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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 01/08/2024 TO: 01/08/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	2025 On 01-August-24			Bond Future	181.35	181.3482	181.3459	181.3482	0.00
01/08/2024	2025 On 07-November-24			Bond Future	185.50	185.6004	185.4968	185.6004	9,240.00
01/08/2024	2029 On 01-August-24			Bond Future	130.99	131.0564	130.9930	131.0564	0.00
01/08/2024	2029 On 07-November-24			Bond Future	132.70	132.7308	132.6950	132.7308	8,202.00
01/08/2024	2029 On 06-February-25			Bond Future	135.55	135.5861	135.5501	135.5861	0.00
01/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3150	3	3	3	0.00
01/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2029 On 08-May-25			Bond Future	136.97	137.0088	136.9727	137.0088	0.00
01/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
01/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	877	1	1	1	0.00
01/08/2024	2029 On 07-August-25			Bond Future	139.79	139.8288	139.7926	139.8288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2383	2	2	2	0.00
01/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2030 On 01-August-24			Bond Future	9.37	94.2930	94.3556	94.2930	0.00
01/08/2024	2030 On 01-August-24	10.38	Call	Bond Future	3993	4	4	4	0.00
01/08/2024	2030 On 01-August-24	10.37	Call	Bond Future	3955	4	4	4	0.00
01/08/2024	2030 On 01-August-24	10.39	Call	Bond Future	4032	4	4	4	0.00
01/08/2024	2030 On 01-August-24	10.21	Call	Bond Future	3336	3	3	3	0.00
01/08/2024	2030 On 01-August-24	10.71	Call	Bond Future	5252	5	5	5	0.00
01/08/2024	2030 On 01-August-24	11.31	Call	Bond Future	7486	7	7	7	0.00
01/08/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2030 On 01-August-24	10.21	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2030 On 01-August-24	10.71	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2030 On 01-August-24	10.39	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2030 On 01-August-24	10.37	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2030 On 01-August-24	10.38	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2030 On 07-November-24			Bond Future	9.35	96.4787	96.7716	96.4787	163,656.00
01/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5431	5	5	5	0.00
01/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5465	5	5	5	0.00
01/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5397	5	5	5	0.00
01/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3640	3	4	3	600.00
01/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5295	5	5	5	600.00
01/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9427	9	9	9	0.00
01/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	11	0	0	0	600.00
01/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	137	0	0	0	0.00
01/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	334	0	0	0	0.00
01/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	129	0	0	0	0.00
01/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	125	0	0	0	0.00
01/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	127	0	0	0	0.00
01/08/2024	2030 On 06-February-25			Bond Future	9.39	94.5209	94.8204	94.5209	0.00
01/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5173	5	5	5	0.00
01/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	459	1	0	1	0.00
01/08/2024	2030 On 08-May-25			Bond Future	9.46	96.4832	96.7894	96.4832	0.00
01/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3115	3	3	3	0.00
01/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8489	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4060	4	4	4	1,640.00
01/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5085	5	5	5	2,280.00
01/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9721	9	10	9	0.00
01/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	166	0	0	0	2,280.00
01/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	755	1	1	1	0.00
01/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	277	0	0	0	1,640.00
01/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1037	1	1	1	0.00
01/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1423	2	1	2	0.00
01/08/2024	2030 On 07-August-25			Bond Future	9.54	94.4346	94.7475	94.4346	0.00
01/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6045	6	6	6	0.00
01/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4424	4	4	4	1,054.00
01/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8774	8	9	8	0.00
01/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	382	0	0	0	1,054.00
01/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1261	1	1	1	0.00
01/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	828	1	1	1	0.00
01/08/2024	2032 On 01-August-24			Bond Future	10.15	92.8442	92.9213	92.8442	0.00
01/08/2024	2032 On 01-August-24	11.14	Call	Bond Future	4683	5	5	5	0.00
01/08/2024	2032 On 01-August-24	11.15	Call	Bond Future	4728	5	5	5	0.00
01/08/2024	2032 On 01-August-24	11.13	Call	Bond Future	4637	5	5	5	0.00
01/08/2024	2032 On 01-August-24	11.61	Call	Bond Future	6796	7	7	7	0.00
01/08/2024	2032 On 01-August-24	12.31	Call	Bond Future	9819	10	10	10	0.00
01/08/2024	2032 On 01-August-24	11.11	Call	Bond Future	4545	4	5	4	0.00
01/08/2024	2032 On 01-August-24	11.66	Call	Bond Future	7017	7	7	7	0.00
01/08/2024	2032 On 01-August-24	10.95	Call	Bond Future	3809	4	4	4	0.00
01/08/2024	2032 On 01-August-24	11.50	Call	Bond Future	6307	6	6	6	0.00
01/08/2024	2032 On 01-August-24	12.54	Call	Bond Future	10781	11	11	11	0.00
01/08/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	10.95	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	11.50	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	11.66	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	11.61	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	11.11	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	11.13	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2032 On 01-August-24	11.15	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 01-August-24	11.14	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2032 On 07-November-24			Bond Future	10.15	90.8294	91.2345	90.8294	105,038.00
01/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6276	6	6	6	0.00
01/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6236	6	6	6	0.00
01/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6316	6	6	6	0.00
01/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4812	4	5	4	600.00
01/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6802	6	7	6	600.00
01/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12212	12	12	12	0.00
01/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2961	3	3	3	0.00
01/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13812	13	14	13	0.00
01/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6924	7	7	7	1,615.00
01/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	3	0	0	0	1,615.00
01/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	153	0	0	0	0.00
01/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	855	1	1	1	200.00
01/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	9	0	0	0	600.00
01/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	161	0	0	0	0.00
01/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	377	0	0	0	0.00
01/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	198	0	0	0	0.00
01/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	205	0	0	0	0.00
01/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	202	0	0	0	0.00
01/08/2024	2032 On 06-February-25			Bond Future	10.23	92.7610	93.1751	92.7610	0.00
01/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7117	7	7	7	0.00
01/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	489	1	0	1	0.00
01/08/2024	2032 On 08-May-25			Bond Future	10.32	90.5217	90.9449	90.5217	0.00
01/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4414	4	4	4	0.00
01/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1774	2	2	2	0.00
01/08/2024	2032 On 07-August-25			Bond Future	10.42	92.3608	92.7929	92.3608	0.00
01/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7917	8	8	8	0.00
01/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1256	1	1	1	0.00
01/08/2024	2033 On 01-August-24			Bond Future	124.96	124.8759	124.9649	124.8759	0.00
01/08/2024	2033 On 07-November-24			Bond Future	126.54	126.3040	126.5408	126.3040	6,936.00
01/08/2024	2033 On 06-February-25			Bond Future	129.26	129.0211	129.2636	129.0211	0.00
01/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4324	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2033 On 08-May-25			Bond Future	130.45	130.2059	130.4541	130.2059	0.00
01/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
01/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	166	0	0	0	0.00
01/08/2024	2033 On 07-August-25			Bond Future	133.14	132.8861	133.1400	132.8861	0.00
01/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4490	4	4	4	0.00
01/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2037 On 01-August-24			Bond Future	11.27	81.8333	81.8101	81.8333	0.00
01/08/2024	2037 On 01-August-24	12.10	Call	Bond Future	4563	5	5	5	0.00
01/08/2024	2037 On 01-August-24	12.09	Call	Bond Future	4511	5	5	5	0.00
01/08/2024	2037 On 01-August-24	12.11	Call	Bond Future	4616	5	5	5	0.00
01/08/2024	2037 On 01-August-24	13.82	Call	Bond Future	12912	13	13	13	0.00
01/08/2024	2037 On 01-August-24	13.17	Call	Bond Future	9920	10	10	10	0.00
01/08/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2037 On 01-August-24	12.11	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2037 On 01-August-24	12.09	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2037 On 01-August-24	12.10	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2037 On 07-November-24			Bond Future	11.30	83.7302	84.0887	83.7302	184,572.00
01/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7165	7	7	7	0.00
01/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7210	7	7	7	0.00
01/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7119	7	7	7	0.00
01/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	324	0	0	0	0.00
01/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	314	0	0	0	0.00
01/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	319	0	0	0	0.00
01/08/2024	2037 On 06-February-25			Bond Future	11.39	81.2505	81.6170	81.2505	0.00
01/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7955	8	8	8	0.00
01/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	799	1	1	1	0.00
01/08/2024	2037 On 08-May-25			Bond Future	11.50	82.9367	83.3112	82.9367	3,975.00
01/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5957	6	6	6	0.00
01/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10175	10	10	10	7,500.00
01/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7068	7	7	7	15,000.00
01/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9978	10	10	10	7,500.00
01/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1600	2	2	2	0.00

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01/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	919	1	1	1	0.00
01/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	886	1	1	1	0.00
01/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1998	2	2	2	0.00
01/08/2024	2037 On 07-August-25			Bond Future	11.63	80.3611	80.7435	80.3611	0.00
01/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8892	9	9	9	0.00
01/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1921	2	2	2	0.00
01/08/2024	2038 On 01-August-24			Bond Future	135.54	135.1695	135.5373	135.1695	0.00
01/08/2024	2038 On 07-November-24			Bond Future	139.25	138.3389	139.2531	138.3389	3,218.00
01/08/2024	2038 On 06-February-25			Bond Future	140.14	139.2046	140.1391	139.2046	0.00
01/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4909	4	5	4	0.00
01/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2038 On 08-May-25			Bond Future	143.08	142.1294	143.0841	142.1294	0.00
01/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3404	2	3	2	0.00
01/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2038 On 07-August-25			Bond Future	143.88	142.9024	143.8774	142.9024	0.00
01/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4317	3	4	3	0.00
01/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 01-August-24			Bond Future	11.50	82.2467	82.2835	82.2467	0.00
01/08/2024	2040 On 01-August-24	12.33	Call	Bond Future	4913	5	5	5	0.00
01/08/2024	2040 On 01-August-24	12.34	Call	Bond Future	4969	5	5	5	0.00
01/08/2024	2040 On 01-August-24	12.32	Call	Bond Future	4857	5	5	5	0.00
01/08/2024	2040 On 01-August-24	12.28	Call	Bond Future	4631	5	5	5	0.00
01/08/2024	2040 On 01-August-24	12.88	Call	Bond Future	7905	8	8	8	0.00
01/08/2024	2040 On 01-August-24	13.48	Call	Bond Future	10966	11	11	11	0.00
01/08/2024	2040 On 01-August-24	12.95	Call	Bond Future	8272	8	8	8	0.00
01/08/2024	2040 On 01-August-24	12.28	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 01-August-24	12.32	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 01-August-24	12.34	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 01-August-24	12.33	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2040 On 07-November-24			Bond Future	11.51	84.1531	84.6661	84.1531	115,253.00
01/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7883	7	8	7	0.00

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01/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7979	8	8	8	0.00
01/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7931	7	8	7	0.00
01/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4449	4	4	4	640.00
01/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6737	6	7	6	0.00
01/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9372	9	9	9	0.00
01/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	460	1	0	1	640.00
01/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	961	1	1	1	0.00
01/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	200	0	0	0	640.00
01/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	315	0	0	0	0.00
01/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	311	0	0	0	0.00
01/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	320	0	0	0	0.00
01/08/2024	2040 On 06-February-25			Bond Future	11.61	81.4318	81.9560	81.4318	14.00
01/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8413	8	8	8	0.00
01/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1469	1	1	1	780.00
01/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3398	3	3	3	0.00
01/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5249	5	5	5	0.00
01/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1785	2	2	2	780.00
01/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2838	3	3	3	780.00
01/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	882	1	1	1	0.00
01/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5258	6	5	6	0.00
01/08/2024	2040 On 08-May-25			Bond Future	11.72	83.1215	83.6571	83.1215	3,900.00
01/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7060	7	7	7	0.00
01/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10332	10	10	10	7,500.00
01/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7539	7	8	7	15,000.00
01/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10624	10	11	10	7,500.00
01/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1006	1	1	1	0.00
01/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1741	2	2	2	0.00
01/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1058	1	1	1	0.00
01/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1902	2	2	2	0.00
01/08/2024	2040 On 07-August-25			Bond Future	11.84	80.2988	80.8456	80.2988	0.00
01/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9866	9	10	9	0.00
01/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2042	2	2	2	0.00
01/08/2024	2044 On 01-August-24			Bond Future	11.56	78.4518	78.5839	78.4518	0.00
01/08/2024	2044 On 01-August-24	12.29	Call	Bond Future	4429	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2044 On 01-August-24	12.28	Call	Bond Future	4372	4	4	4	0.00
01/08/2024	2044 On 01-August-24	12.30	Call	Bond Future	4487	4	4	4	0.00
01/08/2024	2044 On 01-August-24	13.00	Call	Bond Future	8328	8	8	8	0.00
01/08/2024	2044 On 01-August-24	13.25	Call	Bond Future	9619	9	10	9	0.00
01/08/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2044 On 01-August-24	12.30	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2044 On 01-August-24	12.28	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2044 On 01-August-24	12.29	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2044 On 07-November-24			Bond Future	11.57	80.2703	80.8603	80.2703	78,395.00
01/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8062	8	8	8	0.00
01/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8110	8	8	8	0.00
01/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8014	7	8	7	0.00
01/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3861	3	4	3	0.00
01/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4952	5	5	5	0.00
01/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6105	6	6	6	0.00
01/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	604	1	1	1	11,405.00
01/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	869	1	1	1	9,540.00
01/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1243	1	1	1	13,875.00
01/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	334	0	0	0	0.00
01/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	324	0	0	0	0.00
01/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	329	0	0	0	0.00
01/08/2024	2044 On 06-February-25			Bond Future	11.66	77.5917	78.1945	77.5917	0.00
01/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8579	8	9	8	0.00
01/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	11807	11	12	11	0.00
01/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6315	6	6	6	449.00
01/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4292	4	4	4	449.00
01/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2242	2	2	2	0.00
01/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	425	0	0	0	449.00
01/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1386	2	1	2	0.00
01/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	843	1	1	1	0.00
01/08/2024	2044 On 08-May-25			Bond Future	11.77	79.2017	79.8174	79.2017	0.00
01/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7388	7	7	7	0.00
01/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1895	2	2	2	0.00
01/08/2024	2044 On 07-August-25			Bond Future	11.88	76.4245	77.0531	76.4245	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10103	10	10	10	0.00
01/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2088	2	2	2	0.00
01/08/2024	2046 On 01-August-24			Bond Future	118.83	118.5679	118.8299	118.5679	0.00
01/08/2024	2046 On 07-November-24			Bond Future	119.97	119.1506	119.9679	119.1506	18,131.00
01/08/2024	2046 On 06-February-25			Bond Future	122.55	121.7136	122.5488	121.7136	0.00
01/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8539	8	9	8	0.00
01/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2046 On 08-May-25			Bond Future	122.88	122.0287	122.8823	122.0287	0.00
01/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	912	0	1	0	0.00
01/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2046 On 07-August-25			Bond Future	125.41	124.5391	125.4108	124.5391	0.00
01/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6721	6	7	6	0.00
01/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2050 On 01-August-24			Bond Future	118.06	117.6633	118.0568	117.6633	0.00
01/08/2024	2050 On 07-November-24			Bond Future	121.44	120.4222	121.4405	120.4222	15,424.00
01/08/2024	2050 On 06-February-25			Bond Future	121.70	120.6610	121.7016	120.6610	0.00
01/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6102	5	6	5	0.00
01/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2050 On 08-May-25			Bond Future	124.26	123.1960	124.2591	123.1960	0.00
01/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3099	2	3	2	0.00
01/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
01/08/2024	2050 On 07-August-25			Bond Future	124.42	123.3315	124.4170	123.3315	0.00
01/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4527	3	5	3	0.00
01/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
01/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.0150	1010.9660	1010.0150	0.00
01/08/2024	AL37 On 07-November-24			Index Future	1036.85	1033.4270	1036.8530	1033.4270	0.00
01/08/2024	AL37 On 06-February-25			Index Future	1058.92	1055.4140	1058.9170	1055.4140	0.00
01/08/2024	AL37 On 08-May-25			Index Future	1080.94	1077.3620	1080.9430	1077.3620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	AL37 On 07-August-25			Index Future	1102.98	1099.3170	1102.9760	1099.3170	0.00
01/08/2024	AL7T On 01-August-24			Index Future	1194.33	1193.6770	1194.3270	1193.6770	0.00
01/08/2024	AL7T On 07-November-24			Index Future	1227.18	1221.3460	1227.1810	1221.3460	0.00
01/08/2024	AL7T On 06-February-25			Index Future	1253.30	1247.3320	1253.2950	1247.3320	0.00
01/08/2024	AL7T On 08-May-25			Index Future	1279.36	1273.2710	1279.3640	1273.2710	0.00
01/08/2024	AL7T On 07-August-25			Index Future	1305.44	1299.2180	1305.4400	1299.2180	0.00
01/08/2024	ALBI On 01-August-24			Index Future	1033.35	1032.7490	1033.3530	1032.7490	0.00
01/08/2024	ALBI On 07-November-24			Index Future	1061.39	1056.6870	1061.3890	1056.6870	125.00
01/08/2024	ALBI On 06-February-25			Index Future	1083.98	1079.1690	1083.9760	1079.1690	0.00
01/08/2024	ALBI On 08-May-25			Index Future	1106.52	1101.6120	1106.5230	1101.6120	0.00
01/08/2024	ALBI On 07-August-25			Index Future	1129.08	1124.0610	1129.0760	1124.0610	0.00
01/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	ES33 On 01-August-24			Bond Future	11.55	80.4082	80.4842	80.4082	0.00
01/08/2024	ES33 On 07-November-24			Bond Future	11.60	78.4915	78.8822	78.4915	0.00
01/08/2024	ES33 On 06-February-25			Bond Future	11.73	80.1796	80.5790	80.1796	0.00
01/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6847	6	7	6	0.00
01/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
01/08/2024	ES33 On 08-May-25			Bond Future	11.86	78.0613	78.4694	78.0613	0.00
01/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3697	3	4	3	0.00
01/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
01/08/2024	ES33 On 07-August-25			Bond Future	12.01	79.6644	80.0813	79.6644	0.00
01/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6277	6	6	6	0.00
01/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	ES42 On 01-August-24			Bond Future	12.01	76.8012	76.8653	76.8012	0.00
01/08/2024	ES42 On 07-November-24			Bond Future	12.04	74.3337	74.8445	74.3337	0.00
01/08/2024	ES42 On 06-February-25			Bond Future	12.14	75.9316	76.4537	75.9316	0.00
01/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8060	8	8	8	0.00
01/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
01/08/2024	ES42 On 08-May-25			Bond Future	12.26	73.2579	73.7913	73.2579	0.00
01/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5160	5	5	5	0.00
01/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
01/08/2024	ES42 On 07-August-25			Bond Future	12.39	74.7598	75.3046	74.7598	0.00
01/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7032	6	7	6	0.00
01/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
01/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.1780	1017.7600	1017.1780	0.00
01/08/2024	GOVI On 01-August-24	943.38	Call	GOVI	743800	74	74	74	0.00
01/08/2024	GOVI On 01-August-24	943.39	Call	GOVI	743700	74	74	74	0.00
01/08/2024	GOVI On 01-August-24	943.37	Call	GOVI	743900	74	74	74	0.00
01/08/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 07-November-24			GOVI	1045.35	1040.7560	1045.3450	1040.7560	686.00
01/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	965650	92	97	92	0.00
01/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	965550	92	97	92	0.00
01/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	965450	92	97	92	0.00
01/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 06-February-25			GOVI	1067.59	1062.9000	1067.5890	1062.9000	0.00
01/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	955890	91	96	91	0.00
01/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 08-May-25			GOVI	1089.80	1085.0030	1089.7960	1085.0030	0.00
01/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	677960	63	68	63	0.00
01/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
01/08/2024	GOVI On 07-August-25			GOVI	1112.01	1107.1140	1112.0080	1107.1140	0.00
01/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1010080	96	101	96	0.00
01/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2024	IGOV On 01-August-24			Index Future	359.60	358.9270	359.5970	358.9270	0.00
01/08/2024	IGOV On 07-November-24			Index Future	368.03	367.3430	368.0290	367.3430	596.00
01/08/2024	IGOV On 06-February-25			Index Future	375.95	375.2460	375.9480	375.2460	0.00
01/08/2024	IGOV On 08-May-25			Index Future	383.85	383.1360	383.8540	383.1360	0.00
01/08/2024	IGOV On 07-August-25			Index Future	391.76	391.0270	391.7620	391.0270	0.00
01/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6750	91.6650	91.6750	0.00
01/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6650	91.6700	91.6650	0.00
01/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6700	91.6400	91.6700	0.00
01/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6430	91.6400	0.00
01/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6430	91.6230	91.6430	0.00
01/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	7.62	91.6230	92.3790	91.6230	0.00
01/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
01/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
01/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
01/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
01/08/2024	R035 On 01-August-24			Bond Future	10.89	91.3778	91.3828	91.3778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R035 On 01-August-24	11.80	Call	Bond Future	4968	5	5	5	0.00
01/08/2024	R035 On 01-August-24	11.81	Call	Bond Future	5020	5	5	5	0.00
01/08/2024	R035 On 01-August-24	11.79	Call	Bond Future	4916	5	5	5	0.00
01/08/2024	R035 On 01-August-24	11.65	Call	Bond Future	4181	4	4	4	0.00
01/08/2024	R035 On 01-August-24	13.23	Call	Bond Future	11978	12	12	12	0.00
01/08/2024	R035 On 01-August-24	13.20	Call	Bond Future	11840	12	12	12	0.00
01/08/2024	R035 On 01-August-24	12.50	Call	Bond Future	8508	9	9	9	0.00
01/08/2024	R035 On 01-August-24	12.45	Call	Bond Future	8263	8	8	8	0.00
01/08/2024	R035 On 01-August-24	12.20	Call	Bond Future	7017	7	7	7	0.00
01/08/2024	R035 On 01-August-24	13.08	Call	Bond Future	11283	11	11	11	0.00
01/08/2024	R035 On 01-August-24	13.05	Call	Bond Future	11143	11	11	11	0.00
01/08/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	12.20	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	11.65	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	11.79	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	11.81	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 01-August-24	11.80	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R035 On 07-November-24			Bond Future	10.89	88.9818	89.4512	88.9818	127,101.00
01/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7102	7	7	7	0.00
01/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7057	7	7	7	0.00
01/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7147	7	7	7	0.00
01/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7193	7	7	7	1,000.00
01/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11863	11	12	11	0.00
01/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	50	0	0	0	1,000.00
01/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	295	0	0	0	0.00
01/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	300	0	0	0	0.00
01/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	309	0	0	0	0.00
01/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	305	0	0	0	0.00
01/08/2024	R035 On 06-February-25			Bond Future	10.99	90.8745	91.3543	90.8745	0.00
01/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8066	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	732	1	1	1	0.00
01/08/2024	R035 On 08-May-25			Bond Future	11.09	88.2481	88.7383	88.2481	0.00
01/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5613	5	6	5	0.00
01/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4519	4	5	4	400.00
01/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9085	9	9	9	0.00
01/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11651	11	12	11	0.00
01/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	591	1	1	1	400.00
01/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	993	1	1	1	400.00
01/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2548	3	3	3	0.00
01/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2002	2	2	2	0.00
01/08/2024	R035 On 07-August-25			Bond Future	11.20	90.0416	90.5422	90.0416	0.00
01/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8874	9	9	9	0.00
01/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1703	2	2	2	0.00
01/08/2024	R053 On 01-August-24			Bond Future	11.46	105.2774	105.4121	105.2774	0.00
01/08/2024	R053 On 01-August-24	13.15	Call	Bond Future	12681	13	13	13	0.00
01/08/2024	R053 On 01-August-24	13.13	Call	Bond Future	12548	12	13	12	0.00
01/08/2024	R053 On 01-August-24	13.14	Call	Bond Future	12614	12	13	12	0.00
01/08/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R053 On 07-November-24			Bond Future	11.48	101.8460	102.5941	101.8460	3,638.00
01/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10635	10	11	10	0.00
01/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10698	10	11	10	0.00
01/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10573	10	11	10	0.00
01/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	481	1	0	1	0.00
01/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	467	1	0	1	0.00
01/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	474	1	0	1	0.00
01/08/2024	R053 On 06-February-25			Bond Future	11.56	104.0118	104.7762	104.0118	0.00
01/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11548	11	12	11	0.00
01/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1152	1	1	1	0.00
01/08/2024	R053 On 08-May-25			Bond Future	11.66	100.3012	101.0820	100.3012	0.00
01/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10034	9	10	9	0.00
01/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2520	3	3	3	0.00
01/08/2024	R053 On 07-August-25			Bond Future	11.76	102.3372	103.1344	102.3372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13214	13	13	13	0.00
01/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2914	3	3	3	0.00
01/08/2024	R186 On 01-August-24			Bond Future	8.33	105.9112	105.8994	105.9112	0.00
01/08/2024	R186 On 01-August-24	8.69	Call	Bond Future	791	1	1	1	0.00
01/08/2024	R186 On 01-August-24	8.68	Call	Bond Future	770	1	1	1	0.00
01/08/2024	R186 On 01-August-24	8.70	Call	Bond Future	813	1	1	1	0.00
01/08/2024	R186 On 01-August-24	8.70	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R186 On 01-August-24	8.68	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R186 On 01-August-24	8.69	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R186 On 07-November-24			Bond Future	8.24	108.3662	108.4099	108.3662	124,024.00
01/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1859	2	2	2	0.00
01/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1842	2	2	2	0.00
01/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1876	2	2	2	0.00
01/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	112	0	0	0	0.00
01/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	116	0	0	0	0.00
01/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	114	0	0	0	0.00
01/08/2024	R186 On 06-February-25			Bond Future	8.18	105.3569	105.4019	105.3569	0.00
01/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1753	2	2	2	0.00
01/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	290	0	0	0	0.00
01/08/2024	R186 On 08-May-25			Bond Future	8.14	107.5445	107.5910	107.5445	0.00
01/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1074	1	1	1	0.00
01/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	581	1	1	1	0.00
01/08/2024	R186 On 07-August-25			Bond Future	8.13	104.4176	104.4655	104.4176	0.00
01/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2122	2	2	2	0.00
01/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1652	2	2	2	1,983.00
01/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2755	3	3	3	0.00
01/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
01/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	253	0	0	0	0.00
01/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	144	0	0	0	0.00
01/08/2024	R202 On 01-August-24			Bond Future	262.67	261.8678	262.6665	261.8678	0.00
01/08/2024	R202 On 07-November-24			Bond Future	269.03	268.0080	269.0333	268.0080	1,076.00
01/08/2024	R202 On 06-February-25			Bond Future	269.62	268.5713	269.6196	268.5713	0.00
01/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2830	2	3	2	0.00
01/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R202 On 08-May-25			Bond Future	275.29	274.2146	275.2863	274.2146	0.00
01/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	2976	2	3	2	0.00
01/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R202 On 07-August-25			Bond Future	275.64	274.5494	275.6446	274.5494	0.00
01/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4045	3	4	3	0.00
01/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R209 On 01-August-24			Bond Future	10.98	71.4349	71.5152	71.4349	0.00
01/08/2024	R209 On 01-August-24	11.79	Call	Bond Future	3967	4	4	4	0.00
01/08/2024	R209 On 01-August-24	11.80	Call	Bond Future	4014	4	4	4	0.00
01/08/2024	R209 On 01-August-24	11.78	Call	Bond Future	3920	4	4	4	0.00
01/08/2024	R209 On 01-August-24	11.78	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R209 On 01-August-24	11.80	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R209 On 01-August-24	11.79	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R209 On 07-November-24			Bond Future	10.99	69.9340	70.3541	69.9340	15,780.00
01/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6121	6	6	6	0.00
01/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6161	6	6	6	0.00
01/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6081	6	6	6	0.00
01/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	304	0	0	0	0.00
01/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	295	0	0	0	0.00
01/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	299	0	0	0	0.00
01/08/2024	R209 On 06-February-25			Bond Future	11.07	71.4213	71.8506	71.4213	0.00
01/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7036	7	7	7	0.00
01/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	693	1	1	1	0.00
01/08/2024	R209 On 08-May-25			Bond Future	11.17	69.7487	70.1873	69.7487	0.00
01/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5174	5	5	5	0.00
01/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1766	2	2	2	0.00
01/08/2024	R209 On 07-August-25			Bond Future	11.27	71.1658	71.6136	71.1658	0.00
01/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7889	8	8	8	0.00
01/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1554	2	2	2	0.00
01/08/2024	R210 On 01-August-24			Bond Future	237.92	237.9752	237.9225	237.9752	0.00
01/08/2024	R210 On 07-November-24			Bond Future	240.13	240.2239	240.1288	240.2239	1,379.00
01/08/2024	R210 On 06-February-25			Bond Future	245.30	245.3914	245.2952	245.3914	0.00
01/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	5685	6	6	6	0.00
01/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R210 On 08-May-25			Bond Future	247.05	247.1493	247.0524	247.1493	0.00
01/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
01/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	978	1	1	1	0.00
01/08/2024	R210 On 07-August-25			Bond Future	252.14	252.2351	252.1373	252.2351	0.00
01/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	3697	4	4	4	0.00
01/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R213 On 01-August-24			Bond Future	9.81	89.5330	89.6660	89.5330	0.00
01/08/2024	R213 On 01-August-24	10.87	Call	Bond Future	4487	4	4	4	0.00
01/08/2024	R213 On 01-August-24	10.86	Call	Bond Future	4446	4	4	4	0.00
01/08/2024	R213 On 01-August-24	10.88	Call	Bond Future	4528	4	5	4	0.00
01/08/2024	R213 On 01-August-24	10.88	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R213 On 01-August-24	10.86	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R213 On 01-August-24	10.87	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R213 On 07-November-24			Bond Future	9.81	88.0479	88.4071	88.0479	75,185.00
01/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5865	6	6	6	0.00
01/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5829	6	6	6	0.00
01/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5901	6	6	6	0.00
01/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	144	0	0	0	0.00
01/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	149	0	0	0	0.00
01/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	146	0	0	0	0.00
01/08/2024	R213 On 06-February-25			Bond Future	9.88	89.9209	90.2881	89.9209	0.00
01/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6206	6	6	6	0.00
01/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	415	0	0	0	0.00
01/08/2024	R213 On 08-May-25			Bond Future	9.95	88.2288	88.6040	88.2288	0.00
01/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3769	4	4	4	0.00
01/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1555	2	2	2	0.00
01/08/2024	R213 On 07-August-25			Bond Future	10.05	90.0229	90.4062	90.0229	0.00
01/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6950	7	7	7	0.00
01/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1011	1	1	1	0.00
01/08/2024	R214 On 01-August-24			Bond Future	11.36	66.8464	66.9040	66.8464	0.00
01/08/2024	R214 On 01-August-24	12.17	Call	Bond Future	4114	4	4	4	0.00
01/08/2024	R214 On 01-August-24	12.18	Call	Bond Future	4162	4	4	4	0.00
01/08/2024	R214 On 01-August-24	12.16	Call	Bond Future	4066	4	4	4	0.00
01/08/2024	R214 On 01-August-24	12.16	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R214 On 01-August-24	12.18	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R214 On 01-August-24	12.17	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R214 On 07-November-24			Bond Future	11.36	65.0898	65.5580	65.0898	21,222.00
01/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6426	6	6	6	0.00
01/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6466	6	6	6	0.00
01/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6385	6	6	6	0.00
01/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	309	0	0	0	0.00
01/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	300	0	0	0	0.00
01/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	304	0	0	0	0.00
01/08/2024	R214 On 06-February-25			Bond Future	11.45	66.4743	66.9528	66.4743	0.00
01/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6918	7	7	7	0.00
01/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5239	5	5	5	554.00
01/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3549	3	4	3	554.00
01/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10349	10	10	10	0.00
01/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	326	0	0	0	554.00
01/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1249	1	1	1	0.00
01/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2003	2	2	2	0.00
01/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	806	1	1	1	0.00
01/08/2024	R214 On 08-May-25			Bond Future	11.54	64.5490	65.0377	64.5490	0.00
01/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5893	6	6	6	0.00
01/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1670	2	2	2	0.00
01/08/2024	R214 On 07-August-25			Bond Future	11.64	65.8609	66.3599	65.8609	0.00
01/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8107	8	8	8	0.00
01/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1834	2	2	2	0.00
01/08/2024	R248 On 01-August-24			Bond Future	11.46	81.7943	81.8656	81.7943	0.00
01/08/2024	R248 On 01-August-24	12.31	Call	Bond Future	5285	5	5	5	0.00
01/08/2024	R248 On 01-August-24	12.32	Call	Bond Future	5343	5	5	5	0.00
01/08/2024	R248 On 01-August-24	12.30	Call	Bond Future	5227	5	5	5	0.00
01/08/2024	R248 On 01-August-24	12.30	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R248 On 01-August-24	12.32	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R248 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	0.00
01/08/2024	R248 On 07-November-24			Bond Future	11.46	79.2396	79.8195	79.2396	250,570.00
01/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8271	8	8	8	0.00
01/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8321	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8222	8	8	8	0.00
01/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	360	0	0	0	0.00
01/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	350	0	0	0	0.00
01/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	355	0	0	0	0.00
01/08/2024	R248 On 06-February-25			Bond Future	11.55	80.9252	81.5176	80.9252	10,000.00
01/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7974	8	8	8	0.00
01/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1073	1	1	1	0.00
01/08/2024	R248 On 08-May-25			Bond Future	11.64	78.1555	78.7606	78.1555	0.00
01/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7668	7	8	7	0.00
01/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1964	2	2	2	0.00
01/08/2024	R248 On 07-August-25			Bond Future	11.74	79.7433	80.3612	79.7433	0.00
01/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10406	10	10	10	0.00
01/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2079	2	2	2	0.00
01/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00