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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 02/08/2024 TO: 02/08/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	2025 On 01-August-24			Bond Future	180.44	180.4400	180.4400	180.4400	0.00
02/08/2024	2025 On 07-November-24			Bond Future	185.60	185.4968	185.5982	185.4968	9,240.00
02/08/2024	2029 On 01-August-24			Bond Future	130.93	130.9300	130.9300	130.9300	0.00
02/08/2024	2029 On 07-November-24			Bond Future	132.86	132.6950	132.8640	132.6950	8,202.00
02/08/2024	2029 On 06-February-25			Bond Future	135.70	135.5501	135.7037	135.5501	0.00
02/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3304	3	3	3	0.00
02/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2029 On 08-May-25			Bond Future	137.14	136.9727	137.1350	136.9727	0.00
02/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
02/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	715	1	1	1	0.00
02/08/2024	2029 On 07-August-25			Bond Future	139.97	139.7926	139.9693	139.7926	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
02/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2559	2	3	2	0.00
02/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2029 On 06-November-25			Bond Future	139.79	139.7900	139.7900	139.7900	0.00
02/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
02/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2030 On 01-August-24			Bond Future	10.38	90.3622	90.3622	90.3622	0.00
02/08/2024	2030 On 07-November-24			Bond Future	9.26	96.7716	97.1082	96.7716	163,656.00
02/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5752	5	6	5	0.00
02/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5718	5	6	5	0.00
02/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5786	5	6	5	0.00
02/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3935	4	4	4	600.00
02/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5614	5	6	5	600.00
02/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9760	9	10	9	0.00
02/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	7	0	0	0	600.00
02/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	120	0	0	0	0.00
02/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	292	0	0	0	0.00
02/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	109	0	0	0	0.00
02/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	113	0	0	0	0.00
02/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	111	0	0	0	0.00
02/08/2024	2030 On 06-February-25			Bond Future	9.30	94.8204	95.1504	94.8204	0.00
02/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5443	5	5	5	0.00
02/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	399	0	0	0	0.00
02/08/2024	2030 On 08-May-25			Bond Future	9.36	96.7894	97.1306	96.7894	0.00
02/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3368	3	3	3	0.00
02/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8792	8	9	8	0.00
02/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4340	4	4	4	1,640.00
02/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5383	5	5	5	2,280.00
02/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10037	10	10	10	0.00
02/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	141	0	0	0	2,280.00
02/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	712	1	1	1	0.00
02/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	239	0	0	0	1,640.00
02/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	977	1	1	1	0.00
02/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1335	1	1	1	0.00
02/08/2024	2030 On 07-August-25			Bond Future	9.44	94.7475	95.1035	94.7475	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
02/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6358	6	6	6	0.00
02/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9084	9	9	9	0.00
02/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4713	4	5	4	1,054.00
02/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	336	0	0	0	1,054.00
02/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1194	1	1	1	0.00
02/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	785	1	1	1	0.00
02/08/2024	2030 On 06-November-25			Bond Future	9.54	96.9671	96.9671	96.9671	0.00
02/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2478	2	2	2	0.00
02/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2478	2	2	2	0.00
02/08/2024	2032 On 01-August-24			Bond Future	11.14	88.2387	88.2387	88.2387	0.00
02/08/2024	2032 On 07-November-24			Bond Future	10.08	91.2345	91.5920	91.2345	105,038.00
02/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6618	6	7	6	0.00
02/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6659	6	7	6	0.00
02/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6578	6	7	6	0.00
02/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14169	14	14	14	0.00
02/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3249	3	3	3	0.00
02/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7270	7	7	7	1,615.00
02/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7148	7	7	7	600.00
02/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12568	12	13	12	0.00
02/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5139	5	5	5	600.00
02/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	149	0	0	0	0.00
02/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	7	0	0	0	600.00
02/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	348	0	0	0	0.00
02/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	785	1	1	1	200.00
02/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2	0	0	0	1,615.00
02/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	142	0	0	0	0.00
02/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	190	0	0	0	0.00
02/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	183	0	0	0	0.00
02/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	187	0	0	0	0.00
02/08/2024	2032 On 06-February-25			Bond Future	10.15	93.1751	93.5271	93.1751	0.00
02/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7461	7	7	7	0.00
02/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	482	0	0	0	0.00
02/08/2024	2032 On 08-May-25			Bond Future	10.24	90.9449	91.3083	90.9449	0.00
02/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4695	4	5	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
02/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1691	2	2	2	0.00
02/08/2024	2032 On 07-August-25			Bond Future	10.33	92.7929	93.1714	92.7929	0.00
02/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8230	8	8	8	0.00
02/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1190	1	1	1	0.00
02/08/2024	2032 On 06-November-25			Bond Future	10.42	90.9959	90.9959	90.9959	0.00
02/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3569	4	4	4	0.00
02/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3569	4	4	4	0.00
02/08/2024	2033 On 01-August-24			Bond Future	123.73	123.7300	123.7300	123.7300	0.00
02/08/2024	2033 On 07-November-24			Bond Future	126.44	126.5408	126.4394	126.5408	6,936.00
02/08/2024	2033 On 06-February-25			Bond Future	129.14	129.2636	129.1420	129.2636	0.00
02/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4202	4	4	4	0.00
02/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2033 On 08-May-25			Bond Future	130.34	130.4541	130.3352	130.4541	0.00
02/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
02/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	285	0	0	0	0.00
02/08/2024	2033 On 07-August-25			Bond Future	133.03	133.1400	133.0291	133.1400	0.00
02/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4379	4	4	4	0.00
02/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2033 On 06-November-25			Bond Future	133.14	133.1400	133.1400	133.1400	0.00
02/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
02/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2037 On 01-August-24			Bond Future	12.10	77.2467	77.2467	77.2467	0.00
02/08/2024	2037 On 07-November-24			Bond Future	11.27	84.0887	84.2133	84.0887	184,572.00
02/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7300	7	7	7	0.00
02/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7255	7	7	7	0.00
02/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7346	7	7	7	0.00
02/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	326	0	0	0	0.00
02/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	335	0	0	0	0.00
02/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	330	0	0	0	0.00
02/08/2024	2037 On 06-February-25			Bond Future	11.37	81.6170	81.7323	81.6170	0.00
02/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8045	8	8	8	0.00
02/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	774	1	1	1	0.00
02/08/2024	2037 On 08-May-25			Bond Future	11.48	83.3112	83.4326	83.3112	3,975.00
02/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6140	6	6	6	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
02/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10340	10	10	10	7,500.00
02/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7246	7	7	7	15,000.00
02/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10144	10	10	10	7,500.00
02/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	964	1	1	1	0.00
02/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1657	2	2	2	0.00
02/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	930	1	1	1	0.00
02/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2059	2	2	2	0.00
02/08/2024	2037 On 07-August-25			Bond Future	11.60	80.7435	80.8743	80.7435	0.00
02/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9086	9	9	9	0.00
02/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1984	2	2	2	0.00
02/08/2024	2037 On 06-November-25			Bond Future	11.63	83.0067	83.0067	83.0067	0.00
02/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4721	5	5	5	0.00
02/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4721	5	5	5	0.00
02/08/2024	2038 On 01-August-24			Bond Future	136.89	136.8900	136.8900	136.8900	0.00
02/08/2024	2038 On 07-November-24			Bond Future	139.25	139.2531	139.2485	139.2531	3,218.00
02/08/2024	2038 On 06-February-25			Bond Future	140.11	140.1391	140.1142	140.1391	0.00
02/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4884	5	5	5	0.00
02/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2038 On 08-May-25			Bond Future	143.06	143.0841	143.0648	143.0841	0.00
02/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3385	3	3	3	0.00
02/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2038 On 07-August-25			Bond Future	143.87	143.8774	143.8687	143.8774	0.00
02/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4309	4	4	4	0.00
02/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2038 On 06-November-25			Bond Future	143.88	143.8800	143.8800	143.8800	0.00
02/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
02/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2040 On 01-August-24			Bond Future	12.33	77.3708	77.3708	77.3708	0.00
02/08/2024	2040 On 07-November-24			Bond Future	11.51	84.6661	84.7049	84.6661	116,453.00
02/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7991	8	8	8	0.00
02/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8039	8	8	8	0.00
02/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7944	8	8	8	0.00
02/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4529	4	5	4	640.00
02/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6805	7	7	7	0.00

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02/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9427	9	9	9	0.00
02/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1002	1	1	1	0.00
02/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	216	0	0	0	640.00
02/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	488	0	0	0	640.00
02/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	342	0	0	0	0.00
02/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	332	0	0	0	0.00
02/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	337	0	0	0	0.00
02/08/2024	2040 On 06-February-25			Bond Future	11.60	81.9560	81.9837	81.9560	14.00
02/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8484	8	8	8	0.00
02/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1523	1	2	1	780.00
02/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3491	3	3	3	0.00
02/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5341	5	5	5	0.00
02/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1849	2	2	2	780.00
02/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2903	3	3	3	780.00
02/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5284	5	5	5	0.00
02/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	926	1	1	1	0.00
02/08/2024	2040 On 08-May-25			Bond Future	11.71	83.6571	83.6890	83.6571	3,900.00
02/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7182	7	7	7	0.00
02/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10719	11	11	11	7,500.00
02/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7658	8	8	8	15,000.00
02/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10430	10	10	10	7,500.00
02/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1070	1	1	1	0.00
02/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1828	2	2	2	0.00
02/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1993	2	2	2	0.00
02/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1124	1	1	1	0.00
02/08/2024	2040 On 07-August-25			Bond Future	11.83	80.8456	80.8851	80.8456	0.00
02/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9953	10	10	10	0.00
02/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2090	2	2	2	0.00
02/08/2024	2040 On 06-November-25			Bond Future	11.84	83.1735	83.1735	83.1735	0.00
02/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5109	5	5	5	0.00
02/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5109	5	5	5	0.00
02/08/2024	2044 On 01-August-24			Bond Future	12.29	74.1545	74.1545	74.1545	0.00
02/08/2024	2044 On 07-November-24			Bond Future	11.59	80.8603	80.7693	80.8603	78,970.00
02/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8010	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
02/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7963	8	8	8	0.00
02/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8058	8	8	8	0.00
02/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4937	5	5	5	0.00
02/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3863	4	4	4	0.00
02/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6075	6	6	6	0.00
02/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	665	1	1	1	11,405.00
02/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1336	1	1	1	13,875.00
02/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	946	1	1	1	9,540.00
02/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	363	0	0	0	0.00
02/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	373	0	0	0	0.00
02/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	368	0	0	0	0.00
02/08/2024	2044 On 06-February-25			Bond Future	11.68	78.1945	78.0902	78.1945	0.00
02/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8546	9	9	9	0.00
02/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4309	4	4	4	449.00
02/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	11748	12	12	12	0.00
02/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6310	6	6	6	449.00
02/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2364	2	2	2	0.00
02/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	470	0	0	0	449.00
02/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1485	1	1	1	0.00
02/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	915	1	1	1	0.00
02/08/2024	2044 On 08-May-25			Bond Future	11.78	79.8174	79.7145	79.8174	0.00
02/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7420	7	7	7	0.00
02/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2031	2	2	2	0.00
02/08/2024	2044 On 07-August-25			Bond Future	11.90	77.0531	76.9547	77.0531	0.00
02/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10017	10	10	10	0.00
02/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2100	2	2	2	0.00
02/08/2024	2044 On 06-November-25			Bond Future	11.88	79.2888	79.2888	79.2888	0.00
02/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5255	5	5	5	0.00
02/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5255	5	5	5	0.00
02/08/2024	2046 On 01-August-24			Bond Future	119.24	119.2400	119.2400	119.2400	0.00
02/08/2024	2046 On 07-November-24			Bond Future	119.23	119.9679	119.2325	119.9679	18,131.00
02/08/2024	2046 On 06-February-25			Bond Future	121.78	122.5488	121.7807	122.5488	0.00
02/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7771	9	8	9	0.00
02/08/2024	2046 On 06-February-25	114.01	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
02/08/2024	2046 On 08-May-25			Bond Future	122.10	122.8823	122.1027	122.8823	0.00
02/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	133	1	0	1	0.00
02/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2046 On 07-August-25			Bond Future	124.63	125.4108	124.6250	125.4108	0.00
02/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5935	7	6	7	0.00
02/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2046 On 06-November-25			Bond Future	125.41	125.4100	125.4100	125.4100	0.00
02/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2050 On 01-August-24			Bond Future	121.94	121.9400	121.9400	121.9400	0.00
02/08/2024	2050 On 07-November-24			Bond Future	121.03	121.4405	121.0259	121.4405	15,424.00
02/08/2024	2050 On 06-February-25			Bond Future	121.26	121.7016	121.2606	121.7016	0.00
02/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5661	6	6	6	0.00
02/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2050 On 08-May-25			Bond Future	123.81	124.2591	123.8142	124.2591	0.00
02/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2654	3	3	3	0.00
02/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2050 On 07-August-25			Bond Future	123.97	124.4170	123.9721	124.4170	0.00
02/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4082	5	4	5	0.00
02/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
02/08/2024	2050 On 06-November-25			Bond Future	124.42	124.4200	124.4200	124.4200	0.00
02/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
02/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
02/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
02/08/2024	AL37 On 07-November-24			Index Future	1040.52	1036.8530	1040.5170	1036.8530	0.00
02/08/2024	AL37 On 06-February-25			Index Future	1062.51	1058.9170	1062.5110	1058.9170	0.00
02/08/2024	AL37 On 08-May-25			Index Future	1084.66	1080.9430	1084.6570	1080.9430	0.00
02/08/2024	AL37 On 07-August-25			Index Future	1106.85	1102.9760	1106.8510	1102.9760	0.00
02/08/2024	AL37 On 06-November-25			Index Future	1102.98	1102.9800	1102.9800	1102.9800	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
02/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
02/08/2024	AL7T On 07-November-24			Index Future	1230.24	1227.1810	1230.2420	1227.1810	0.00
02/08/2024	AL7T On 06-February-25			Index Future	1256.25	1253.2950	1256.2470	1253.2950	0.00
02/08/2024	AL7T On 08-May-25			Index Future	1282.43	1279.3640	1282.4300	1279.3640	0.00
02/08/2024	AL7T On 07-August-25			Index Future	1308.67	1305.4400	1308.6710	1305.4400	0.00
02/08/2024	AL7T On 06-November-25			Index Future	1305.44	1305.4400	1305.4400	1305.4400	0.00
02/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
02/08/2024	ALBI On 07-November-24			Index Future	1062.94	1061.3890	1062.9430	1061.3890	125.00
02/08/2024	ALBI On 06-February-25			Index Future	1085.41	1083.9760	1085.4110	1083.9760	0.00
02/08/2024	ALBI On 08-May-25			Index Future	1108.03	1106.5230	1108.0340	1106.5230	0.00
02/08/2024	ALBI On 07-August-25			Index Future	1130.71	1129.0760	1130.7060	1129.0760	0.00
02/08/2024	ALBI On 06-November-25			Index Future	1129.08	1129.0800	1129.0800	1129.0800	0.00
02/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	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
02/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	ES33 On 01-August-24			Bond Future	12.72	75.2233	75.2233	75.2233	0.00
02/08/2024	ES33 On 07-November-24			Bond Future	11.58	78.8822	78.9854	78.8822	0.00
02/08/2024	ES33 On 06-February-25			Bond Future	11.70	80.5790	80.6731	80.5790	0.00
02/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6942	7	7	7	0.00
02/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/08/2024	ES33 On 08-May-25			Bond Future	11.84	78.4694	78.5691	78.4694	0.00
02/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3797	4	4	4	0.00
02/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/08/2024	ES33 On 07-August-25			Bond Future	11.99	80.0813	80.1896	80.0813	0.00
02/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6385	6	6	6	0.00
02/08/2024	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
02/08/2024	ES33 On 06-November-25			Bond Future	12.01	78.6502	78.6502	78.6502	0.00
02/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
02/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/08/2024	ES42 On 01-August-24			Bond Future	13.16	70.6499	70.6499	70.6499	0.00
02/08/2024	ES42 On 07-November-24			Bond Future	12.04	74.8445	74.8520	74.8445	0.00
02/08/2024	ES42 On 06-February-25			Bond Future	12.15	76.4537	76.4505	76.4537	0.00
02/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8057	8	8	8	0.00
02/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/08/2024	ES42 On 08-May-25			Bond Future	12.26	73.7913	73.7914	73.7913	0.00
02/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5161	5	5	5	0.00
02/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/08/2024	ES42 On 07-August-25			Bond Future	12.39	75.3046	75.3110	75.3046	0.00
02/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7039	7	7	7	0.00
02/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/08/2024	ES42 On 06-November-25			Bond Future	12.39	73.3339	73.3339	73.3339	0.00
02/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
02/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
02/08/2024	GOVI On 07-November-24			GOVI	1046.98	1045.3450	1046.9820	1045.3450	686.00
02/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	981820	97	98	97	0.00
02/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	982020	97	98	97	0.00
02/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	981920	97	98	97	0.00
02/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
02/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
02/08/2024	GOVI On 06-February-25			GOVI	1069.11	1067.5890	1069.1130	1067.5890	0.00
02/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	971130	96	97	96	0.00
02/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/08/2024	GOVI On 08-May-25			GOVI	1091.40	1089.7960	1091.3960	1089.7960	0.00
02/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	693960	68	69	68	0.00
02/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/08/2024	GOVI On 07-August-25			GOVI	1113.73	1112.0080	1113.7280	1112.0080	0.00
02/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1027280	101	103	101	0.00
02/08/2024	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
02/08/2024	GOVI On 06-November-25			GOVI	1112.01	1112.0100	1112.0100	1112.0100	0.00
02/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	100	0	0	0	0.00
02/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
02/08/2024	IGOV On 07-November-24			Index Future	368.44	368.0290	368.4350	368.0290	596.00
02/08/2024	IGOV On 06-February-25			Index Future	376.31	375.9480	376.3100	375.9480	0.00
02/08/2024	IGOV On 08-May-25			Index Future	384.24	383.8540	384.2390	383.8540	0.00
02/08/2024	IGOV On 07-August-25			Index Future	392.19	391.7620	392.1860	391.7620	0.00
02/08/2024	IGOV On 06-November-25			Index Future	391.76	391.7600	391.7600	391.7600	0.00
02/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6650	91.6750	91.6650	0.00
02/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6700	91.6650	91.6700	0.00
02/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6400	91.6700	91.6400	0.00
02/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6400	91.6430	0.00
02/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6230	91.6430	91.6230	0.00
02/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	92.3790	91.6230	92.3790	0.00
02/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
02/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	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
02/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/08/2024	R035 On 01-August-24			Bond Future	11.80	86.4149	86.4149	86.4149	0.00
02/08/2024	R035 On 07-November-24			Bond Future	10.87	89.4512	89.6030	89.4512	127,157.00
02/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7259	7	7	7	0.00
02/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7304	7	7	7	0.00
02/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7214	7	7	7	0.00
02/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7349	7	7	7	1,000.00
02/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12010	12	12	12	0.00
02/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	45	0	0	0	1,000.00
02/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	300	0	0	0	0.00
02/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	314	0	0	0	0.00
02/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	305	0	0	0	0.00
02/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	309	0	0	0	0.00
02/08/2024	R035 On 06-February-25			Bond Future	10.96	91.3543	91.4965	91.3543	0.00
02/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8175	8	8	8	0.00
02/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	700	1	1	1	0.00
02/08/2024	R035 On 08-May-25			Bond Future	11.06	88.7383	88.8875	88.7383	0.00
02/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5807	6	6	6	0.00
02/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4709	5	5	5	400.00
02/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11792	12	12	12	0.00
02/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9274	9	9	9	0.00
02/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1033	1	1	1	400.00
02/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2588	3	3	3	0.00
02/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	582	1	1	1	400.00
02/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2047	2	2	2	0.00
02/08/2024	R035 On 07-August-25			Bond Future	11.17	90.5422	90.7018	90.5422	0.00
02/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9126	9	9	9	0.00
02/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1796	2	2	2	0.00
02/08/2024	R035 On 06-November-25			Bond Future	11.20	88.5110	88.5110	88.5110	0.00
02/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4497	5	4	5	0.00
02/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4497	5	4	5	0.00
02/08/2024	R053 On 01-August-24			Bond Future	13.14	92.7977	92.7977	92.7977	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
02/08/2024	R053 On 07-November-24			Bond Future	11.49	102.5941	102.4719	102.5941	3,638.00
02/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10572	11	11	11	0.00
02/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10510	11	11	11	0.00
02/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10634	11	11	11	0.00
02/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	525	0	1	0	0.00
02/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	540	0	1	0	0.00
02/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	532	0	1	0	0.00
02/08/2024	R053 On 06-February-25			Bond Future	11.58	104.7762	104.6365	104.7762	0.00
02/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11516	12	12	12	0.00
02/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1260	1	1	1	0.00
02/08/2024	R053 On 08-May-25			Bond Future	11.67	101.0820	100.9440	101.0820	0.00
02/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10066	10	10	10	0.00
02/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2689	3	3	3	0.00
02/08/2024	R053 On 07-August-25			Bond Future	11.78	103.1344	103.0022	103.1344	0.00
02/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12797	13	13	13	0.00
02/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2628	3	3	3	0.00
02/08/2024	R053 On 06-November-25			Bond Future	11.76	100.2143	100.2143	100.2143	0.00
02/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6773	7	7	7	0.00
02/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6773	7	7	7	0.00
02/08/2024	R186 On 01-August-24			Bond Future	8.69	105.1079	105.1079	105.1079	0.00
02/08/2024	R186 On 07-November-24			Bond Future	8.17	108.4099	108.5440	108.4099	128,874.00
02/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1979	2	2	2	0.00
02/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1996	2	2	2	0.00
02/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1962	2	2	2	0.00
02/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	102	0	0	0	0.00
02/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	97	0	0	0	0.00
02/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	100	0	0	0	0.00
02/08/2024	R186 On 06-February-25			Bond Future	8.11	105.4019	105.5237	105.4019	0.00
02/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1850	2	2	2	0.00
02/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	266	0	0	0	0.00
02/08/2024	R186 On 08-May-25			Bond Future	8.06	107.5910	107.7200	107.5910	0.00
02/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1148	1	1	1	0.00
02/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	526	1	1	1	0.00
02/08/2024	R186 On 07-August-25			Bond Future	8.02	104.4655	104.6059	104.4655	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
02/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2240	2	2	2	0.00
02/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2884	3	3	3	0.00
02/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1758	2	2	2	1,983.00
02/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	53	0	0	0	1,983.00
02/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	219	0	0	0	0.00
02/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	122	0	0	0	0.00
02/08/2024	R186 On 06-November-25			Bond Future	8.13	106.5509	106.5509	106.5509	0.00
02/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	654	1	1	1	0.00
02/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	654	1	1	1	0.00
02/08/2024	R202 On 01-August-24			Bond Future	265.26	265.2600	265.2600	265.2600	0.00
02/08/2024	R202 On 07-November-24			Bond Future	269.02	269.0333	269.0248	269.0333	1,076.00
02/08/2024	R202 On 06-February-25			Bond Future	269.57	269.6196	269.5725	269.6196	0.00
02/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2783	3	3	3	0.00
02/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/08/2024	R202 On 08-May-25			Bond Future	275.25	275.2863	275.2499	275.2863	0.00
02/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	2940	3	3	3	0.00
02/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/08/2024	R202 On 07-August-25			Bond Future	275.63	275.6446	275.6284	275.6446	0.00
02/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4028	4	4	4	0.00
02/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
02/08/2024	R202 On 06-November-25			Bond Future	275.64	275.6400	275.6400	275.6400	0.00
02/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
02/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
02/08/2024	R209 On 01-August-24			Bond Future	11.79	67.5484	67.5484	67.5484	0.00
02/08/2024	R209 On 07-November-24			Bond Future	10.97	70.3541	70.4637	70.3541	15,780.00
02/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6238	6	6	6	0.00
02/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6198	6	6	6	0.00
02/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6278	6	6	6	0.00
02/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	302	0	0	0	0.00
02/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	311	0	0	0	0.00
02/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	306	0	0	0	0.00
02/08/2024	R209 On 06-February-25			Bond Future	11.05	71.8506	71.9524	71.8506	0.00
02/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7111	7	7	7	0.00
02/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	667	1	1	1	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
02/08/2024	R209 On 08-May-25			Bond Future	11.14	70.1873	70.2944	70.1873	0.00
02/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5329	5	5	5	0.00
02/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1814	2	2	2	0.00
02/08/2024	R209 On 07-August-25			Bond Future	11.25	71.6136	71.7288	71.6136	0.00
02/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8112	8	8	8	0.00
02/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1662	2	2	2	0.00
02/08/2024	R209 On 06-November-25			Bond Future	11.27	70.4292	70.4292	70.4292	0.00
02/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4110	4	4	4	0.00
02/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4110	4	4	4	0.00
02/08/2024	R210 On 01-August-24			Bond Future	238.98	238.9800	238.9800	238.9800	0.00
02/08/2024	R210 On 07-November-24			Bond Future	240.45	240.1288	240.4491	240.1288	1,379.00
02/08/2024	R210 On 06-February-25			Bond Future	245.59	245.2952	245.5881	245.2952	0.00
02/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	5978	6	6	6	0.00
02/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/08/2024	R210 On 08-May-25			Bond Future	247.36	247.0524	247.3612	247.0524	0.00
02/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
02/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	669	1	1	1	0.00
02/08/2024	R210 On 07-August-25			Bond Future	252.47	252.1373	252.4725	252.1373	0.00
02/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4032	4	4	4	0.00
02/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/08/2024	R210 On 06-November-25			Bond Future	252.14	252.1400	252.1400	252.1400	0.00
02/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
02/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
02/08/2024	R213 On 01-August-24			Bond Future	10.87	85.1789	85.1789	85.1789	0.00
02/08/2024	R213 On 07-November-24			Bond Future	9.73	88.4071	88.7465	88.4071	75,185.00
02/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6189	6	6	6	0.00
02/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6226	6	6	6	0.00
02/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6153	6	6	6	0.00
02/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	133	0	0	0	0.00
02/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	129	0	0	0	0.00
02/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	131	0	0	0	0.00
02/08/2024	R213 On 06-February-25			Bond Future	9.80	90.2881	90.6220	90.2881	0.00
02/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6515	6	7	6	0.00
02/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	390	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
02/08/2024	R213 On 08-May-25			Bond Future	9.87	88.6040	88.9488	88.6040	0.00
02/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4032	4	4	4	0.00
02/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1473	2	1	2	0.00
02/08/2024	R213 On 07-August-25			Bond Future	9.95	90.4062	90.7653	90.4062	0.00
02/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7258	7	7	7	0.00
02/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	959	1	1	1	0.00
02/08/2024	R213 On 06-November-25			Bond Future	10.05	89.0696	89.0696	89.0696	0.00
02/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2995	3	3	3	0.00
02/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2995	3	3	3	0.00
02/08/2024	R214 On 01-August-24			Bond Future	12.17	62.7898	62.7898	62.7898	0.00
02/08/2024	R214 On 07-November-24			Bond Future	11.36	65.5580	65.5633	65.5580	21,222.00
02/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6495	6	6	6	0.00
02/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6454	6	6	6	0.00
02/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6414	6	6	6	0.00
02/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	333	0	0	0	0.00
02/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	328	0	0	0	0.00
02/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	323	0	0	0	0.00
02/08/2024	R214 On 06-February-25			Bond Future	11.45	66.9528	66.9488	66.9528	0.00
02/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6910	7	7	7	0.00
02/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3541	4	4	4	554.00
02/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5231	5	5	5	554.00
02/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10342	10	10	10	0.00
02/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	323	0	0	0	554.00
02/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1245	1	1	1	0.00
02/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2000	2	2	2	0.00
02/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	802	1	1	1	0.00
02/08/2024	R214 On 08-May-25			Bond Future	11.54	65.0377	65.0367	65.0377	0.00
02/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5978	6	6	6	0.00
02/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1755	2	2	2	0.00
02/08/2024	R214 On 07-August-25			Bond Future	11.64	66.3599	66.3642	66.3599	0.00
02/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8163	8	8	8	0.00
02/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1886	2	2	2	0.00
02/08/2024	R214 On 06-November-25			Bond Future	11.64	64.9323	64.9323	64.9323	0.00
02/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4375	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
02/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4375	4	4	4	0.00
02/08/2024	R248 On 01-August-24			Bond Future	12.31	76.5806	76.5806	76.5806	0.00
02/08/2024	R248 On 07-November-24			Bond Future	11.47	79.8195	79.7583	79.8195	250,820.00
02/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8265	8	8	8	0.00
02/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8167	8	8	8	0.00
02/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8216	8	8	8	0.00
02/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	360	0	0	0	0.00
02/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	366	0	0	0	0.00
02/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	355	0	0	0	0.00
02/08/2024	R248 On 06-February-25			Bond Future	11.56	81.5176	81.4437	81.5176	10,000.00
02/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7985	8	8	8	0.00
02/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1158	1	1	1	0.00
02/08/2024	R248 On 08-May-25			Bond Future	11.65	78.7606	78.6887	78.7606	0.00
02/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7724	8	8	8	0.00
02/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2091	2	2	2	0.00
02/08/2024	R248 On 07-August-25			Bond Future	11.75	80.3612	80.2945	80.3612	0.00
02/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10266	10	10	10	0.00
02/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2006	2	2	2	0.00
02/08/2024	R248 On 06-November-25			Bond Future	11.74	78.2422	78.2422	78.2422	0.00
02/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5347	5	5	5	0.00
02/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5347	5	5	5	0.00
02/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00