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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/02/2024 TO: 01/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	2025 On 01-February-24			Bond Future	175.95	175.9831	175.9501	175.9831	0.00
01/02/2024	2025 On 02-May-24			Bond Future	179.84	179.8700	179.8359	179.8700	9,015.00
01/02/2024	2025 On 01-August-24			Bond Future	181.99	182.0289	181.9941	182.0289	0.00
01/02/2024	2025 On 07-November-24			Bond Future	186.27	186.3002	186.2654	186.3002	75.00
01/02/2024	2029 On 01-February-24			Bond Future	128.83	128.8143	128.8260	128.8143	0.00
01/02/2024	2029 On 02-May-24			Bond Future	130.31	130.2953	130.3070	130.2953	7,165.00
01/02/2024	2029 On 01-August-24			Bond Future	133.20	133.1865	133.1988	133.1865	728.00
01/02/2024	2029 On 07-November-24			Bond Future	134.93	134.9137	134.9265	134.9137	66.00
01/02/2024	2029 On 06-February-25			Bond Future	137.85	137.8390	137.8525	137.8390	0.00
01/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5453	5	5	5	0.00
01/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2030 On 01-February-24			Bond Future	9.74	92.3318	92.3980	92.3318	0.00
01/02/2024	2030 On 01-February-24	11.36	Call	Bond Future	6577	7	7	7	0.00
01/02/2024	2030 On 01-February-24	11.35	Call	Bond Future	6538	6	7	6	0.00
01/02/2024	2030 On 01-February-24	11.37	Call	Bond Future	6616	7	7	7	0.00
01/02/2024	2030 On 01-February-24	10.16	Call	Bond Future	1779	2	2	2	0.00
01/02/2024	2030 On 01-February-24	11.00	Call	Bond Future	5172	5	5	5	0.00
01/02/2024	2030 On 01-February-24	11.75	Call	Bond Future	8067	8	8	8	0.00
01/02/2024	2030 On 01-February-24	11.85	Call	Bond Future	8444	8	8	8	0.00
01/02/2024	2030 On 01-February-24	10.00	Call	Bond Future	1115	1	1	1	0.00
01/02/2024	2030 On 01-February-24	11.31	Call	Bond Future	6384	6	6	6	0.00
01/02/2024	2030 On 01-February-24	9.93	Call	Bond Future	822	1	1	1	0.00
01/02/2024	2030 On 01-February-24	9.57	Call	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	10.07	Call	Bond Future	1406	1	1	1	0.00
01/02/2024	2030 On 01-February-24	12.10	Call	Bond Future	9377	9	9	9	0.00
01/02/2024	2030 On 01-February-24	10.39	Call	Bond Future	2724	3	3	3	0.00
01/02/2024	2030 On 01-February-24	11.86	Call	Bond Future	8482	8	8	8	0.00
01/02/2024	2030 On 01-February-24	9.89	Call	Bond Future	654	1	1	1	0.00
01/02/2024	2030 On 01-February-24	10.39	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	9.57	Put	Bond Future	703	1	1	1	0.00
01/02/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	10.07	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	9.93	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	10.00	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	10.16	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	9.89	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2030 On 02-May-24			Bond Future	9.75	94.3481	94.5673	94.3481	132,425.00
01/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1388	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
01/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1365	1	1	1	0.00
01/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1411	1	1	1	0.00
01/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	10079	10	10	10	0.00
01/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	4446	4	4	4	1,080.00
01/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3750	4	4	4	500.00
01/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	5522	5	6	5	500.00
01/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12761	13	13	13	0.00
01/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	1050	1	1	1	1,000.00
01/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	2278	2	2	2	1,000.00
01/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	8504	8	9	8	0.00
01/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	13	0	0	0	1,000.00
01/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	603	1	1	1	0.00
01/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1412	2	1	2	0.00
01/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
01/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	89	0	0	0	0.00
01/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
01/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	166	0	0	0	0.00
01/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	249	0	0	0	0.00
01/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1074	1	1	1	0.00
01/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1110	1	1	1	0.00
01/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1092	1	1	1	0.00
01/02/2024	2030 On 01-August-24			Bond Future	9.80	92.4135	92.6376	92.4135	0.00
01/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	3148	3	3	3	0.00
01/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	3176	3	3	3	0.00
01/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	3119	3	3	3	0.00
01/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	882	1	1	1	0.00
01/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	862	1	1	1	0.00
01/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	872	1	1	1	0.00
01/02/2024	2030 On 07-November-24			Bond Future	9.86	94.5570	94.7868	94.5570	1,652.00
01/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	4295	4	4	4	0.00
01/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	4323	4	4	4	0.00
01/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	4267	4	4	4	0.00
01/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	984	1	1	1	0.00
01/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	967	1	1	1	0.00
01/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	976	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
01/02/2024	2030 On 06-February-25			Bond Future	9.93	92.5744	92.8094	92.5744	0.00
01/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	4050	4	4	4	0.00
01/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1347	1	1	1	0.00
01/02/2024	2032 On 01-February-24			Bond Future	10.60	90.1447	90.2720	90.1447	0.00
01/02/2024	2032 On 01-February-24	11.84	Call	Bond Future	5832	6	6	6	0.00
01/02/2024	2032 On 01-February-24	11.85	Call	Bond Future	5877	6	6	6	0.00
01/02/2024	2032 On 01-February-24	11.83	Call	Bond Future	5788	6	6	6	0.00
01/02/2024	2032 On 01-February-24	10.78	Call	Bond Future	880	1	1	1	0.00
01/02/2024	2032 On 01-February-24	11.75	Call	Bond Future	5427	5	5	5	0.00
01/02/2024	2032 On 01-February-24	12.50	Call	Bond Future	8730	9	9	9	0.00
01/02/2024	2032 On 01-February-24	10.76	Call	Bond Future	782	1	1	1	0.00
01/02/2024	2032 On 01-February-24	12.62	Call	Bond Future	9242	9	9	9	0.00
01/02/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	10.59	Call	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.09	Call	Bond Future	2368	2	2	2	0.00
01/02/2024	2032 On 01-February-24	12.73	Call	Bond Future	9708	10	10	10	0.00
01/02/2024	2032 On 01-February-24	10.90	Call	Bond Future	1460	1	1	1	0.00
01/02/2024	2032 On 01-February-24	12.00	Call	Bond Future	6548	6	7	6	0.00
01/02/2024	2032 On 01-February-24	11.55	Call	Bond Future	4515	4	5	4	0.00
01/02/2024	2032 On 01-February-24	11.33	Call	Bond Future	3497	3	3	3	0.00
01/02/2024	2032 On 01-February-24	11.35	Call	Bond Future	3590	3	4	3	0.00
01/02/2024	2032 On 01-February-24	10.85	Call	Bond Future	1219	1	1	1	0.00
01/02/2024	2032 On 01-February-24	10.67	Call	Bond Future	343	0	0	0	0.00
01/02/2024	2032 On 01-February-24	10.67	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	10.85	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.33	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.55	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	10.90	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.09	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	10.59	Put	Bond Future	49	0	0	0	0.00
01/02/2024	2032 On 01-February-24	10.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2032 On 01-February-24	10.01	Put	Bond Future	2966	3	3	3	0.00
01/02/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	10.78	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2032 On 02-May-24			Bond Future	10.63	87.9516	88.3081	87.9516	151,086.00
01/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	1311	1	1	1	0.00
01/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	1335	1	1	1	0.00
01/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	1288	1	1	1	0.00
01/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3838	4	4	4	1,550.00
01/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1557	1	2	1	1,550.00
01/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11939	12	12	12	0.00
01/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1407	1	1	1	500.00
01/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2897	3	3	3	500.00
01/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	11262	11	11	11	0.00
01/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	912	1	1	1	1,000.00
01/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	2148	2	2	2	1,000.00
01/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	10134	10	10	10	0.00
01/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	1358	1	1	1	500.00
01/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	3321	3	3	3	0.00
01/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	5653	5	6	5	0.00
01/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	194	0	0	0	500.00
01/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	580	1	1	1	500.00
01/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	1647	2	2	2	0.00
01/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	21	0	0	0	1,000.00
01/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1047	1	1	1	0.00
01/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1599	2	2	2	0.00
01/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2226	2	2	2	0.00
01/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	9	0	0	0	500.00
01/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	713	1	1	1	0.00
01/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	6	0	0	0	1,550.00
01/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	453	1	0	1	0.00

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01/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1460	2	1	2	0.00
01/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	1722	2	2	2	0.00
01/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	1672	2	2	2	0.00
01/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	1697	2	2	2	0.00
01/02/2024	2032 On 01-August-24			Bond Future	10.71	89.8819	90.2464	89.8819	0.00
01/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	3390	3	3	3	0.00
01/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	3359	3	3	3	0.00
01/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	3421	3	3	3	0.00
01/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1368	2	1	2	0.00
01/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1397	2	1	2	0.00
01/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1382	2	1	2	0.00
01/02/2024	2032 On 07-November-24			Bond Future	10.81	87.8003	88.1736	87.8003	1,525.00
01/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4594	4	5	4	0.00
01/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4563	4	5	4	0.00
01/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4626	4	5	4	0.00
01/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	11029	11	11	11	0.00
01/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	5100	5	5	5	1,615.00
01/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	281	0	0	0	1,615.00
01/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1390	2	1	2	0.00
01/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1569	2	2	2	0.00
01/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1594	2	2	2	0.00
01/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1581	2	2	2	0.00
01/02/2024	2032 On 06-February-25			Bond Future	10.91	89.6816	90.0634	89.6816	0.00
01/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4956	5	5	5	0.00
01/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1440	2	1	2	0.00
01/02/2024	2033 On 01-February-24			Bond Future	122.39	122.4604	122.3950	122.4604	0.00
01/02/2024	2033 On 02-May-24			Bond Future	123.63	123.6998	123.6327	123.6998	2,042.00
01/02/2024	2033 On 01-August-24			Bond Future	126.38	126.4448	126.3765	126.4448	5,737.00
01/02/2024	2033 On 07-November-24			Bond Future	127.85	127.9172	127.8475	127.9172	0.00
01/02/2024	2033 On 06-February-25			Bond Future	130.62	130.6910	130.6202	130.6910	0.00
01/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5680	6	6	6	0.00
01/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2037 On 01-February-24			Bond Future	11.84	78.2012	78.2624	78.2012	0.00
01/02/2024	2037 On 01-February-24	12.32	Call	Bond Future	2566	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2037 On 01-February-24	12.31	Call	Bond Future	2514	2	3	2	0.00
01/02/2024	2037 On 01-February-24	12.33	Call	Bond Future	2619	3	3	3	0.00
01/02/2024	2037 On 01-February-24	13.93	Call	Bond Future	10323	10	10	10	0.00
01/02/2024	2037 On 01-February-24	12.93	Call	Bond Future	5653	6	6	6	0.00
01/02/2024	2037 On 01-February-24	12.09	Call	Bond Future	1352	1	1	1	0.00
01/02/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2037 On 01-February-24	12.09	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2037 On 01-February-24	12.33	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2037 On 01-February-24	12.31	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2037 On 01-February-24	12.32	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2037 On 02-May-24			Bond Future	11.89	79.9089	80.2520	79.9089	83,757.00
01/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	737	1	1	1	0.00
01/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	720	1	1	1	0.00
01/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	754	1	1	1	0.00
01/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3214	3	3	3	0.00
01/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3294	4	3	4	0.00
01/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3254	4	3	4	0.00
01/02/2024	2037 On 01-August-24			Bond Future	12.00	77.4069	77.7577	77.4069	72,241.00
01/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2903	3	3	3	0.00
01/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2933	3	3	3	1,383.00
01/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2873	3	3	3	0.00
01/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	9307	9	9	9	0.00
01/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6716	6	7	6	0.00
01/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	848	1	1	1	1,383.00
01/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	448	0	0	0	1,383.00
01/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2415	3	2	3	0.00
01/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2370	3	2	3	0.00
01/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2392	3	2	3	0.00
01/02/2024	2037 On 07-November-24			Bond Future	12.13	79.2017	79.5610	79.2017	9,175.00
01/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4645	4	5	4	0.00
01/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4677	4	5	4	0.00
01/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4612	4	5	4	0.00
01/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2344	2	2	2	0.00
01/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2310	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2327	2	2	2	0.00
01/02/2024	2037 On 06-February-25			Bond Future	12.25	76.6385	77.0057	76.6385	0.00
01/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	5312	5	5	5	0.00
01/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2767	3	3	3	0.00
01/02/2024	2038 On 01-February-24			Bond Future	131.76	131.7807	131.7634	131.7807	0.00
01/02/2024	2038 On 02-May-24			Bond Future	134.67	134.6913	134.6734	134.6913	5,213.00
01/02/2024	2038 On 01-August-24			Bond Future	135.60	135.6186	135.6001	135.6186	0.00
01/02/2024	2038 On 07-November-24			Bond Future	138.78	138.8004	138.7821	138.8004	0.00
01/02/2024	2038 On 06-February-25			Bond Future	139.68	139.6958	139.6768	139.6958	0.00
01/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4447	4	4	4	0.00
01/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2040 On 01-February-24			Bond Future	12.18	77.9162	78.0095	77.9162	0.00
01/02/2024	2040 On 01-February-24	12.34	Call	Bond Future	939	1	1	1	0.00
01/02/2024	2040 On 01-February-24	12.35	Call	Bond Future	996	1	1	1	0.00
01/02/2024	2040 On 01-February-24	12.33	Call	Bond Future	883	1	1	1	0.00
01/02/2024	2040 On 01-February-24	12.30	Call	Bond Future	713	1	1	1	0.00
01/02/2024	2040 On 01-February-24	12.90	Call	Bond Future	3999	4	4	4	0.00
01/02/2024	2040 On 01-February-24	13.90	Call	Bond Future	9003	9	9	9	0.00
01/02/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2040 On 01-February-24	12.90	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2040 On 01-February-24	12.30	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2040 On 01-February-24	12.33	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2040 On 01-February-24	12.35	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2040 On 01-February-24	12.34	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2040 On 02-May-24			Bond Future	12.25	79.6176	79.9188	79.6176	136,340.00
01/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	513	0	1	0	0.00
01/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	527	0	1	0	0.00
01/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	500	0	1	0	0.00
01/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4337	5	4	5	0.00
01/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4241	4	4	4	0.00
01/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4288	5	4	5	0.00
01/02/2024	2040 On 01-August-24			Bond Future	12.37	76.8589	77.1669	76.8589	2,992.00
01/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2620	2	3	2	0.00
01/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2591	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2650	3	3	3	0.00
01/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	2798	3	3	3	0.00
01/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	2851	3	3	3	0.00
01/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	2824	3	3	3	0.00
01/02/2024	2040 On 07-November-24			Bond Future	12.50	78.6408	78.9563	78.6408	8,677.00
01/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4610	4	5	4	0.00
01/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4577	4	5	4	0.00
01/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4643	4	5	4	0.00
01/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2685	3	3	3	0.00
01/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2725	3	3	3	0.00
01/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2705	3	3	3	0.00
01/02/2024	2040 On 06-February-25			Bond Future	12.63	75.8147	76.1372	75.8147	0.00
01/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4980	5	5	5	0.00
01/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3269	3	3	3	0.00
01/02/2024	2044 On 01-February-24			Bond Future	12.29	74.0146	73.9928	74.0146	0.00
01/02/2024	2044 On 01-February-24	12.28	Call	Bond Future	0	0	0	0	0.00
01/02/2024	2044 On 01-February-24	12.27	Call	Bond Future	0	0	0	0	0.00
01/02/2024	2044 On 01-February-24	12.29	Call	Bond Future	0	0	0	0	0.00
01/02/2024	2044 On 01-February-24	13.00	Call	Bond Future	3907	4	4	4	0.00
01/02/2024	2044 On 01-February-24	13.25	Call	Bond Future	5200	5	5	5	0.00
01/02/2024	2044 On 01-February-24	13.25	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2044 On 01-February-24	13.00	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2044 On 01-February-24	12.29	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2044 On 01-February-24	12.27	Put	Bond Future	115	0	0	0	0.00
01/02/2024	2044 On 01-February-24	12.28	Put	Bond Future	58	0	0	0	0.00
01/02/2024	2044 On 02-May-24			Bond Future	12.35	75.6309	75.8740	75.6309	81,797.00
01/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	431	0	0	0	0.00
01/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	420	0	0	0	0.00
01/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	443	0	0	0	0.00
01/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	4517	5	5	5	0.00
01/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	4618	5	5	5	0.00
01/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	4568	5	5	5	0.00
01/02/2024	2044 On 01-August-24			Bond Future	12.47	72.9098	73.1584	72.9098	26,240.00
01/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	2277	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	2305	2	2	2	0.00
01/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	2250	2	2	2	0.00
01/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3303	3	3	3	0.00
01/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3244	3	3	3	0.00
01/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3273	3	3	3	0.00
01/02/2024	2044 On 07-November-24			Bond Future	12.59	74.6001	74.8548	74.6001	0.00
01/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	4565	4	5	4	0.00
01/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4598	4	5	4	0.00
01/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	4532	4	5	4	0.00
01/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	2858	3	3	3	0.00
01/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2817	3	3	3	0.00
01/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2837	3	3	3	0.00
01/02/2024	2044 On 06-February-25			Bond Future	12.72	71.8126	72.0731	71.8126	0.00
01/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4994	5	5	5	0.00
01/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3380	3	3	3	0.00
01/02/2024	2046 On 01-February-24			Bond Future	115.80	115.5532	115.8018	115.5532	0.00
01/02/2024	2046 On 02-May-24			Bond Future	116.22	115.9620	116.2159	115.9620	16,158.00
01/02/2024	2046 On 01-August-24			Bond Future	118.79	118.5349	118.7948	118.5349	0.00
01/02/2024	2046 On 07-November-24			Bond Future	119.38	119.1188	119.3848	119.1188	0.00
01/02/2024	2046 On 06-February-25			Bond Future	121.97	121.7008	121.9729	121.7008	0.00
01/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7963	8	8	8	0.00
01/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
01/02/2024	2050 On 01-February-24			Bond Future	115.26	115.2713	115.2562	115.2713	0.00
01/02/2024	2050 On 02-May-24			Bond Future	117.80	117.8173	117.8016	117.8173	14,107.00
01/02/2024	2050 On 01-August-24			Bond Future	118.12	118.1352	118.1192	118.1352	0.00
01/02/2024	2050 On 07-November-24			Bond Future	120.89	120.9069	120.8908	120.9069	0.00
01/02/2024	2050 On 06-February-25			Bond Future	121.16	121.1718	121.1552	121.1718	0.00
01/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5555	6	6	6	0.00
01/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
01/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	AL37 On 01-February-24			Index Future	946.28	945.6130	946.2820	945.6130	0.00
01/02/2024	AL37 On 02-May-24			Index Future	968.49	966.2630	968.4900	966.2630	0.00
01/02/2024	AL37 On 01-August-24			Index Future	989.75	987.4750	989.7530	987.4750	0.00
01/02/2024	AL37 On 07-November-24			Index Future	1012.75	1010.4110	1012.7450	1010.4110	0.00
01/02/2024	AL37 On 06-February-25			Index Future	1034.50	1032.1100	1034.4980	1032.1100	0.00
01/02/2024	AL7T On 01-February-24			Index Future	1096.36	1094.9020	1096.3570	1094.9020	0.00
01/02/2024	AL7T On 02-May-24			Index Future	1123.05	1118.8120	1123.0480	1118.8120	0.00
01/02/2024	AL7T On 01-August-24			Index Future	1147.70	1143.3730	1147.7040	1143.3730	0.00
01/02/2024	AL7T On 07-November-24			Index Future	1174.37	1169.9300	1174.3660	1169.9300	0.00
01/02/2024	AL7T On 06-February-25			Index Future	1199.59	1195.0550	1199.5910	1195.0550	0.00
01/02/2024	ALBI On 01-February-24			Index Future	948.62	947.8790	948.6240	947.8790	0.00
01/02/2024	ALBI On 02-May-24			Index Future	971.57	968.5780	971.5710	968.5780	94.00
01/02/2024	ALBI On 01-August-24			Index Future	992.90	989.8410	992.9010	989.8410	0.00
01/02/2024	ALBI On 07-November-24			Index Future	1015.97	1012.8320	1015.9670	1012.8320	0.00
01/02/2024	ALBI On 06-February-25			Index Future	1037.79	1034.5830	1037.7890	1034.5830	0.00
01/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	ES33 On 01-February-24			Bond Future	12.20	76.7475	76.7998	76.7475	0.00
01/02/2024	ES33 On 02-May-24			Bond Future	12.27	74.6444	74.9304	74.6444	0.00
01/02/2024	ES33 On 01-August-24			Bond Future	12.40	76.3005	76.5931	76.3005	0.00
01/02/2024	ES33 On 07-November-24			Bond Future	12.57	74.2870	74.5868	74.2870	0.00
01/02/2024	ES33 On 06-February-25			Bond Future	12.73	75.8951	76.2016	75.8951	0.00
01/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2470	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
01/02/2024	ES42 On 01-February-24			Bond Future	12.74	72.5768	72.6371	72.5768	0.00
01/02/2024	ES42 On 02-May-24			Bond Future	12.82	69.9174	70.1686	69.9174	0.00
01/02/2024	ES42 On 01-August-24			Bond Future	12.95	71.4682	71.7251	71.4682	0.00
01/02/2024	ES42 On 07-November-24			Bond Future	13.10	68.8754	69.1386	68.8754	0.00
01/02/2024	ES42 On 06-February-25			Bond Future	13.25	70.3644	70.6336	70.3644	0.00
01/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2240	2	2	2	0.00
01/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
01/02/2024	GOVI On 01-February-24			GOVI	935.02	934.2820	935.0220	934.2820	0.00
01/02/2024	GOVI On 01-February-24	879.98	Call	GOVI	550420	54	55	54	0.00
01/02/2024	GOVI On 01-February-24	879.99	Call	GOVI	550320	54	55	54	0.00
01/02/2024	GOVI On 01-February-24	880.00	Call	GOVI	550220	54	55	54	0.00
01/02/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 02-May-24			GOVI	957.66	954.6840	957.6560	954.6840	723.00
01/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	66860	4	7	4	0.00
01/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	66760	4	7	4	0.00
01/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	66660	4	7	4	0.00
01/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 01-August-24			GOVI	978.68	975.6420	978.6810	975.6420	0.00
01/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	353010	32	35	32	0.00
01/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	352910	32	35	32	0.00
01/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	353110	32	35	32	0.00
01/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 07-November-24			GOVI	1001.42	998.3030	1001.4170	998.3030	0.00
01/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	526370	50	53	50	0.00
01/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	526270	50	53	50	0.00
01/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	526170	50	53	50	0.00
01/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/02/2024	GOVI On 06-February-25			GOVI	1022.93	1019.7420	1022.9260	1019.7420	0.00
01/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	509260	48	51	48	0.00
01/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
01/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2024	IGOV On 01-February-24			Index Future	346.35	346.1220	346.3510	346.1220	0.00
01/02/2024	IGOV On 02-May-24			Index Future	354.01	353.7670	354.0100	353.7670	590.00
01/02/2024	IGOV On 01-August-24			Index Future	361.87	361.6170	361.8660	361.6170	0.00
01/02/2024	IGOV On 07-November-24			Index Future	370.36	370.1060	370.3620	370.1060	0.00
01/02/2024	IGOV On 06-February-25			Index Future	378.40	378.1340	378.3970	378.1340	0.00
01/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6520	91.6520	91.6520	0.00
01/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
01/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
01/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
01/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.8480	91.8520	91.8480	0.00
01/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.15	91.8500	91.8500	91.8500	0.00
01/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.0590	92.0610	92.0590	0.00
01/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.59	92.4100	92.4120	92.4100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
01/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
01/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
01/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
01/02/2024	R035 On 01-February-24			Bond Future	11.40	88.1173	88.2338	88.1173	0.00
01/02/2024	R035 On 01-February-24	12.19	Call	Bond Future	4198	4	4	4	0.00
01/02/2024	R035 On 01-February-24	12.20	Call	Bond Future	4249	4	4	4	0.00
01/02/2024	R035 On 01-February-24	12.18	Call	Bond Future	4147	4	4	4	0.00
01/02/2024	R035 On 01-February-24	10.62	Call	Bond Future	0	0	0	0	0.00
01/02/2024	R035 On 01-February-24	11.12	Call	Bond Future	0	0	0	0	0.00
01/02/2024	R035 On 01-February-24	13.46	Call	Bond Future	10351	10	10	10	0.00
01/02/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R035 On 01-February-24	11.12	Put	Bond Future	1562	2	2	2	0.00
01/02/2024	R035 On 01-February-24	10.62	Put	Bond Future	4452	5	4	5	0.00
01/02/2024	R035 On 01-February-24	12.18	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R035 On 01-February-24	12.20	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R035 On 01-February-24	12.19	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R035 On 02-May-24			Bond Future	11.44	85.5306	85.9315	85.5306	163,560.00
01/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	1145	1	1	1	0.00
01/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	1168	1	1	1	0.00
01/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	1122	1	1	1	0.00
01/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2503	3	3	3	0.00
01/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2437	3	2	3	0.00
01/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2470	3	2	3	0.00
01/02/2024	R035 On 01-August-24			Bond Future	11.53	87.4080	87.8179	87.4080	0.00
01/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	3409	3	3	3	0.00
01/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	3376	3	3	3	0.00
01/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	3442	3	3	3	0.00
01/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	1986	2	2	2	0.00
01/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2025	2	2	2	0.00
01/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2006	2	2	2	0.00
01/02/2024	R035 On 07-November-24			Bond Future	11.65	84.9210	85.3407	84.9210	19,854.00
01/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4797	5	5	5	0.00
01/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4764	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4831	5	5	5	0.00
01/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2094	2	2	2	0.00
01/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2127	2	2	2	0.00
01/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2110	2	2	2	0.00
01/02/2024	R035 On 06-February-25			Bond Future	11.78	86.7412	87.1703	86.7412	0.00
01/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	5257	5	5	5	0.00
01/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2108	2	2	2	0.00
01/02/2024	R053 On 01-February-24			Bond Future	12.22	99.2609	99.3837	99.2609	0.00
01/02/2024	R053 On 01-February-24	12.93	Call	Bond Future	5155	5	5	5	0.00
01/02/2024	R053 On 01-February-24	12.92	Call	Bond Future	5087	5	5	5	0.00
01/02/2024	R053 On 01-February-24	12.94	Call	Bond Future	5224	5	5	5	0.00
01/02/2024	R053 On 01-February-24	12.94	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R053 On 01-February-24	12.92	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R053 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R053 On 02-May-24			Bond Future	12.28	95.5644	95.9618	95.5644	5,189.00
01/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	6218	6	6	6	0.00
01/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	6273	6	6	6	0.00
01/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	6164	6	6	6	0.00
01/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	913	1	1	1	0.00
01/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	887	1	1	1	0.00
01/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	900	1	1	1	0.00
01/02/2024	R053 On 01-August-24			Bond Future	12.39	97.6616	98.0680	97.6616	0.00
01/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	7105	7	7	7	0.00
01/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	7155	7	7	7	0.00
01/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	7056	7	7	7	0.00
01/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1852	2	2	2	0.00
01/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1818	2	2	2	0.00
01/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1835	2	2	2	0.00
01/02/2024	R053 On 07-November-24			Bond Future	12.51	94.0550	94.4712	94.0550	0.00
01/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5892	6	6	6	0.00
01/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5935	6	6	6	0.00
01/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5850	6	6	6	0.00
01/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3881	4	4	4	0.00
01/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3827	4	4	4	0.00

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01/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3854	4	4	4	0.00
01/02/2024	R053 On 06-February-25			Bond Future	12.64	96.0691	96.4946	96.0691	0.00
01/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	6609	6	7	6	0.00
01/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4495	5	4	5	0.00
01/02/2024	R186 On 01-February-24			Bond Future	8.64	105.9570	105.9696	105.9570	0.00
01/02/2024	R186 On 01-February-24	9.51	Call	Bond Future	2207	2	2	2	0.00
01/02/2024	R186 On 01-February-24	9.50	Call	Bond Future	2182	2	2	2	0.00
01/02/2024	R186 On 01-February-24	9.52	Call	Bond Future	2232	2	2	2	0.00
01/02/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R186 On 02-May-24			Bond Future	8.58	108.2708	108.3755	108.2708	92,667.00
01/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	111	0	0	0	0.00
01/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	107	0	0	0	0.00
01/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	115	0	0	0	0.00
01/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2745	3	3	3	2,030.00
01/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	4228	4	4	4	0.00
01/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	11	0	0	0	2,030.00
01/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	50	0	0	0	0.00
01/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1467	2	1	2	0.00
01/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1507	2	2	2	0.00
01/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1487	2	1	2	0.00
01/02/2024	R186 On 01-August-24			Bond Future	8.53	105.3389	105.4461	105.3389	0.00
01/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	1034	1	1	1	0.00
01/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	1048	1	1	1	0.00
01/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	1020	1	1	1	0.00
01/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	704	1	1	1	0.00
01/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	689	1	1	1	0.00
01/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	696	1	1	1	0.00
01/02/2024	R186 On 07-November-24			Bond Future	8.50	107.7826	107.8928	107.7826	44,477.00
01/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1825	2	2	2	0.00
01/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1811	2	2	2	0.00
01/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1840	2	2	2	0.00
01/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	593	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
01/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	603	1	1	1	0.00
01/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	598	1	1	1	0.00
01/02/2024	R186 On 06-February-25			Bond Future	8.48	104.7775	104.8904	104.7775	0.00
01/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1669	2	2	2	0.00
01/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	718	1	1	1	0.00
01/02/2024	R202 On 01-February-24			Bond Future	259.00	258.9318	259.0013	258.9318	0.00
01/02/2024	R202 On 02-May-24			Bond Future	264.61	264.6509	264.6143	264.6509	4,858.00
01/02/2024	R202 On 01-August-24			Bond Future	265.41	265.4458	265.4086	265.4458	0.00
01/02/2024	R202 On 07-November-24			Bond Future	271.64	271.6738	271.6370	271.6738	6.00
01/02/2024	R202 On 06-February-25			Bond Future	272.31	272.3525	272.3143	272.3525	0.00
01/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5524	6	6	6	0.00
01/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R209 On 01-February-24			Bond Future	11.55	67.9981	68.0515	67.9981	0.00
01/02/2024	R209 On 01-February-24	12.13	Call	Bond Future	2749	3	3	3	0.00
01/02/2024	R209 On 01-February-24	12.14	Call	Bond Future	2794	3	3	3	0.00
01/02/2024	R209 On 01-February-24	12.12	Call	Bond Future	2703	3	3	3	0.00
01/02/2024	R209 On 01-February-24	12.12	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R209 On 01-February-24	12.14	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R209 On 01-February-24	12.13	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R209 On 02-May-24			Bond Future	11.58	66.3303	66.6325	66.3303	13,247.00
01/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	698	1	1	1	0.00
01/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	714	1	1	1	0.00
01/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	682	1	1	1	0.00
01/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	2706	3	3	3	0.00
01/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	2638	3	3	3	0.00
01/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	2672	3	3	3	0.00
01/02/2024	R209 On 01-August-24			Bond Future	11.67	67.7861	68.0951	67.7861	1,690.00
01/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2564	2	3	2	0.00
01/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2537	2	3	2	0.00
01/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2591	2	3	2	0.00
01/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	1997	2	2	2	0.00
01/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2037	2	2	2	0.00
01/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2017	2	2	2	0.00
01/02/2024	R209 On 07-November-24			Bond Future	11.78	66.2019	66.5184	66.2019	5,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	4053	4	4	4	0.00
01/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	4082	4	4	4	0.00
01/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	4024	4	4	4	0.00
01/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2082	2	2	2	0.00
01/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2051	2	2	2	0.00
01/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2067	2	2	2	0.00
01/02/2024	R209 On 06-February-25			Bond Future	11.89	67.6205	67.9441	67.6205	0.00
01/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4591	4	5	4	0.00
01/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2155	2	2	2	0.00
01/02/2024	R210 On 01-February-24			Bond Future	233.15	233.0033	233.1477	233.0033	0.00
01/02/2024	R210 On 02-May-24			Bond Future	235.23	234.9003	235.2300	234.9003	198.00
01/02/2024	R210 On 01-August-24			Bond Future	240.45	240.1126	240.4501	240.1126	300.00
01/02/2024	R210 On 07-November-24			Bond Future	242.76	242.4162	242.7619	242.4162	60.00
01/02/2024	R210 On 06-February-25			Bond Future	248.03	247.6716	248.0256	247.6716	0.00
01/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8416	8	8	8	0.00
01/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R213 On 01-February-24			Bond Future	10.24	86.9422	87.0566	86.9422	0.00
01/02/2024	R213 On 01-February-24	11.71	Call	Bond Future	6205	6	6	6	0.00
01/02/2024	R213 On 01-February-24	11.70	Call	Bond Future	6165	6	6	6	0.00
01/02/2024	R213 On 01-February-24	11.72	Call	Bond Future	6245	6	6	6	0.00
01/02/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R213 On 02-May-24			Bond Future	10.28	85.2828	85.5128	85.2828	26,520.00
01/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1375	1	1	1	0.00
01/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1352	1	1	1	0.00
01/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1398	1	1	1	0.00
01/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1293	1	1	1	0.00
01/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1334	1	1	1	0.00
01/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1313	1	1	1	0.00
01/02/2024	R213 On 01-August-24			Bond Future	10.34	87.1548	87.3900	87.1548	0.00
01/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	3287	3	3	3	0.00
01/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	3316	3	3	3	0.00
01/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	3258	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1087	1	1	1	0.00
01/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1064	1	1	1	0.00
01/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1076	1	1	1	0.00
01/02/2024	R213 On 07-November-24			Bond Future	10.43	85.6163	85.8573	85.6163	16,163.00
01/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	4386	4	4	4	0.00
01/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	4358	4	4	4	0.00
01/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	4415	4	4	4	0.00
01/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1207	1	1	1	0.00
01/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1228	1	1	1	0.00
01/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1217	1	1	1	0.00
01/02/2024	R213 On 06-February-25			Bond Future	10.52	87.4522	87.6987	87.4522	0.00
01/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4561	4	5	4	0.00
01/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1359	1	1	1	0.00
01/02/2024	R214 On 01-February-24			Bond Future	12.02	63.1596	63.2143	63.1596	0.00
01/02/2024	R214 On 01-February-24	12.15	Call	Bond Future	656	1	1	1	0.00
01/02/2024	R214 On 01-February-24	12.16	Call	Bond Future	704	1	1	1	0.00
01/02/2024	R214 On 01-February-24	12.14	Call	Bond Future	607	1	1	1	0.00
01/02/2024	R214 On 01-February-24	12.14	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R214 On 01-February-24	12.16	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R214 On 01-February-24	12.15	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R214 On 02-May-24			Bond Future	12.07	61.2351	61.4663	61.2351	20,992.00
01/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	476	0	0	0	0.00
01/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	488	0	0	0	0.00
01/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	464	0	0	0	0.00
01/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1813	2	2	2	5,610.00
01/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	6623	6	7	6	0.00
01/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	4191	4	4	4	0.00
01/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1759	2	2	2	10,000.00
01/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1483	2	1	2	0.00
01/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	497	1	0	1	15,610.00
01/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1525	2	2	2	0.00
01/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	176	0	0	0	15,610.00
01/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3554	4	4	4	0.00
01/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3473	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3514	4	4	4	0.00
01/02/2024	R214 On 01-August-24			Bond Future	12.16	62.5792	62.8156	62.5792	0.00
01/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	2331	2	2	2	0.00
01/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	2305	2	2	2	0.00
01/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	2357	2	2	2	0.00
01/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2284	2	2	2	0.00
01/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2328	2	2	2	0.00
01/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2305	2	2	2	0.00
01/02/2024	R214 On 07-November-24			Bond Future	12.28	60.7244	60.9665	60.7244	0.00
01/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3856	4	4	4	0.00
01/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3884	4	4	4	0.00
01/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3828	4	4	4	0.00
01/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2343	2	2	2	0.00
01/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2309	2	2	2	0.00
01/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2326	2	2	2	0.00
01/02/2024	R214 On 06-February-25			Bond Future	12.40	62.0259	62.2735	62.0259	0.00
01/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	4215	4	4	4	0.00
01/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2783	3	3	3	0.00
01/02/2024	R248 On 01-February-24			Bond Future	12.20	77.1506	77.2170	77.1506	0.00
01/02/2024	R248 On 01-February-24	12.15	Call	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	12.16	Call	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	12.14	Call	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	11.50	Call	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	12.30	Call	Bond Future	616	1	1	1	0.00
01/02/2024	R248 On 01-February-24	13.37	Call	Bond Future	6409	6	6	6	0.00
01/02/2024	R248 On 01-February-24	13.10	Call	Bond Future	5027	5	5	5	0.00
01/02/2024	R248 On 01-February-24	13.90	Call	Bond Future	8979	9	9	9	0.00
01/02/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	13.10	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	12.30	Put	Bond Future	0	0	0	0	0.00
01/02/2024	R248 On 01-February-24	11.50	Put	Bond Future	4323	4	4	4	0.00
01/02/2024	R248 On 01-February-24	12.14	Put	Bond Future	327	1	0	1	0.00
01/02/2024	R248 On 01-February-24	12.16	Put	Bond Future	208	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R248 On 01-February-24	12.15	Put	Bond Future	267	0	0	0	0.00
01/02/2024	R248 On 02-May-24			Bond Future	12.26	74.3879	74.6677	74.3879	245,525.00
01/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	350	0	0	0	0.00
01/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	360	0	0	0	0.00
01/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	340	0	0	0	0.00
01/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	283	0	0	0	0.00
01/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	2448	2	2	2	0.00
01/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	5495	5	5	5	0.00
01/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	527	1	1	1	0.00
01/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1623	2	2	2	0.00
01/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	5632	6	6	6	0.00
01/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5292	6	5	6	0.00
01/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5182	5	5	5	0.00
01/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5237	5	5	5	0.00
01/02/2024	R248 On 01-August-24			Bond Future	12.36	76.0207	76.3068	76.0207	13,000.00
01/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2673	3	3	3	0.00
01/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2703	3	3	3	0.00
01/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2642	3	3	3	0.00
01/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	2974	3	3	3	0.00
01/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	2919	3	3	3	0.00
01/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	2946	3	3	3	0.00
01/02/2024	R248 On 07-November-24			Bond Future	12.48	73.3329	73.6259	73.3329	0.00
01/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	4607	4	5	4	0.00
01/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	4640	4	5	4	0.00
01/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	4573	4	5	4	0.00
01/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2905	3	3	3	0.00
01/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2863	3	3	3	0.00
01/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2884	3	3	3	0.00
01/02/2024	R248 On 06-February-25			Bond Future	12.60	74.9043	75.2039	74.9043	0.00
01/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	4463	4	4	4	0.00
01/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	3875	4	4	4	0.00
01/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00