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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/10/2024 TO: 01/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	2025 On 07-November-24			Bond Future	184.99	185.0081	184.9888	185.0081	9,240.00
01/10/2024	2029 On 07-November-24			Bond Future	134.24	133.9780	134.2370	133.9780	7,884.00
01/10/2024	2029 On 06-February-25			Bond Future	137.02	136.7559	137.0209	136.7559	0.00
01/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4621	4	5	4	0.00
01/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2029 On 08-May-25			Bond Future	138.34	138.0699	138.3408	138.0699	0.00
01/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	491	0	0	0	0.00
01/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2029 On 07-August-25			Bond Future	141.01	140.7303	141.0073	140.7303	0.00
01/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3597	3	4	3	0.00
01/10/2024	2029 On 07-August-25	137.41	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
01/10/2024	2029 On 06-November-25			Bond Future	142.23	141.9481	142.2314	141.9481	0.00
01/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2441	2	2	2	0.00
01/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2030 On 07-November-24			Bond Future	8.96	98.8136	98.3211	98.8136	183,055.00
01/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6854	7	7	7	0.00
01/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6891	7	7	7	0.00
01/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6818	7	7	7	0.00
01/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6708	7	7	7	600.00
01/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10966	11	11	11	0.00
01/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4861	5	5	5	600.00
01/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
01/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	5	0	0	0	0.00
01/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2030 On 06-February-25			Bond Future	8.99	96.8282	96.3261	96.8282	28,810.00
01/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	6283	7	6	7	0.00
01/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1633	2	2	2	800.00
01/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	3024	3	3	3	0.00
01/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	688	1	1	1	800.00
01/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	920	1	1	1	0.00
01/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	393	0	0	0	800.00
01/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	1902	2	2	2	0.00
01/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	63	0	0	0	0.00
01/10/2024	2030 On 08-May-25			Bond Future	9.06	98.7412	98.2297	98.7412	0.00
01/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3709	4	4	4	0.00
01/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	9685	10	10	10	0.00
01/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4827	5	5	5	1,640.00
01/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5999	6	6	6	2,280.00
01/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	926	1	1	1	800.00
01/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1814	2	2	2	800.00
01/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3880	4	4	4	0.00
01/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	11009	12	11	12	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
01/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	13	0	0	0	2,280.00
01/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	229	0	0	0	0.00
01/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	536	0	1	0	800.00
01/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2342	2	2	2	0.00
01/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1379	1	1	1	0.00
01/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	32	0	0	0	1,640.00
01/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	364	0	0	0	0.00
01/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	576	0	1	0	0.00
01/10/2024	2030 On 07-August-25			Bond Future	9.16	96.6090	96.0883	96.6090	0.00
01/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6887	7	7	7	0.00
01/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9816	10	10	10	0.00
01/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	5103	6	5	6	1,054.00
01/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	83	0	0	0	1,054.00
01/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	599	1	1	1	0.00
01/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	330	0	0	0	0.00
01/10/2024	2030 On 06-November-25			Bond Future	9.26	98.4131	97.8832	98.4131	0.00
01/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2673	3	3	3	0.00
01/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1757	2	2	2	0.00
01/10/2024	2032 On 07-November-24			Bond Future	9.61	94.6533	93.8924	94.6533	103,031.00
01/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	8735	9	9	9	0.00
01/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	8691	9	9	9	0.00
01/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	8778	10	9	10	0.00
01/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	9430	10	9	10	1,615.00
01/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	16467	17	16	17	0.00
01/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	4810	6	5	6	0.00
01/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	7101	8	7	8	600.00
01/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	9300	10	9	10	600.00
01/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	14861	16	15	16	0.00
01/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1828	2	2	2	100.00
01/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	1298	2	1	2	50.00
01/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	1680	2	2	2	0.00
01/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	440	0	0	0	0.00
01/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	393	0	0	0	0.00
01/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	596	0	1	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
01/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
01/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
01/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	8	0	0	0	0.00
01/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	46	0	0	0	200.00
01/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
01/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	1	0	0	0	0.00
01/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	2	0	0	0	0.00
01/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	3	0	0	0	0.00
01/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	3	0	0	0	0.00
01/10/2024	2032 On 06-February-25			Bond Future	9.67	96.5926	95.8166	96.5926	16,670.00
01/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	9311	10	9	10	0.00
01/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	2284	3	2	3	800.00
01/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	4756	5	5	5	0.00
01/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	1010	1	1	1	800.00
01/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1090	1	1	1	0.00
01/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	354	0	0	0	800.00
01/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2234	2	2	2	0.00
01/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	43	0	0	0	0.00
01/10/2024	2032 On 08-May-25			Bond Future	9.75	94.3387	93.5478	94.3387	0.00
01/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	5834	7	6	7	0.00
01/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	2555	3	3	3	800.00
01/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	6056	7	6	7	0.00
01/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	1361	2	1	2	800.00
01/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	1770	1	2	1	0.00
01/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	552	0	1	0	800.00
01/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	2937	2	3	2	0.00
01/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	591	0	1	0	0.00
01/10/2024	2032 On 07-August-25			Bond Future	9.85	96.1317	95.3264	96.1317	0.00
01/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	9584	10	10	10	0.00
01/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	389	0	0	0	0.00
01/10/2024	2032 On 06-November-25			Bond Future	9.97	93.7680	92.9480	93.7680	0.00
01/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	4215	5	4	5	0.00
01/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2263	2	2	2	0.00
01/10/2024	2033 On 07-November-24			Bond Future	127.36	127.7433	127.3644	127.7433	6,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	2033 On 06-February-25			Bond Future	130.01	130.3919	130.0057	130.3919	0.00
01/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	5066	5	5	5	0.00
01/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2033 On 08-May-25			Bond Future	131.09	131.4794	131.0860	131.4794	0.00
01/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	466	1	0	1	0.00
01/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2033 On 07-August-25			Bond Future	133.61	134.0129	133.6128	134.0129	0.00
01/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4963	5	5	5	0.00
01/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2033 On 06-November-25			Bond Future	134.60	135.0016	134.5951	135.0016	0.00
01/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1455	2	1	2	0.00
01/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2037 On 07-November-24			Bond Future	10.59	89.1600	88.2310	89.1600	211,492.00
01/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	10988	12	11	12	0.00
01/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	11038	12	11	12	0.00
01/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	10938	12	11	12	0.00
01/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2037 On 06-February-25			Bond Future	10.67	86.7261	85.7786	86.7261	9,680.00
01/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	11386	12	11	12	0.00
01/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	68	0	0	0	0.00
01/10/2024	2037 On 08-May-25			Bond Future	10.77	88.4391	87.4733	88.4391	3,975.00
01/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	8735	10	9	10	0.00
01/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	13584	15	14	15	7,500.00
01/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	10071	11	10	11	15,000.00
01/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	13365	14	13	14	7,500.00
01/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	144	0	0	0	0.00
01/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	441	0	0	0	0.00
01/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	133	0	0	0	0.00
01/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	614	0	1	0	0.00
01/10/2024	2037 On 07-August-25			Bond Future	10.88	85.8597	84.8760	85.8597	0.00
01/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	11699	13	12	13	0.00
01/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	8235	9	8	9	0.00

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01/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	5303	6	5	6	0.00
01/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	2530	3	3	3	2,341.00
01/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2772	3	3	3	200.00
01/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4180	4	4	4	0.00
01/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2284	2	2	2	2,541.00
01/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	4470	4	4	4	0.00
01/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1253	1	1	1	2,541.00
01/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	596	0	1	0	0.00
01/10/2024	2037 On 06-November-25			Bond Future	11.00	87.4617	86.4599	87.4617	0.00
01/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	6218	7	6	7	0.00
01/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	2764	2	3	2	0.00
01/10/2024	2038 On 07-November-24			Bond Future	139.95	140.5595	139.9528	140.5595	3,325.00
01/10/2024	2038 On 06-February-25			Bond Future	140.75	141.3674	140.7484	141.3674	0.00
01/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	5518	6	6	6	0.00
01/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2038 On 08-May-25			Bond Future	143.57	144.1962	143.5656	144.1962	0.00
01/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	3886	5	4	5	0.00
01/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2038 On 07-August-25			Bond Future	144.18	144.8236	144.1825	144.8236	0.00
01/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	4623	5	5	5	0.00
01/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2038 On 06-November-25			Bond Future	146.92	147.5678	146.9152	147.5678	0.00
01/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	3035	4	3	4	0.00
01/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2040 On 07-November-24			Bond Future	10.85	89.9113	88.9013	89.9113	113,851.00
01/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	11851	13	12	13	0.00
01/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	11798	13	12	13	0.00
01/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	11904	13	12	13	0.00
01/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	13408	14	13	14	0.00
01/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	7735	9	8	9	640.00
01/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	10514	12	11	12	0.00
01/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	640.00
01/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
01/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	12	0	0	0	0.00

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01/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2040 On 06-February-25			Bond Future	10.93	87.2423	86.2119	87.2423	5,684.00
01/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	11879	13	12	13	0.00
01/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	2493	3	2	3	780.00
01/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	5546	6	6	6	0.00
01/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	8056	9	8	9	0.00
01/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	336	0	0	0	780.00
01/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	730	1	1	1	780.00
01/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2026	2	2	2	0.00
01/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	92	0	0	0	0.00
01/10/2024	2040 On 08-May-25			Bond Future	11.03	88.9653	87.9150	88.9653	3,900.00
01/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	10024	11	10	11	0.00
01/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	13736	15	14	15	7,500.00
01/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	10595	12	11	12	15,000.00
01/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	14060	15	14	15	7,500.00
01/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	184	0	0	0	0.00
01/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	539	0	1	0	0.00
01/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	205	0	0	0	0.00
01/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	609	0	1	0	0.00
01/10/2024	2040 On 07-August-25			Bond Future	11.14	86.1450	85.0753	86.1450	0.00
01/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	12712	14	13	14	0.00
01/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	659	1	1	1	0.00
01/10/2024	2040 On 06-November-25			Bond Future	11.26	87.7518	86.6625	87.7518	0.00
01/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	6634	7	7	7	0.00
01/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3145	3	3	3	0.00
01/10/2024	2044 On 07-November-24			Bond Future	10.95	86.0538	84.9387	86.0538	75,452.00
01/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	11812	13	12	13	0.00
01/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	11865	13	12	13	0.00
01/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	11759	13	12	13	0.00
01/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	6729	8	7	8	0.00
01/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	8173	9	8	9	0.00
01/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	9584	11	10	11	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
01/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	4	0	0	0	11,405.00
01/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	12	0	0	0	9,540.00
01/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	33	0	0	0	13,875.00
01/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	1	0	0	0	0.00
01/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	1	0	0	0	0.00
01/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	1	0	0	0	0.00
01/10/2024	2044 On 06-February-25			Bond Future	11.03	83.4310	82.2934	83.4310	470.00
01/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	11941	13	12	13	0.00
01/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	6730	8	7	8	449.00
01/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	9299	10	9	10	449.00
01/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	15501	17	16	17	0.00
01/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	20	0	0	0	449.00
01/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	272	0	0	0	0.00
01/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	580	0	1	0	0.00
01/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	107	0	0	0	0.00
01/10/2024	2044 On 08-May-25			Bond Future	11.12	85.0787	83.9191	85.0787	0.00
01/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	10208	11	10	11	0.00
01/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	8675	10	9	10	0.00
01/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	5222	6	5	6	0.00
01/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	2439	3	2	3	2,490.00
01/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	1835	1	2	1	2,490.00
01/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	3801	3	4	3	0.00
01/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	850	1	1	1	2,490.00
01/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	613	0	1	0	0.00
01/10/2024	2044 On 07-August-25			Bond Future	11.23	82.3099	81.1287	82.3099	0.00
01/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	12819	14	13	14	0.00
01/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	728	1	1	1	0.00
01/10/2024	2044 On 06-November-25			Bond Future	11.34	83.8450	82.6420	83.8450	0.00
01/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	6646	7	7	7	0.00
01/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3293	3	3	3	0.00
01/10/2024	2046 On 07-November-24			Bond Future	120.98	121.7130	120.9803	121.7130	17,748.00
01/10/2024	2046 On 06-February-25			Bond Future	123.49	124.2366	123.4893	124.2366	0.00
01/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	9479	10	9	10	0.00
01/10/2024	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
01/10/2024	2046 On 08-May-25			Bond Future	123.72	124.4865	123.7247	124.4865	0.00
01/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	1755	3	2	3	0.00
01/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2046 On 07-August-25			Bond Future	126.11	126.8841	126.1083	126.8841	0.00
01/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	7418	8	7	8	0.00
01/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2046 On 06-November-25			Bond Future	126.22	127.0088	126.2196	127.0088	0.00
01/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	810	2	1	2	0.00
01/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2050 On 07-November-24			Bond Future	122.94	122.8344	122.9432	122.8344	15,376.00
01/10/2024	2050 On 06-February-25			Bond Future	123.15	123.0340	123.1455	123.0340	582.00
01/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	7545	7	8	7	0.00
01/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2050 On 08-May-25			Bond Future	125.61	125.4958	125.6104	125.4958	0.00
01/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	4450	4	4	4	0.00
01/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2050 On 07-August-25			Bond Future	125.64	125.5175	125.6357	125.5175	0.00
01/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	5746	6	6	6	0.00
01/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
01/10/2024	2050 On 06-November-25			Bond Future	128.02	127.8953	128.0164	127.8953	0.00
01/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	3596	3	4	3	0.00
01/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
01/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	AL37 On 07-November-24			Index Future	1055.72	1061.3890	1055.7150	1061.3890	0.00
01/10/2024	AL37 On 06-February-25			Index Future	1077.36	1083.1450	1077.3590	1083.1450	0.00
01/10/2024	AL37 On 08-May-25			Index Future	1098.69	1104.5880	1098.6930	1104.5880	0.00
01/10/2024	AL37 On 07-August-25			Index Future	1119.65	1125.6470	1119.6460	1125.6470	0.00
01/10/2024	AL37 On 06-November-25			Index Future	1140.67	1146.7760	1140.6680	1146.7760	0.00
01/10/2024	AL7T On 07-November-24			Index Future	1272.14	1283.8810	1272.1420	1283.8810	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
01/10/2024	AL7T On 06-February-25			Index Future	1298.22	1310.1980	1298.2240	1310.1980	0.00
01/10/2024	AL7T On 08-May-25			Index Future	1323.93	1336.1360	1323.9320	1336.1360	0.00
01/10/2024	AL7T On 07-August-25			Index Future	1349.18	1361.6090	1349.1810	1361.6090	0.00
01/10/2024	AL7T On 06-November-25			Index Future	1374.51	1387.1680	1374.5120	1387.1680	0.00
01/10/2024	ALBI On 07-November-24			Index Future	1097.64	1107.3460	1097.6410	1107.3460	121.00
01/10/2024	ALBI On 06-February-25			Index Future	1120.15	1130.0440	1120.1450	1130.0440	0.00
01/10/2024	ALBI On 08-May-25			Index Future	1142.33	1152.4150	1142.3260	1152.4150	0.00
01/10/2024	ALBI On 07-August-25			Index Future	1164.11	1174.3860	1164.1110	1174.3860	0.00
01/10/2024	ALBI On 06-November-25			Index Future	1185.97	1196.4310	1185.9680	1196.4310	0.00
01/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	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
01/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	ES33 On 07-November-24			Bond Future	10.78	83.5071	82.7825	83.5071	0.00
01/10/2024	ES33 On 06-February-25			Bond Future	10.88	85.2385	84.4992	85.2385	0.00
01/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10768	12	11	12	0.00
01/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
01/10/2024	ES33 On 08-May-25			Bond Future	11.00	83.1445	82.3909	83.1445	0.00
01/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7619	8	8	8	0.00
01/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
01/10/2024	ES33 On 07-August-25			Bond Future	11.14	84.7438	83.9761	84.7438	0.00
01/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10172	11	10	11	0.00
01/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
01/10/2024	ES33 On 06-November-25			Bond Future	11.29	82.5508	81.7689	82.5508	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
01/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3119	4	3	4	0.00
01/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
01/10/2024	ES42 On 07-November-24			Bond Future	11.19	81.3714	79.9362	81.3714	0.00
01/10/2024	ES42 On 06-February-25			Bond Future	11.28	83.0582	81.5936	83.0582	0.00
01/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13200	15	13	15	0.00
01/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
01/10/2024	ES42 On 08-May-25			Bond Future	11.38	80.4530	78.9596	80.4530	0.00
01/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10329	12	10	12	0.00
01/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
01/10/2024	ES42 On 07-August-25			Bond Future	11.50	81.9983	80.4766	81.9983	0.00
01/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12204	14	12	14	0.00
01/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
01/10/2024	ES42 On 06-November-25			Bond Future	11.62	79.2833	77.7332	79.2833	0.00
01/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4399	6	4	6	0.00
01/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
01/10/2024	GOVI On 07-November-24			GOVI	1080.39	1089.8060	1080.3860	1089.8060	677.00
01/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1316060	141	132	141	0.00
01/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1315960	141	132	141	0.00
01/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1315860	141	132	141	0.00
01/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
01/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/10/2024	GOVI On 06-February-25			GOVI	1102.54	1112.1450	1102.5360	1112.1450	0.00
01/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1305360	140	131	140	0.00
01/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
01/10/2024	GOVI On 08-May-25			GOVI	1124.37	1134.1620	1124.3690	1134.1620	0.00
01/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1023690	112	102	112	0.00
01/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
01/10/2024	GOVI On 07-August-25			GOVI	1145.81	1155.7850	1145.8110	1155.7850	0.00
01/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1348110	145	135	145	0.00
01/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
01/10/2024	GOVI On 06-November-25			GOVI	1167.33	1177.4800	1167.3250	1177.4800	0.00
01/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	553250	65	55	65	0.00
01/10/2024	GOVI On 06-November-25	1,112.00	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
01/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2024	IGOV On 07-November-24			Index Future	371.90	372.7470	371.9000	372.7470	791.00
01/10/2024	IGOV On 06-February-25			Index Future	379.62	380.4790	379.6160	380.4790	0.00
01/10/2024	IGOV On 08-May-25			Index Future	387.22	388.1000	387.2230	388.1000	0.00
01/10/2024	IGOV On 07-August-25			Index Future	394.70	395.5870	394.6950	395.5870	0.00
01/10/2024	IGOV On 06-November-25			Index Future	402.19	403.0990	402.1920	403.0990	0.00
01/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/10/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
01/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
01/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
01/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
01/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
01/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
01/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
01/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
01/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
01/10/2024	R035 On 07-November-24			Bond Future	10.22	94.2526	93.3179	94.2526	145,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	10665	12	11	12	0.00
01/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	10615	12	11	12	0.00
01/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	10714	12	11	12	0.00
01/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	15680	17	16	17	0.00
01/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	10764	12	11	12	1,000.00
01/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	5063	6	5	6	0.00
01/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	50	0	0	0	11,000.00
01/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
01/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R035 On 06-February-25			Bond Future	10.30	96.1838	95.2303	96.1838	16,070.00
01/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	11267	12	11	12	0.00
01/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	5983	7	6	7	0.00
01/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	3166	4	3	4	0.00
01/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	2060	3	2	3	1,000.00
01/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1810	2	2	2	100.00
01/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2032	2	2	2	0.00
01/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1156	1	1	1	1,100.00
01/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	1818	1	2	1	0.00
01/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	415	0	0	0	1,100.00
01/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	58	0	0	0	0.00
01/10/2024	R035 On 08-May-25			Bond Future	10.39	93.5752	92.6033	93.5752	0.00
01/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	8076	9	8	9	0.00
01/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	7724	9	8	9	0.00
01/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	4603	5	5	5	0.00
01/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2797	3	3	3	150.00
01/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	6687	7	7	7	400.00
01/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	12137	13	12	13	0.00
01/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	14985	16	15	16	0.00
01/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	60	0	0	0	400.00
01/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	180	0	0	0	400.00
01/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	851	1	1	1	0.00
01/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1473	1	1	1	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2491	2	2	2	0.00
01/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	654	1	1	1	150.00
01/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	599	0	1	0	0.00
01/10/2024	R035 On 07-August-25			Bond Future	10.49	95.3542	94.3644	95.3542	0.00
01/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	11519	12	12	12	0.00
01/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	526	0	1	0	0.00
01/10/2024	R035 On 06-November-25			Bond Future	10.61	92.6311	91.6231	92.6311	0.00
01/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	5729	6	6	6	0.00
01/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2617	2	3	2	0.00
01/10/2024	R053 On 07-November-24			Bond Future	10.87	109.4214	107.9549	109.4214	3,664.00
01/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	15523	17	16	17	0.00
01/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	15593	17	16	17	0.00
01/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	15454	17	15	17	0.00
01/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
01/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1	0	0	0	0.00
01/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
01/10/2024	R053 On 06-February-25			Bond Future	10.94	111.6633	110.1673	111.6633	0.00
01/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	15942	17	16	17	0.00
01/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	155	0	0	0	0.00
01/10/2024	R053 On 08-May-25			Bond Future	11.03	108.0037	106.4787	108.0037	0.00
01/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	13789	15	14	15	0.00
01/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	877	1	1	1	0.00
01/10/2024	R053 On 07-August-25			Bond Future	11.12	110.0554	108.5019	110.0554	0.00
01/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	16660	18	17	18	0.00
01/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	992	1	1	1	0.00
01/10/2024	R053 On 06-November-25			Bond Future	11.23	106.2479	104.6659	106.2479	0.00
01/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	8628	10	9	10	0.00
01/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4176	4	4	4	0.00
01/10/2024	R186 On 07-November-24			Bond Future	8.00	109.0484	108.8705	109.0484	160,515.00
01/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	2208	2	2	2	0.00
01/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	2189	2	2	2	0.00
01/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	2227	2	2	2	0.00
01/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	3	0	0	0	0.00
01/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	3	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
01/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	3	0	0	0	0.00
01/10/2024	R186 On 06-February-25			Bond Future	7.96	105.9708	105.7897	105.9708	17,134.00
01/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1948	2	2	2	0.00
01/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	98	0	0	0	0.00
01/10/2024	R186 On 08-May-25			Bond Future	7.95	108.0650	107.8810	108.0650	0.00
01/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	1146	1	1	1	0.00
01/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	363	0	0	0	0.00
01/10/2024	R186 On 07-August-25			Bond Future	8.00	104.8104	104.6235	104.8104	0.00
01/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2232	2	2	2	0.00
01/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2887	3	3	3	0.00
01/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1738	2	2	2	1,983.00
01/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	38	0	0	0	1,983.00
01/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	182	0	0	0	0.00
01/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	95	0	0	0	0.00
01/10/2024	R186 On 06-November-25			Bond Future	8.10	106.7679	106.5780	106.7679	0.00
01/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	611	1	1	1	0.00
01/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	584	0	1	0	0.00
01/10/2024	R202 On 07-November-24			Bond Future	270.71	271.7292	270.7121	271.7292	2,010.00
01/10/2024	R202 On 06-February-25			Bond Future	271.13	272.1714	271.1344	272.1714	0.00
01/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4344	5	4	5	0.00
01/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R202 On 08-May-25			Bond Future	276.56	277.6185	276.5622	277.6185	0.00
01/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4252	5	4	5	0.00
01/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R202 On 07-August-25			Bond Future	276.60	277.6700	276.5962	277.6700	0.00
01/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	4996	6	5	6	0.00
01/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R202 On 06-November-25			Bond Future	281.84	282.9317	281.8389	282.9317	0.00
01/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6199	7	6	7	0.00
01/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R209 On 07-November-24			Bond Future	10.35	74.4757	73.6869	74.4757	17,062.00
01/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	9155	10	9	10	0.00
01/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	9200	10	9	10	0.00
01/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	9111	10	9	10	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
01/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	1585	2	2	2	100.00
01/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	3485	4	3	4	0.00
01/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	104	0	0	0	100.00
01/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	512	0	1	0	0.00
01/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R209 On 06-February-25			Bond Future	10.42	76.0016	75.1970	76.0016	0.00
01/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	9753	11	10	11	0.00
01/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	64	0	0	0	0.00
01/10/2024	R209 On 08-May-25			Bond Future	10.50	74.3500	73.5299	74.3500	0.00
01/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	7314	8	7	8	0.00
01/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	564	0	1	0	0.00
01/10/2024	R209 On 07-August-25			Bond Future	10.60	75.7633	74.9279	75.7633	0.00
01/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	10171	11	10	11	0.00
01/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	522	0	1	0	0.00
01/10/2024	R209 On 06-November-25			Bond Future	10.71	74.0276	73.1770	74.0276	0.00
01/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	5219	6	5	6	0.00
01/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2471	2	2	2	0.00
01/10/2024	R210 On 07-November-24			Bond Future	241.90	241.8954	241.9026	241.8954	1,601.00
01/10/2024	R210 On 06-February-25			Bond Future	246.92	246.9109	246.9193	246.9109	0.00
01/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7309	7	7	7	0.00
01/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R210 On 08-May-25			Bond Future	248.47	248.4623	248.4721	248.4623	0.00
01/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	442	0	0	0	0.00
01/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R210 On 07-August-25			Bond Future	253.26	253.2489	253.2604	253.2489	0.00
01/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4820	5	5	5	0.00
01/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R210 On 06-November-25			Bond Future	254.61	254.5939	254.6077	254.5939	0.00
01/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2468	2	2	2	0.00
01/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R213 On 07-November-24			Bond Future	9.34	91.0127	90.4559	91.0127	77,353.00
01/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	7770	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
01/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	7731	8	8	8	0.00
01/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	7808	8	8	8	0.00
01/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	2	0	0	0	0.00
01/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	2	0	0	0	0.00
01/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	2	0	0	0	0.00
01/10/2024	R213 On 06-February-25			Bond Future	9.39	92.8775	92.3096	92.8775	0.00
01/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7855	8	8	8	0.00
01/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	42	0	0	0	0.00
01/10/2024	R213 On 08-May-25			Bond Future	9.47	91.1566	90.5780	91.1566	0.00
01/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4744	5	5	5	0.00
01/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	556	0	1	0	0.00
01/10/2024	R213 On 07-August-25			Bond Future	9.56	92.8903	92.3013	92.8903	0.00
01/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	8174	9	8	9	0.00
01/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	340	0	0	0	0.00
01/10/2024	R213 On 06-November-25			Bond Future	9.68	91.0743	90.4747	91.0743	0.00
01/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	3361	4	3	4	0.00
01/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	1956	2	2	2	0.00
01/10/2024	R214 On 07-November-24			Bond Future	10.67	70.3412	69.3993	70.3412	19,030.00
01/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	9963	11	10	11	0.00
01/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	10008	11	10	11	0.00
01/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	9918	11	10	11	0.00
01/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
01/10/2024	R214 On 06-February-25			Bond Future	10.74	71.7824	70.8215	71.7824	0.00
01/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	10065	11	10	11	0.00
01/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	13901	15	14	15	0.00
01/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	8054	9	8	9	554.00
01/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	5845	7	6	7	554.00
01/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	431	0	0	0	0.00
01/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	9	0	0	0	554.00
01/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	195	0	0	0	0.00
01/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	84	0	0	0	0.00
01/10/2024	R214 On 08-May-25			Bond Future	10.82	69.8983	68.9188	69.8983	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
01/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	8581	9	9	9	0.00
01/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	476	0	0	0	0.00
01/10/2024	R214 On 07-August-25			Bond Future	10.91	71.2272	70.2295	71.2272	0.00
01/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	10741	12	11	12	0.00
01/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	598	0	1	0	0.00
01/10/2024	R214 On 06-November-25			Bond Future	11.01	69.2590	68.2428	69.2590	0.00
01/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5912	7	6	7	0.00
01/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2602	2	3	2	0.00
01/10/2024	R248 On 07-November-24			Bond Future	10.85	85.2051	83.9977	85.2051	251,324.00
01/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	12095	13	12	13	0.00
01/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	12150	13	12	13	0.00
01/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	12041	13	12	13	0.00
01/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1	0	0	0	0.00
01/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
01/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
01/10/2024	R248 On 06-February-25			Bond Future	10.93	86.9508	85.7191	86.9508	203,389.00
01/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	11274	12	11	12	0.00
01/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	2673	3	3	3	660.00
01/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	5936	7	6	7	0.00
01/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	656	1	1	1	660.00
01/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2187	2	2	2	0.00
01/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	5330	4	5	4	0.00
01/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	791	1	1	1	660.00
01/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	171	0	0	0	0.00
01/10/2024	R248 On 08-May-25			Bond Future	11.01	84.2231	82.9675	84.2231	0.00
01/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	10579	12	11	12	0.00
01/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	668	1	1	1	0.00
01/10/2024	R248 On 07-August-25			Bond Future	11.11	85.8239	84.5449	85.8239	0.00
01/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	13242	14	13	14	0.00
01/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	731	1	1	1	0.00
01/10/2024	R248 On 06-November-25			Bond Future	11.21	82.9856	81.6830	82.9856	0.00
01/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	6792	8	7	8	0.00
01/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3352	3	3	3	0.00
01/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	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
01/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00