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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/10/2024 TO: 02/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	2025 On 07-November-24			Bond Future	185.02	184.9888	185.0202	184.9888	9,240.00
02/10/2024	2029 On 07-November-24			Bond Future	133.99	134.2370	133.9948	134.2370	7,884.00
02/10/2024	2029 On 06-February-25			Bond Future	136.78	137.0209	136.7754	137.0209	0.00
02/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4375	5	4	5	0.00
02/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2029 On 08-May-25			Bond Future	138.09	138.3408	138.0928	138.3408	0.00
02/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	243	0	0	0	0.00
02/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2029 On 07-August-25			Bond Future	140.76	141.0073	140.7569	141.0073	0.00
02/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3347	4	3	4	0.00
02/10/2024	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
02/10/2024	2029 On 06-November-25			Bond Future	141.98	142.2314	141.9784	142.2314	0.00
02/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2188	2	2	2	0.00
02/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2030 On 07-November-24			Bond Future	9.06	98.3211	97.8965	98.3211	183,055.00
02/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6430	7	6	7	0.00
02/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6466	7	6	7	0.00
02/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6393	7	6	7	0.00
02/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6284	7	6	7	600.00
02/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10541	11	11	11	0.00
02/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4439	5	4	5	600.00
02/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
02/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	8	0	0	0	0.00
02/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2030 On 06-February-25			Bond Future	9.11	96.3261	95.8940	96.3261	28,810.00
02/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5869	6	6	6	0.00
02/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1382	2	1	2	800.00
02/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2685	3	3	3	0.00
02/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	545	1	1	1	800.00
02/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1101	1	1	1	0.00
02/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	486	0	0	0	800.00
02/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2191	2	2	2	0.00
02/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	81	0	0	0	0.00
02/10/2024	2030 On 08-May-25			Bond Future	9.18	98.2297	97.7908	98.2297	0.00
02/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3372	4	3	4	0.00
02/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	9254	10	9	10	0.00
02/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4457	5	4	5	1,640.00
02/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5606	6	6	6	2,280.00
02/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	773	1	1	1	800.00
02/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1578	2	2	2	800.00
02/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3537	4	4	4	0.00
02/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10574	11	11	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
02/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	17	0	0	0	2,280.00
02/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	275	0	0	0	0.00
02/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	633	1	1	1	800.00
02/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2628	2	3	2	0.00
02/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1582	1	2	1	0.00
02/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	40	0	0	0	1,640.00
02/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	433	0	0	0	0.00
02/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	679	1	1	1	0.00
02/10/2024	2030 On 07-August-25			Bond Future	9.28	96.0883	95.6427	96.0883	0.00
02/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6494	7	6	7	0.00
02/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9387	10	9	10	0.00
02/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4746	5	5	5	1,054.00
02/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	100	0	0	0	1,054.00
02/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	687	1	1	1	0.00
02/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	382	0	0	0	0.00
02/10/2024	2030 On 06-November-25			Bond Future	9.40	97.8832	97.4307	97.8832	0.00
02/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2417	3	2	3	0.00
02/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1953	2	2	2	0.00
02/10/2024	2032 On 07-November-24			Bond Future	9.74	93.8924	93.2470	93.8924	103,065.00
02/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	8091	9	8	9	0.00
02/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	8047	9	8	9	0.00
02/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	8134	9	8	9	0.00
02/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8785	9	9	9	1,615.00
02/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15822	16	16	16	0.00
02/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	4193	5	4	5	0.00
02/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6461	7	6	7	600.00
02/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8655	9	9	9	600.00
02/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	14216	15	14	15	0.00
02/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1373	2	1	2	100.00
02/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	917	1	1	1	50.00
02/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	1243	2	1	2	0.00
02/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	649	0	1	0	0.00
02/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	583	0	1	0	0.00
02/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	861	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
02/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
02/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	2	0	0	0	0.00
02/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	14	0	0	0	0.00
02/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	74	0	0	0	200.00
02/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
02/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	2	0	0	0	0.00
02/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	4	0	0	0	0.00
02/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	4	0	0	0	0.00
02/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	4	0	0	0	0.00
02/10/2024	2032 On 06-February-25			Bond Future	9.81	95.8166	95.1592	95.8166	16,670.00
02/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8670	9	9	9	0.00
02/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1888	2	2	2	800.00
02/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	4205	5	4	5	0.00
02/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	774	1	1	1	800.00
02/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1351	1	1	1	0.00
02/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	460	0	0	0	800.00
02/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2655	2	3	2	0.00
02/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	59	0	0	0	0.00
02/10/2024	2032 On 08-May-25			Bond Future	9.89	93.5478	92.8790	93.5478	0.00
02/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	5290	6	5	6	0.00
02/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	2186	3	2	3	800.00
02/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5505	6	6	6	0.00
02/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	1113	1	1	1	800.00
02/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2069	2	2	2	0.00
02/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	669	1	1	1	800.00
02/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3357	3	3	3	0.00
02/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	716	1	1	1	0.00
02/10/2024	2032 On 07-August-25			Bond Future	10.00	95.3264	94.6465	95.3264	0.00
02/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8976	10	9	10	0.00
02/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	461	0	0	0	0.00
02/10/2024	2032 On 06-November-25			Bond Future	10.13	92.9480	92.2567	92.9480	0.00
02/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3798	4	4	4	0.00
02/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2538	2	3	2	0.00
02/10/2024	2033 On 07-November-24			Bond Future	127.24	127.3644	127.2372	127.3644	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	2033 On 06-February-25			Bond Future	129.88	130.0057	129.8776	130.0057	0.00
02/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4938	5	5	5	0.00
02/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2033 On 08-May-25			Bond Future	130.96	131.0860	130.9575	131.0860	0.00
02/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	338	0	0	0	0.00
02/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2033 On 07-August-25			Bond Future	133.48	133.6128	133.4841	133.6128	0.00
02/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4834	5	5	5	0.00
02/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2033 On 06-November-25			Bond Future	134.47	134.5951	134.4659	134.5951	0.00
02/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1326	1	1	1	0.00
02/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2037 On 07-November-24			Bond Future	10.71	88.2310	87.4789	88.2310	211,626.00
02/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	10236	11	10	11	0.00
02/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	10286	11	10	11	0.00
02/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	10186	11	10	11	0.00
02/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2037 On 06-February-25			Bond Future	10.80	85.7786	85.0122	85.7786	9,680.00
02/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10641	11	11	11	0.00
02/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	90	0	0	0	0.00
02/10/2024	2037 On 08-May-25			Bond Future	10.90	87.4733	86.6932	87.4733	3,975.00
02/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	8068	9	8	9	0.00
02/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12835	14	13	14	7,500.00
02/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	9376	10	9	10	15,000.00
02/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12618	13	13	13	7,500.00
02/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	177	0	0	0	0.00
02/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	526	0	1	0	0.00
02/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	164	0	0	0	0.00
02/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	727	1	1	1	0.00
02/10/2024	2037 On 07-August-25			Bond Future	11.02	84.8760	84.0827	84.8760	0.00
02/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10998	12	11	12	0.00
02/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7615	8	8	8	0.00

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02/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4794	5	5	5	0.00
02/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	2199	3	2	3	2,341.00
02/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2420	3	2	3	200.00
02/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4621	4	5	4	0.00
02/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2567	2	3	2	2,541.00
02/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	4932	4	5	4	0.00
02/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1426	1	1	1	2,541.00
02/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	687	1	1	1	0.00
02/10/2024	2037 On 06-November-25			Bond Future	11.14	86.4599	85.6530	86.4599	0.00
02/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5699	6	6	6	0.00
02/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3053	3	3	3	0.00
02/10/2024	2038 On 07-November-24			Bond Future	140.12	139.9528	140.1233	139.9528	3,325.00
02/10/2024	2038 On 06-February-25			Bond Future	140.92	140.7484	140.9244	140.7484	0.00
02/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	5694	6	6	6	0.00
02/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2038 On 08-May-25			Bond Future	143.75	143.5656	143.7476	143.5656	0.00
02/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	4068	4	4	4	0.00
02/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2038 On 07-August-25			Bond Future	144.37	144.1825	144.3707	144.1825	0.00
02/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	4811	5	5	5	0.00
02/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2038 On 06-November-25			Bond Future	147.11	146.9152	147.1090	146.9152	0.00
02/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	3229	3	3	3	0.00
02/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2040 On 07-November-24			Bond Future	10.98	88.9013	88.0526	88.9013	113,851.00
02/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	11002	12	11	12	0.00
02/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10950	12	11	12	0.00
02/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	11055	12	11	12	0.00
02/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12559	13	13	13	0.00
02/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6896	8	7	8	640.00
02/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9666	11	10	11	0.00
02/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	2	0	0	0	640.00
02/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
02/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	22	0	0	0	0.00

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02/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2040 On 06-February-25			Bond Future	11.06	86.2119	85.3470	86.2119	5,684.00
02/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	11044	12	11	12	0.00
02/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	2039	2	2	2	780.00
02/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4866	6	5	6	0.00
02/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	7286	8	7	8	0.00
02/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	431	0	0	0	780.00
02/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	915	1	1	1	780.00
02/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2436	2	2	2	0.00
02/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	122	0	0	0	0.00
02/10/2024	2040 On 08-May-25			Bond Future	11.16	87.9150	87.0345	87.9150	3,900.00
02/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	9260	10	9	10	0.00
02/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12903	14	13	14	7,500.00
02/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9818	11	10	11	15,000.00
02/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	13222	14	13	14	7,500.00
02/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	227	0	0	0	0.00
02/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	643	1	1	1	0.00
02/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	252	0	0	0	0.00
02/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	725	1	1	1	0.00
02/10/2024	2040 On 07-August-25			Bond Future	11.28	85.0753	84.1796	85.0753	0.00
02/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11921	13	12	13	0.00
02/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	763	1	1	1	0.00
02/10/2024	2040 On 06-November-25			Bond Future	11.41	86.6625	85.7513	86.6625	0.00
02/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	6056	7	6	7	0.00
02/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3478	3	3	3	0.00
02/10/2024	2044 On 07-November-24			Bond Future	11.06	84.9387	84.1650	84.9387	76,068.00
02/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	11039	12	11	12	0.00
02/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	11092	12	11	12	0.00
02/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10986	12	11	12	0.00
02/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5976	7	6	7	0.00
02/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	7407	8	7	8	0.00
02/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8813	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
02/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	7	0	0	0	11,405.00
02/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	20	0	0	0	9,540.00
02/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	54	0	0	0	13,875.00
02/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	1	0	0	0	0.00
02/10/2024	2044 On 06-February-25			Bond Future	11.15	82.2934	81.5051	82.2934	470.00
02/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	11182	12	11	12	0.00
02/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	6071	7	6	7	449.00
02/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	8577	9	9	9	449.00
02/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14720	16	15	16	0.00
02/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	27	0	0	0	449.00
02/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	338	0	0	0	0.00
02/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	711	1	1	1	0.00
02/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	136	0	0	0	0.00
02/10/2024	2044 On 08-May-25			Bond Future	11.24	83.9191	83.1166	83.9191	0.00
02/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	9509	10	10	10	0.00
02/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	8011	9	8	9	0.00
02/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4685	5	5	5	0.00
02/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	2089	2	2	2	2,490.00
02/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2100	2	2	2	2,490.00
02/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4254	4	4	4	0.00
02/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	988	1	1	1	2,490.00
02/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	717	1	1	1	0.00
02/10/2024	2044 On 07-August-25			Bond Future	11.36	81.1287	80.3123	81.1287	0.00
02/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	12101	13	12	13	0.00
02/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	827	1	1	1	0.00
02/10/2024	2044 On 06-November-25			Bond Future	11.47	82.6420	81.8116	82.6420	0.00
02/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	6121	7	6	7	0.00
02/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3598	3	4	3	0.00
02/10/2024	2046 On 07-November-24			Bond Future	120.81	120.9803	120.8127	120.9803	17,748.00
02/10/2024	2046 On 06-February-25			Bond Future	123.32	123.4893	123.3198	123.4893	0.00
02/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	9310	9	9	9	0.00
02/10/2024	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
02/10/2024	2046 On 08-May-25			Bond Future	123.55	123.7247	123.5539	123.7247	0.00
02/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	1584	2	2	2	0.00
02/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2046 On 07-August-25			Bond Future	125.94	126.1083	125.9364	126.1083	0.00
02/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	7246	7	7	7	0.00
02/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2046 On 06-November-25			Bond Future	126.05	126.2196	126.0463	126.2196	0.00
02/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	636	1	1	1	0.00
02/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2050 On 07-November-24			Bond Future	123.06	122.9432	123.0626	122.9432	15,376.00
02/10/2024	2050 On 06-February-25			Bond Future	123.27	123.1455	123.2690	123.1455	582.00
02/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	7669	8	8	8	0.00
02/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2050 On 08-May-25			Bond Future	125.74	125.6104	125.7387	125.6104	0.00
02/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	4579	4	5	4	0.00
02/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2050 On 07-August-25			Bond Future	125.77	125.6357	125.7685	125.6357	0.00
02/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	5879	6	6	6	0.00
02/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
02/10/2024	2050 On 06-November-25			Bond Future	128.15	128.0164	128.1539	128.0164	0.00
02/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	3734	4	4	4	0.00
02/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
02/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	AL37 On 07-November-24			Index Future	1050.70	1055.7150	1050.6950	1055.7150	0.00
02/10/2024	AL37 On 06-February-25			Index Future	1072.24	1077.3590	1072.2410	1077.3590	0.00
02/10/2024	AL37 On 08-May-25			Index Future	1093.48	1098.6930	1093.4800	1098.6930	0.00
02/10/2024	AL37 On 07-August-25			Index Future	1114.34	1119.6460	1114.3400	1119.6460	0.00
02/10/2024	AL37 On 06-November-25			Index Future	1135.27	1140.6680	1135.2680	1140.6680	0.00
02/10/2024	AL7T On 07-November-24			Index Future	1262.12	1272.1420	1262.1210	1272.1420	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
02/10/2024	AL7T On 06-February-25			Index Future	1288.00	1298.2240	1288.0030	1298.2240	0.00
02/10/2024	AL7T On 08-May-25			Index Future	1313.52	1323.9320	1313.5160	1323.9320	0.00
02/10/2024	AL7T On 07-August-25			Index Future	1338.57	1349.1810	1338.5730	1349.1810	0.00
02/10/2024	AL7T On 06-November-25			Index Future	1363.71	1374.5120	1363.7120	1374.5120	0.00
02/10/2024	ALBI On 07-November-24			Index Future	1090.05	1097.6410	1090.0500	1097.6410	121.00
02/10/2024	ALBI On 06-February-25			Index Future	1112.40	1120.1450	1112.4030	1120.1450	0.00
02/10/2024	ALBI On 08-May-25			Index Future	1134.44	1142.3260	1134.4380	1142.3260	0.00
02/10/2024	ALBI On 07-August-25			Index Future	1156.08	1164.1110	1156.0790	1164.1110	0.00
02/10/2024	ALBI On 06-November-25			Index Future	1177.79	1185.9680	1177.7900	1185.9680	0.00
02/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	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
02/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	ES33 On 07-November-24			Bond Future	10.91	82.7825	82.1267	82.7825	0.00
02/10/2024	ES33 On 06-February-25			Bond Future	11.02	84.4992	83.8310	84.4992	0.00
02/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10099	11	10	11	0.00
02/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/10/2024	ES33 On 08-May-25			Bond Future	11.15	82.3909	81.7108	82.3909	0.00
02/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6939	8	7	8	0.00
02/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/10/2024	ES33 On 07-August-25			Bond Future	11.29	83.9761	83.2844	83.9761	0.00
02/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9480	10	9	10	0.00
02/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/10/2024	ES33 On 06-November-25			Bond Future	11.45	81.7689	81.0653	81.7689	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
02/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2415	3	2	3	0.00
02/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/10/2024	ES42 On 07-November-24			Bond Future	11.32	79.9362	79.1534	79.9362	0.00
02/10/2024	ES42 On 06-February-25			Bond Future	11.41	81.5936	80.7957	81.5936	0.00
02/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12402	13	12	13	0.00
02/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/10/2024	ES42 On 08-May-25			Bond Future	11.52	78.9596	78.1471	78.9596	0.00
02/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9516	10	10	10	0.00
02/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/10/2024	ES42 On 07-August-25			Bond Future	11.63	80.4766	79.6499	80.4766	0.00
02/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11378	12	11	12	0.00
02/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/10/2024	ES42 On 06-November-25			Bond Future	11.76	77.7332	76.8921	77.7332	0.00
02/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3558	4	4	4	0.00
02/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/10/2024	GOVI On 07-November-24			GOVI	1073.00	1080.3860	1072.9980	1080.3860	677.00
02/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1242180	132	124	132	0.00
02/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1242080	132	124	132	0.00
02/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1241980	132	124	132	0.00
02/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
02/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
02/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/10/2024	GOVI On 06-February-25			GOVI	1095.00	1102.5360	1095.0010	1102.5360	0.00
02/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1230010	131	123	131	0.00
02/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/10/2024	GOVI On 08-May-25			GOVI	1116.69	1124.3690	1116.6910	1124.3690	0.00
02/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	946910	102	95	102	0.00
02/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/10/2024	GOVI On 07-August-25			GOVI	1137.99	1145.8110	1137.9940	1145.8110	0.00
02/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1269940	135	127	135	0.00
02/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/10/2024	GOVI On 06-November-25			GOVI	1159.37	1167.3250	1159.3650	1167.3250	0.00
02/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	473650	55	47	55	0.00
02/10/2024	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
02/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2024	IGOV On 07-November-24			Index Future	371.84	371.9000	371.8370	371.9000	791.00
02/10/2024	IGOV On 06-February-25			Index Future	379.55	379.6160	379.5530	379.6160	0.00
02/10/2024	IGOV On 08-May-25			Index Future	387.16	387.2230	387.1610	387.2230	0.00
02/10/2024	IGOV On 07-August-25			Index Future	394.63	394.6950	394.6340	394.6950	0.00
02/10/2024	IGOV On 06-November-25			Index Future	402.13	402.1920	402.1320	402.1920	0.00
02/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/10/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
02/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
02/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
02/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
02/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
02/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
02/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/10/2024	R035 On 07-November-24			Bond Future	10.35	93.3179	92.5548	93.3179	145,116.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9902	11	10	11	0.00
02/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9852	11	10	11	0.00
02/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9952	11	10	11	0.00
02/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14917	16	15	16	0.00
02/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	10002	11	10	11	1,000.00
02/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	4336	5	4	5	0.00
02/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	86	0	0	0	11,000.00
02/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
02/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R035 On 06-February-25			Bond Future	10.43	95.2303	94.4528	95.2303	16,070.00
02/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10510	11	11	11	0.00
02/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	5324	6	5	6	0.00
02/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2663	3	3	3	0.00
02/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1665	2	2	2	1,000.00
02/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1446	2	1	2	100.00
02/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2445	2	2	2	0.00
02/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1431	1	1	1	1,100.00
02/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2200	2	2	2	0.00
02/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	534	0	1	0	1,100.00
02/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	78	0	0	0	0.00
02/10/2024	R035 On 08-May-25			Bond Future	10.53	92.6033	91.8121	92.6033	0.00
02/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	7405	8	7	8	0.00
02/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	7063	8	7	8	0.00
02/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	4068	5	4	5	0.00
02/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2389	3	2	3	150.00
02/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	6059	7	6	7	400.00
02/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	11389	12	11	12	0.00
02/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	14210	15	14	15	0.00
02/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	76	0	0	0	400.00
02/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	223	0	0	0	400.00
02/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1015	1	1	1	0.00
02/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1730	1	2	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
02/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2874	2	3	2	0.00
02/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	785	1	1	1	150.00
02/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	720	1	1	1	0.00
02/10/2024	R035 On 07-August-25			Bond Future	10.64	94.3644	93.5597	94.3644	0.00
02/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10803	12	11	12	0.00
02/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	615	1	1	1	0.00
02/10/2024	R035 On 06-November-25			Bond Future	10.76	91.6231	90.8048	91.6231	0.00
02/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	5210	6	5	6	0.00
02/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2916	3	3	3	0.00
02/10/2024	R053 On 07-November-24			Bond Future	10.99	107.9549	106.8144	107.9549	3,664.00
02/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	14384	16	14	16	0.00
02/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	14453	16	14	16	0.00
02/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	14314	15	14	15	0.00
02/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	2	0	0	0	0.00
02/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	2	0	0	0	0.00
02/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	2	0	0	0	0.00
02/10/2024	R053 On 06-February-25			Bond Future	11.07	110.1673	109.0047	110.1673	0.00
02/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	14826	16	15	16	0.00
02/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	202	0	0	0	0.00
02/10/2024	R053 On 08-May-25			Bond Future	11.16	106.4787	105.2950	106.4787	0.00
02/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	12763	14	13	14	0.00
02/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1036	1	1	1	0.00
02/10/2024	R053 On 07-August-25			Bond Future	11.26	108.5019	107.2975	108.5019	0.00
02/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	15607	17	16	17	0.00
02/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1143	1	1	1	0.00
02/10/2024	R053 On 06-November-25			Bond Future	11.37	104.6659	103.4405	104.6659	0.00
02/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	7852	9	8	9	0.00
02/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4626	4	5	4	0.00
02/10/2024	R186 On 07-November-24			Bond Future	8.06	108.8705	108.7537	108.8705	160,378.00
02/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	2092	2	2	2	0.00
02/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	2073	2	2	2	0.00
02/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	2111	2	2	2	0.00
02/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	3	0	0	0	0.00
02/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	4	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
02/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	3	0	0	0	0.00
02/10/2024	R186 On 06-February-25			Bond Future	8.02	105.7897	105.6718	105.7897	17,134.00
02/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1844	2	2	2	0.00
02/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	111	0	0	0	0.00
02/10/2024	R186 On 08-May-25			Bond Future	8.03	107.8810	107.7627	107.8810	0.00
02/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	1066	1	1	1	0.00
02/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	401	0	0	0	0.00
02/10/2024	R186 On 07-August-25			Bond Future	8.10	104.6235	104.5049	104.6235	0.00
02/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2126	2	2	2	0.00
02/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2774	3	3	3	0.00
02/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1642	2	2	2	1,983.00
02/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	44	0	0	0	1,983.00
02/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	205	0	0	0	0.00
02/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	108	0	0	0	0.00
02/10/2024	R186 On 06-November-25			Bond Future	8.22	106.5780	106.4588	106.5780	0.00
02/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	552	1	1	1	0.00
02/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	644	1	1	1	0.00
02/10/2024	R202 On 07-November-24			Bond Future	270.95	270.7121	270.9518	270.7121	2,010.00
02/10/2024	R202 On 06-February-25			Bond Future	271.38	271.1344	271.3826	271.1344	0.00
02/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4593	4	5	4	0.00
02/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R202 On 08-May-25			Bond Future	276.82	276.5622	276.8202	276.5622	0.00
02/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4510	4	5	4	0.00
02/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R202 On 07-August-25			Bond Future	276.86	276.5962	276.8642	276.5962	0.00
02/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	5264	5	5	5	0.00
02/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R202 On 06-November-25			Bond Future	282.12	281.8389	282.1162	281.8389	0.00
02/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6476	6	6	6	0.00
02/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R209 On 07-November-24			Bond Future	10.48	73.6869	72.9713	73.6869	17,966.00
02/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	8440	9	8	9	0.00
02/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8485	9	8	9	0.00
02/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	8396	9	8	9	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
02/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	1126	2	1	2	100.00
02/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2842	3	3	3	0.00
02/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	176	0	0	0	100.00
02/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	768	1	1	1	0.00
02/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R209 On 06-February-25			Bond Future	10.56	75.1970	74.4677	75.1970	0.00
02/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	9047	10	9	10	0.00
02/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	87	0	0	0	0.00
02/10/2024	R209 On 08-May-25			Bond Future	10.65	73.5299	72.7875	73.5299	0.00
02/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6687	7	7	7	0.00
02/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	679	1	1	1	0.00
02/10/2024	R209 On 07-August-25			Bond Future	10.75	74.9279	74.1727	74.9279	0.00
02/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9505	10	10	10	0.00
02/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	610	1	1	1	0.00
02/10/2024	R209 On 06-November-25			Bond Future	10.86	73.1770	72.4087	73.1770	0.00
02/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4733	5	5	5	0.00
02/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2754	2	3	2	0.00
02/10/2024	R210 On 07-November-24			Bond Future	241.88	241.9026	241.8846	241.9026	1,601.00
02/10/2024	R210 On 06-February-25			Bond Future	246.90	246.9193	246.9041	246.9193	0.00
02/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7294	7	7	7	0.00
02/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R210 On 08-May-25			Bond Future	248.46	248.4721	248.4609	248.4721	0.00
02/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	431	0	0	0	0.00
02/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R210 On 07-August-25			Bond Future	253.25	253.2604	253.2534	253.2604	0.00
02/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4813	5	5	5	0.00
02/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R210 On 06-November-25			Bond Future	254.60	254.6077	254.6044	254.6077	0.00
02/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2464	2	2	2	0.00
02/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
02/10/2024	R213 On 07-November-24			Bond Future	9.45	90.4559	89.9534	90.4559	77,353.00
02/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	7268	8	7	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
02/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	7229	8	7	8	0.00
02/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	7307	8	7	8	0.00
02/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	3	0	0	0	0.00
02/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	3	0	0	0	0.00
02/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	3	0	0	0	0.00
02/10/2024	R213 On 06-February-25			Bond Future	9.52	92.3096	91.7981	92.3096	0.00
02/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7357	8	7	8	0.00
02/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	56	0	0	0	0.00
02/10/2024	R213 On 08-May-25			Bond Future	9.59	90.5780	90.0579	90.5780	0.00
02/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4328	5	4	5	0.00
02/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	660	1	1	1	0.00
02/10/2024	R213 On 07-August-25			Bond Future	9.69	92.3013	91.7729	92.3013	0.00
02/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7702	8	8	8	0.00
02/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	396	0	0	0	0.00
02/10/2024	R213 On 06-November-25			Bond Future	9.82	90.4747	89.9376	90.4747	0.00
02/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	3045	3	3	3	0.00
02/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2177	2	2	2	0.00
02/10/2024	R214 On 07-November-24			Bond Future	10.79	69.3993	68.6868	69.3993	19,571.00
02/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	9251	10	9	10	0.00
02/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	9296	10	9	10	0.00
02/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	9205	10	9	10	0.00
02/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R214 On 06-February-25			Bond Future	10.87	70.8215	70.0953	70.8215	0.00
02/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	9365	10	9	10	0.00
02/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	13179	14	13	14	0.00
02/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	7383	8	7	8	554.00
02/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	5230	6	5	6	554.00
02/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	542	0	1	0	0.00
02/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	13	0	0	0	554.00
02/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	250	0	0	0	0.00
02/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	110	0	0	0	0.00
02/10/2024	R214 On 08-May-25			Bond Future	10.95	68.9188	68.1795	68.9188	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
02/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7934	9	8	9	0.00
02/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	568	0	1	0	0.00
02/10/2024	R214 On 07-August-25			Bond Future	11.05	70.2295	69.4773	70.2295	0.00
02/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	10079	11	10	11	0.00
02/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	689	1	1	1	0.00
02/10/2024	R214 On 06-November-25			Bond Future	11.15	68.2428	67.4775	68.2428	0.00
02/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5416	6	5	6	0.00
02/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2870	3	3	3	0.00
02/10/2024	R248 On 07-November-24			Bond Future	10.96	83.9977	83.2228	83.9977	250,964.00
02/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	11321	12	11	12	0.00
02/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	11375	12	11	12	0.00
02/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	11267	12	11	12	0.00
02/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
02/10/2024	R248 On 06-February-25			Bond Future	11.04	85.7191	84.9294	85.7191	203,389.00
02/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	10527	11	11	11	0.00
02/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	2253	3	2	3	660.00
02/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	5312	6	5	6	0.00
02/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	497	1	0	1	660.00
02/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2557	2	3	2	0.00
02/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	5961	5	6	5	0.00
02/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	957	1	1	1	660.00
02/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	214	0	0	0	0.00
02/10/2024	R248 On 08-May-25			Bond Future	11.13	82.9675	82.1636	82.9675	0.00
02/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9881	11	10	11	0.00
02/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	774	1	1	1	0.00
02/10/2024	R248 On 07-August-25			Bond Future	11.23	84.5449	83.7272	84.5449	0.00
02/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	12521	13	13	13	0.00
02/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	827	1	1	1	0.00
02/10/2024	R248 On 06-November-25			Bond Future	11.34	81.6830	80.8512	81.6830	0.00
02/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	6265	7	6	7	0.00
02/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3656	3	4	3	0.00
02/10/2024	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
02/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00