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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/12/2024 TO: 02/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	2029 On 06-February-25			Bond Future	135.03	134.9843	135.0299	134.9843	8,604.00
02/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2630	3	3	3	0.00
02/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2029 On 08-May-25			Bond Future	136.37	136.3262	136.3731	136.3262	728.00
02/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
02/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1477	2	1	2	0.00
02/12/2024	2029 On 07-August-25			Bond Future	139.10	139.0522	139.1006	139.0522	0.00
02/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1691	2	2	2	0.00
02/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2029 On 06-November-25			Bond Future	140.39	140.3351	140.3851	140.3351	0.00
02/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	595	1	1	1	0.00
02/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	2029 On 05-February-26			Bond Future	143.08	143.0256	143.0771	143.0256	0.00
02/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2967	3	3	3	0.00
02/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2030 On 06-February-25			Bond Future	8.96	96.5498	96.4509	96.5498	164,106.00
02/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6352	6	6	6	0.00
02/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	460	1	0	1	800.00
02/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1401	1	1	1	800.00
02/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2908	3	3	3	0.00
02/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	152	0	0	0	800.00
02/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	562	1	1	1	0.00
02/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1549	2	2	2	0.00
02/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	7	0	0	0	0.00
02/12/2024	2030 On 08-May-25			Bond Future	9.02	98.4963	98.3956	98.4963	0.00
02/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3686	4	4	4	0.00
02/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1250	1	1	1	1,320.00
02/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2352	2	2	2	680.00
02/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	817	1	1	1	800.00
02/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1711	2	2	2	800.00
02/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3865	4	4	4	0.00
02/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9829	10	10	10	0.00
02/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4849	5	5	5	1,640.00
02/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11165	11	11	11	0.00
02/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6060	6	6	6	2,280.00
02/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
02/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	124	0	0	0	0.00
02/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	11	0	0	0	1,640.00
02/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	221	0	0	0	0.00
02/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	355	0	0	0	800.00
02/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1110	1	1	1	0.00
02/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2067	2	2	2	0.00
02/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1495	1	1	1	0.00
02/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	769	1	1	1	0.00
02/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	388	0	0	0	0.00
02/12/2024	2030 On 07-August-25			Bond Future	9.09	96.4317	96.3295	96.4317	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
02/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7002	7	7	7	0.00
02/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10017	10	10	10	0.00
02/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5140	5	5	5	1,054.00
02/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	43	0	0	0	1,054.00
02/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	395	0	0	0	0.00
02/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	203	0	0	0	0.00
02/12/2024	2030 On 06-November-25			Bond Future	9.17	98.2936	98.1898	98.2936	0.00
02/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2668	3	3	3	0.00
02/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1445	1	1	1	0.00
02/12/2024	2030 On 05-February-26			Bond Future	9.28	96.1448	96.0394	96.1448	0.00
02/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2499	3	2	3	0.00
02/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1839	2	2	2	0.00
02/12/2024	2032 On 06-February-25			Bond Future	9.61	96.2917	96.1190	96.2917	118,383.00
02/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9580	10	10	10	0.00
02/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	717	1	1	1	800.00
02/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2108	2	2	2	800.00
02/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4834	5	5	5	0.00
02/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	129	0	0	0	800.00
02/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	611	1	1	1	0.00
02/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1639	2	2	2	0.00
02/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	9	0	0	0	0.00
02/12/2024	2032 On 08-May-25			Bond Future	9.68	94.0690	93.8931	94.0690	37,405.00
02/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5931	6	6	6	0.00
02/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2465	3	2	3	800.00
02/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6164	6	6	6	0.00
02/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1234	1	1	1	800.00
02/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1335	1	1	1	0.00
02/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	315	0	0	0	800.00
02/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2465	2	2	2	0.00
02/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	343	0	0	0	0.00
02/12/2024	2032 On 07-August-25			Bond Future	9.76	95.9266	95.7476	95.9266	0.00
02/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9846	10	10	10	0.00
02/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	230	0	0	0	0.00
02/12/2024	2032 On 06-November-25			Bond Future	9.86	93.6179	93.4358	93.6179	0.00

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02/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4277	4	4	4	0.00
02/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1838	2	2	2	0.00
02/12/2024	2032 On 05-February-26			Bond Future	9.98	95.3870	95.2019	95.3870	0.00
02/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3536	4	4	4	0.00
02/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2765	3	3	3	0.00
02/12/2024	2033 On 06-February-25			Bond Future	128.94	128.9436	128.9359	128.9436	6,315.00
02/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3996	4	4	4	0.00
02/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2033 On 08-May-25			Bond Future	130.06	130.0630	130.0555	130.0630	5,288.00
02/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
02/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	565	1	1	1	0.00
02/12/2024	2033 On 07-August-25			Bond Future	132.66	132.6639	132.6567	132.6639	0.00
02/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4007	4	4	4	0.00
02/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2033 On 06-November-25			Bond Future	133.71	133.7209	133.7141	133.7209	0.00
02/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	574	1	1	1	0.00
02/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2033 On 05-February-26			Bond Future	136.28	136.2847	136.2783	136.2847	0.00
02/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3398	3	3	3	0.00
02/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2037 On 06-February-25			Bond Future	10.66	86.2506	85.8545	86.2506	164,942.00
02/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11402	12	11	12	0.00
02/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	9	0	0	0	0.00
02/12/2024	2037 On 08-May-25			Bond Future	10.75	87.9894	87.5855	87.9894	3,975.00
02/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8599	9	9	9	0.00
02/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13626	14	14	14	7,500.00
02/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9990	10	10	10	15,000.00
02/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13402	14	13	14	7,500.00
02/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	69	0	0	0	0.00
02/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	248	0	0	0	0.00
02/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	63	0	0	0	0.00
02/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	365	0	0	0	0.00
02/12/2024	2037 On 07-August-25			Bond Future	10.85	85.4664	85.0549	85.4664	15.00
02/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11678	12	12	12	0.00

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02/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8094	8	8	8	0.00
02/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5054	5	5	5	0.00
02/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2211	2	2	2	2,341.00
02/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2454	3	2	3	200.00
02/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6636	7	7	7	0.00
02/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3789	4	4	4	0.00
02/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1701	2	2	2	2,541.00
02/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2537	2	3	2	2,541.00
02/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4722	4	5	4	0.00
02/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1289	1	1	1	2,541.00
02/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3684	3	4	3	0.00
02/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1855	2	2	2	2,541.00
02/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3973	4	4	4	0.00
02/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	933	1	1	1	2,541.00
02/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	395	0	0	0	0.00
02/12/2024	2037 On 06-November-25			Bond Future	10.96	87.1157	86.6966	87.1157	0.00
02/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6045	6	6	6	0.00
02/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2355	2	2	2	0.00
02/12/2024	2037 On 05-February-26			Bond Future	11.08	84.5039	84.0772	84.5039	0.00
02/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4650	5	5	5	0.00
02/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3986	4	4	4	0.00
02/12/2024	2038 On 06-February-25			Bond Future	139.43	139.3621	139.4294	139.3621	2,650.00
02/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4199	4	4	4	0.00
02/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2038 On 08-May-25			Bond Future	142.28	142.2061	142.2752	142.2061	480.00
02/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2595	3	3	3	0.00
02/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2038 On 07-August-25			Bond Future	142.99	142.9168	142.9879	142.9168	0.00
02/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3428	3	3	3	0.00
02/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2038 On 06-November-25			Bond Future	145.79	145.7128	145.7860	145.7128	0.00
02/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1906	2	2	2	0.00
02/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2038 On 05-February-26			Bond Future	146.41	146.3365	146.4118	146.3365	0.00

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02/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3212	3	3	3	0.00
02/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2040 On 06-February-25			Bond Future	10.92	86.5707	86.2412	86.5707	68,304.00
02/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11829	12	12	12	0.00
02/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1901	2	2	2	780.00
02/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	5150	5	5	5	0.00
02/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7839	8	8	8	0.00
02/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	90	0	0	0	780.00
02/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	305	0	0	0	780.00
02/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1405	1	1	1	0.00
02/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	13	0	0	0	0.00
02/12/2024	2040 On 08-May-25			Bond Future	11.02	88.3158	87.9800	88.3158	3,900.00
02/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9839	10	10	10	0.00
02/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10429	11	10	11	15,000.00
02/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13703	14	14	14	7,500.00
02/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	14033	14	14	14	7,500.00
02/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	93	0	0	0	0.00
02/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	106	0	0	0	0.00
02/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	308	0	0	0	0.00
02/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	358	0	0	0	0.00
02/12/2024	2040 On 07-August-25			Bond Future	11.12	85.5486	85.2065	85.5486	16.00
02/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12627	13	13	13	0.00
02/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	443	0	0	0	0.00
02/12/2024	2040 On 06-November-25			Bond Future	11.23	87.1991	86.8508	87.1991	0.00
02/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6389	7	6	7	0.00
02/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2712	3	3	3	0.00
02/12/2024	2040 On 05-February-26			Bond Future	11.35	84.3380	83.9834	84.3380	0.00
02/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5197	5	5	5	0.00
02/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4334	4	4	4	0.00
02/12/2024	2044 On 06-February-25			Bond Future	11.02	82.6184	82.3816	82.6184	70,194.00
02/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11939	12	12	12	0.00
02/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3806	4	4	4	0.00
02/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	2218	2	2	2	8,825.00
02/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6441	7	6	7	422.00

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02/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15570	16	16	16	0.00
02/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	9176	9	9	9	422.00
02/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	683	1	1	1	8,825.00
02/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	204	0	0	0	0.00
02/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
02/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	60	0	0	0	0.00
02/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3212	3	3	3	0.00
02/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	637	1	1	1	8,825.00
02/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1319	1	1	1	0.00
02/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	16	0	0	0	0.00
02/12/2024	2044 On 08-May-25			Bond Future	11.10	84.2839	84.0425	84.2839	7,734.00
02/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	10108	10	10	10	0.00
02/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8526	9	9	9	0.00
02/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4950	5	5	5	0.00
02/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	2110	2	2	2	2,490.00
02/12/2024	2044 On 08-May-25		Call	Bond Future	17.07	0.0208	0.0171	0.0208	0.00
02/12/2024	2044 On 08-May-25		Put	Bond Future	15974.56	15.7369	15.9746	15.7369	0.00
02/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1439	1	1	1	2,490.00
02/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3349	3	3	3	0.00
02/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	577	1	1	1	2,490.00
02/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	391	0	0	0	0.00
02/12/2024	2044 On 07-August-25			Bond Future	11.20	81.5623	81.3165	81.5623	0.00
02/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12768	13	13	13	0.00
02/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	489	0	0	0	0.00
02/12/2024	2044 On 06-November-25			Bond Future	11.30	83.1358	82.8856	83.1358	0.00
02/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6512	7	7	7	0.00
02/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2915	3	3	3	0.00
02/12/2024	2044 On 05-February-26			Bond Future	11.41	80.3231	80.0685	80.3231	0.00
02/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5347	6	5	6	0.00
02/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4431	4	4	4	0.00
02/12/2024	2046 On 06-February-25			Bond Future	121.78	121.7828	121.7755	121.7828	18,479.00
02/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7765	8	8	8	0.00
02/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2046 On 08-May-25			Bond Future	122.04	122.0480	122.0409	122.0480	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
02/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	71	0	0	0	0.00
02/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2046 On 07-August-25			Bond Future	124.48	124.4880	124.4811	124.4880	0.00
02/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5791	6	6	6	0.00
02/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2046 On 06-November-25			Bond Future	124.66	124.6628	124.6566	124.6628	0.00
02/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	753	1	1	1	0.00
02/12/2024	2046 On 05-February-26			Bond Future	127.05	127.0511	127.0454	127.0511	0.00
02/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5395	5	5	5	0.00
02/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2050 On 06-February-25			Bond Future	121.12	121.1259	121.1184	121.1259	16,403.00
02/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5518	6	6	6	0.00
02/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2050 On 08-May-25			Bond Future	123.59	123.5979	123.5905	123.5979	0.00
02/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2431	2	2	2	0.00
02/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2050 On 07-August-25			Bond Future	123.69	123.6930	123.6860	123.6930	0.00
02/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	3796	4	4	4	0.00
02/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2050 On 06-November-25			Bond Future	126.11	126.1128	126.1063	126.1128	0.00
02/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1686	2	2	2	0.00
02/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
02/12/2024	2050 On 05-February-26			Bond Future	126.11	126.1122	126.1063	126.1122	0.00
02/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3286	3	3	3	0.00
02/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
02/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	AL37 On 06-February-25			Index Future	1078.64	1079.8140	1078.6410	1079.8140	0.00
02/12/2024	AL37 On 08-May-25			Index Future	1100.40	1101.5910	1100.4040	1101.5910	0.00
02/12/2024	AL37 On 07-August-25			Index Future	1122.17	1123.3680	1122.1700	1123.3680	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
02/12/2024	AL37 On 06-November-25			Index Future	1143.91	1145.1160	1143.9080	1145.1160	0.00
02/12/2024	AL37 On 05-February-26			Index Future	1165.63	1166.8450	1165.6270	1166.8450	0.00
02/12/2024	AL7T On 06-February-25			Index Future	1301.82	1304.9580	1301.8190	1304.9580	0.00
02/12/2024	AL7T On 08-May-25			Index Future	1328.08	1331.2750	1328.0840	1331.2750	0.00
02/12/2024	AL7T On 07-August-25			Index Future	1354.35	1357.5920	1354.3530	1357.5920	0.00
02/12/2024	AL7T On 06-November-25			Index Future	1380.59	1383.8750	1380.5900	1383.8750	0.00
02/12/2024	AL7T On 05-February-26			Index Future	1406.80	1410.1350	1406.8030	1410.1350	0.00
02/12/2024	ALBI On 06-February-25			Index Future	1120.61	1123.1560	1120.6070	1123.1560	98.00
02/12/2024	ALBI On 08-May-25			Index Future	1143.22	1145.8070	1143.2160	1145.8070	0.00
02/12/2024	ALBI On 07-August-25			Index Future	1165.83	1168.4580	1165.8290	1168.4580	0.00
02/12/2024	ALBI On 06-November-25			Index Future	1188.41	1191.0790	1188.4130	1191.0790	0.00
02/12/2024	ALBI On 05-February-26			Index Future	1210.98	1213.6800	1210.9770	1213.6800	0.00
02/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	ES33 On 06-February-25			Bond Future	10.87	84.8276	84.5595	84.8276	0.00
02/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10828	11	11	11	0.00
02/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES33 On 08-May-25			Bond Future	10.98	82.7587	82.4854	82.7587	0.00
02/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7713	8	8	8	0.00
02/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES33 On 07-August-25			Bond Future	11.10	84.4124	84.1339	84.4124	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
02/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10329	11	10	11	0.00
02/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES33 On 06-November-25			Bond Future	11.24	82.2653	81.9818	82.2653	0.00
02/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3332	4	3	4	0.00
02/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES33 On 05-February-26			Bond Future	11.41	83.8377	83.5491	83.8377	0.00
02/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	354	1	0	1	0.00
02/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES42 On 06-February-25			Bond Future	11.36	81.4208	81.1072	81.4208	0.00
02/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12714	13	13	13	0.00
02/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES42 On 08-May-25			Bond Future	11.46	78.8152	78.4954	78.8152	0.00
02/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9864	10	10	10	0.00
02/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES42 On 07-August-25			Bond Future	11.56	80.3891	80.0632	80.3891	0.00
02/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11791	12	12	12	0.00
02/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES42 On 06-November-25			Bond Future	11.68	77.6943	77.3624	77.6943	0.00
02/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4029	4	4	4	0.00
02/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/12/2024	ES42 On 05-February-26			Bond Future	11.81	79.1767	78.8388	79.1767	0.00
02/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	239	1	0	1	0.00
02/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
02/12/2024	GOVI On 06-February-25			GOVI	1103.18	1105.6330	1103.1770	1105.6330	637.00
02/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1311770	134	131	134	0.00
02/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/12/2024	GOVI On 08-May-25			GOVI	1125.43	1127.9300	1125.4340	1127.9300	0.00
02/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1034340	106	103	106	0.00
02/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/12/2024	GOVI On 07-August-25			GOVI	1147.70	1150.2280	1147.6950	1150.2280	0.00
02/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1366950	139	137	139	0.00
02/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/12/2024	GOVI On 06-November-25			GOVI	1169.93	1172.4960	1169.9280	1172.4960	0.00
02/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	579280	60	58	60	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
02/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/12/2024	GOVI On 05-February-26			GOVI	1192.14	1194.7440	1192.1410	1194.7440	0.00
02/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	421410	45	42	45	0.00
02/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2024	IGOV On 06-February-25			Index Future	375.28	375.3920	375.2770	375.3920	874.00
02/12/2024	IGOV On 08-May-25			Index Future	382.94	383.0530	382.9400	383.0530	8.00
02/12/2024	IGOV On 07-August-25			Index Future	390.60	390.7150	390.6030	390.7150	0.00
02/12/2024	IGOV On 06-November-25			Index Future	398.26	398.3660	398.2570	398.3660	0.00
02/12/2024	IGOV On 05-February-26			Index Future	405.91	406.0110	405.9050	406.0110	0.00
02/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/12/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
02/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
02/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
02/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
02/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
02/12/2024	R033 On 06-February-25			Bond Future	9.85	104.6561	104.4598	104.6561	3,821.00
02/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3087	3	3	3	0.00
02/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	498	0	0	0	0.00
02/12/2024	R033 On 08-May-25			Bond Future	9.93	101.7175	101.5175	101.7175	0.00
02/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3397	4	3	4	0.00
02/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1282	1	1	1	0.00
02/12/2024	R033 On 07-August-25			Bond Future	10.02	103.7260	103.5225	103.7260	0.00
02/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3622	4	4	4	0.00
02/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2022	2	2	2	0.00
02/12/2024	R033 On 06-November-25			Bond Future	10.13	100.6846	100.4776	100.6846	0.00
02/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3803	4	4	4	0.00
02/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2781	3	3	3	0.00
02/12/2024	R033 On 05-February-26			Bond Future	10.25	102.5863	102.3758	102.5863	0.00
02/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4293	4	4	4	0.00
02/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3127	3	3	3	0.00
02/12/2024	R035 On 06-February-25			Bond Future	10.25	95.8042	95.5387	95.8042	87,872.00
02/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11523	12	12	12	0.00
02/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5023	5	5	5	0.00
02/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1041	1	1	1	15,000.00
02/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1757	2	2	2	1,000.00
02/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6011	6	6	6	0.00
02/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2949	3	3	3	0.00
02/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1496	2	1	2	100.00
02/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	631	1	1	1	1,100.00
02/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1207	1	1	1	0.00
02/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	134	0	0	0	1,100.00
02/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1409	1	1	1	0.00
02/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1892	2	2	2	0.00
02/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	221	0	0	0	7,500.00
02/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	6	0	0	0	0.00
02/12/2024	R035 On 08-May-25			Bond Future	10.32	93.2254	92.9547	93.2254	1,000.00
02/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8194	8	8	8	0.00
02/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15299	16	15	16	0.00
02/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12393	13	12	13	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
02/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6746	7	7	7	400.00
02/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7829	8	8	8	0.00
02/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4559	5	5	5	0.00
02/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2664	3	3	3	150.00
02/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1078	1	1	1	150.00
02/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2007	2	2	2	0.00
02/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	407	0	0	0	150.00
02/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	84	0	0	0	400.00
02/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	559	1	1	1	0.00
02/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	22	0	0	0	400.00
02/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	366	0	0	0	0.00
02/12/2024	R035 On 07-August-25			Bond Future	10.41	95.0667	94.7911	95.0667	0.00
02/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11743	12	12	12	0.00
02/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	324	0	0	0	0.00
02/12/2024	R035 On 06-November-25			Bond Future	10.52	92.3964	92.1159	92.3964	0.00
02/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5820	6	6	6	0.00
02/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2215	2	2	2	0.00
02/12/2024	R035 On 05-February-26			Bond Future	10.65	94.1430	93.8575	94.1430	0.00
02/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4387	5	4	5	0.00
02/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3624	4	4	4	0.00
02/12/2024	R038 On 06-February-25			Bond Future	10.79	104.9337	104.5453	104.9337	6,650.00
02/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3766	4	4	4	0.00
02/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	721	1	1	1	0.00
02/12/2024	R038 On 08-May-25			Bond Future	10.89	101.5589	101.1629	101.5589	1,923.00
02/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4163	4	4	4	0.00
02/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1797	2	2	2	0.00
02/12/2024	R038 On 07-August-25			Bond Future	10.99	103.5641	103.1607	103.5641	0.00
02/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4489	5	4	5	0.00
02/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2849	3	3	3	0.00
02/12/2024	R038 On 06-November-25			Bond Future	11.11	100.0776	99.6669	100.0776	0.00
02/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4937	5	5	5	0.00
02/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9473	10	9	10	0.00
02/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4026	4	4	4	1,770.00
02/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1913	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4887	5	5	5	0.00
02/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4089	4	4	4	0.00
02/12/2024	R038 On 05-February-26			Bond Future	11.24	101.9671	101.5490	101.9671	0.00
02/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5656	6	6	6	0.00
02/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4392	4	4	4	0.00
02/12/2024	R053 On 06-February-25			Bond Future	10.96	110.4459	110.0314	110.4459	2,011.00
02/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15677	16	16	16	0.00
02/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	26	0	0	0	0.00
02/12/2024	R053 On 08-May-25			Bond Future	11.04	106.8049	106.3823	106.8049	0.00
02/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	13352	14	13	14	0.00
02/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	537	1	1	1	0.00
02/12/2024	R053 On 07-August-25			Bond Future	11.13	108.9135	108.4831	108.9135	0.00
02/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	16402	17	16	17	0.00
02/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	753	1	1	1	0.00
02/12/2024	R053 On 06-November-25			Bond Future	11.22	105.1520	104.7136	105.1520	0.00
02/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	8193	9	8	9	0.00
02/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3694	4	4	4	0.00
02/12/2024	R053 On 05-February-26			Bond Future	11.33	107.1370	106.6908	107.1370	0.00
02/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	7057	7	7	7	0.00
02/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5700	6	6	6	0.00
02/12/2024	R186 On 06-February-25			Bond Future	8.17	105.4827	105.4247	105.4827	194,479.00
02/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1507	2	2	2	0.00
02/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	22	0	0	0	0.00
02/12/2024	R186 On 08-May-25			Bond Future	8.17	107.6098	107.5509	107.6098	0.00
02/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	736	1	1	1	0.00
02/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	283	0	0	0	0.00
02/12/2024	R186 On 07-August-25			Bond Future	8.20	104.4255	104.3659	104.4255	0.00
02/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1990	2	2	2	0.00
02/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1477	2	1	2	1,983.00
02/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2646	3	3	3	0.00
02/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	55	0	0	0	1,983.00
02/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	178	0	0	0	0.00
02/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	111	0	0	0	0.00
02/12/2024	R186 On 06-November-25			Bond Future	8.29	106.4424	106.3821	106.4424	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
02/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	432	0	0	0	0.00
02/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	601	1	1	1	0.00
02/12/2024	R186 On 05-February-26			Bond Future	8.49	103.1473	103.0863	103.1473	0.00
02/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	453	0	0	0	0.00
02/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	499	0	0	0	0.00
02/12/2024	R202 On 06-February-25			Bond Future	268.94	269.5700	268.9435	269.5700	1,916.00
02/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2153	3	2	3	0.00
02/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R202 On 08-May-25			Bond Future	274.43	275.0716	274.4332	275.0716	269.00
02/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2123	3	2	3	0.00
02/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R202 On 07-August-25			Bond Future	274.67	275.3189	274.6690	275.3189	0.00
02/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3069	4	3	4	0.00
02/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R202 On 06-November-25			Bond Future	280.04	280.7064	280.0448	280.7064	0.00
02/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4405	5	4	5	0.00
02/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R202 On 05-February-26			Bond Future	280.07	280.7399	280.0670	280.7399	0.00
02/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2247	3	2	3	0.00
02/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R209 On 06-February-25			Bond Future	10.42	75.5028	75.2088	75.5028	11,154.00
02/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9709	10	10	10	0.00
02/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	8	0	0	0	0.00
02/12/2024	R209 On 08-May-25			Bond Future	10.49	73.8704	73.5707	73.8704	6,367.00
02/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7142	7	7	7	0.00
02/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	351	0	0	0	0.00
02/12/2024	R209 On 07-August-25			Bond Future	10.58	75.3293	75.0239	75.3293	0.00
02/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10101	10	10	10	0.00
02/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	355	0	0	0	0.00
02/12/2024	R209 On 06-November-25			Bond Future	10.68	73.6317	73.3207	73.6317	0.00
02/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	5034	5	5	5	0.00
02/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2143	2	2	2	0.00
02/12/2024	R209 On 05-February-26			Bond Future	10.79	75.0233	74.7068	75.0233	0.00
02/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4106	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3411	3	3	3	0.00
02/12/2024	R210 On 06-February-25			Bond Future	244.42	244.4343	244.4175	244.4343	991.00
02/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4808	5	5	5	0.00
02/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R210 On 08-May-25			Bond Future	246.04	246.0573	246.0408	246.0573	300.00
02/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
02/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1989	2	2	2	0.00
02/12/2024	R210 On 07-August-25			Bond Future	250.96	250.9770	250.9612	250.9770	0.00
02/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2521	3	3	3	0.00
02/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R210 On 06-November-25			Bond Future	252.45	252.4615	252.4466	252.4615	0.00
02/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	307	0	0	0	0.00
02/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R210 On 05-February-26			Bond Future	257.29	257.3001	257.2860	257.3001	0.00
02/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4186	4	4	4	0.00
02/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/12/2024	R213 On 06-February-25			Bond Future	9.37	92.5324	92.4033	92.5324	74,381.00
02/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7917	8	8	8	0.00
02/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	10	0	0	0	0.00
02/12/2024	R213 On 08-May-25			Bond Future	9.43	90.8405	90.7091	90.8405	0.00
02/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4672	5	5	5	0.00
02/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	352	0	0	0	0.00
02/12/2024	R213 On 07-August-25			Bond Future	9.51	92.6351	92.5014	92.6351	0.00
02/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8253	8	8	8	0.00
02/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	219	0	0	0	0.00
02/12/2024	R213 On 06-November-25			Bond Future	9.61	90.8707	90.7348	90.8707	0.00
02/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3317	3	3	3	0.00
02/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1652	2	2	2	0.00
02/12/2024	R213 On 05-February-26			Bond Future	9.73	92.5897	92.4517	92.5897	0.00
02/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2880	3	3	3	0.00
02/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2299	2	2	2	0.00
02/12/2024	R214 On 06-February-25			Bond Future	10.77	70.9583	70.6709	70.9583	18,407.00
02/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9844	10	10	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
02/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5424	6	5	6	521.00
02/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7753	8	8	8	521.00
02/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13742	14	14	14	0.00
02/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
02/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	46	0	0	0	0.00
02/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	161	0	0	0	0.00
02/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	14	0	0	0	0.00
02/12/2024	R214 On 08-May-25			Bond Future	10.84	69.0855	68.7925	69.0855	3,232.00
02/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8301	9	8	9	0.00
02/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	323	0	0	0	0.00
02/12/2024	R214 On 07-August-25			Bond Future	10.92	70.4502	70.1516	70.4502	0.00
02/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10486	11	10	11	0.00
02/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	421	0	0	0	0.00
02/12/2024	R214 On 06-November-25			Bond Future	11.02	68.5104	68.2063	68.5104	0.00
02/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5579	6	6	6	0.00
02/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2305	2	2	2	0.00
02/12/2024	R214 On 05-February-26			Bond Future	11.13	69.8055	69.4960	69.8055	0.00
02/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4403	5	4	5	0.00
02/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3682	4	4	4	0.00
02/12/2024	R248 On 06-February-25			Bond Future	10.95	85.8338	85.5864	85.8338	274,236.00
02/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	11001	11	11	11	0.00
02/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	254	0	0	0	660.00
02/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1945	2	2	2	660.00
02/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	5365	6	5	6	0.00
02/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	353	0	0	0	660.00
02/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1592	2	2	2	0.00
02/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5061	5	5	5	0.00
02/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	31	0	0	0	0.00
02/12/2024	R248 On 08-May-25			Bond Future	11.03	83.1174	82.8653	83.1174	16,826.00
02/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	10223	10	10	10	0.00
02/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	414	0	0	0	0.00
02/12/2024	R248 On 07-August-25			Bond Future	11.11	84.7590	84.5022	84.7590	0.00
02/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	13010	13	13	13	0.00
02/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	542	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
02/12/2024	R248 On 06-November-25			Bond Future	11.21	81.9526	81.6912	81.9526	0.00
02/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6424	7	6	7	0.00
02/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	2975	3	3	3	0.00
02/12/2024	R248 On 05-February-26			Bond Future	11.32	83.5011	83.2351	83.5011	0.00
02/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5503	6	6	6	0.00
02/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4575	4	5	4	0.00
02/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00