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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/04/2024 TO: 02/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	2025 On 02-May-24			Bond Future	178.85	178.8865	178.8488	178.8865	9,075.00
02/04/2024	2025 On 01-August-24			Bond Future	180.98	181.0178	180.9796	181.0178	0.00
02/04/2024	2025 On 07-November-24			Bond Future	185.27	185.3119	185.2735	185.3119	0.00
02/04/2024	2029 On 02-May-24			Bond Future	129.14	129.1377	129.1361	129.1377	7,295.00
02/04/2024	2029 On 01-August-24			Bond Future	132.00	131.9994	131.9978	131.9994	728.00
02/04/2024	2029 On 07-November-24			Bond Future	133.73	133.7324	133.7316	133.7324	0.00
02/04/2024	2029 On 06-February-25			Bond Future	136.67	136.6698	136.6693	136.6698	0.00
02/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4269	4	4	4	0.00
02/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
02/04/2024	2029 On 08-May-25			Bond Future	138.18	138.1754	138.1761	138.1754	0.00
02/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	326	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
02/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
02/04/2024	2030 On 02-May-24			Bond Future	10.65	90.9592	90.9438	90.9592	128,324.00
02/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	10	0	0	0	0.00
02/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	9	0	0	0	0.00
02/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	11	0	0	0	0.00
02/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	117	0	0	0	1,000.00
02/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4887	5	5	5	0.00
02/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	2	0	0	0	1,000.00
02/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1180	1	1	1	1,080.00
02/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6456	6	6	6	0.00
02/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	718	1	1	1	500.00
02/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2048	2	2	2	500.00
02/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9138	9	9	9	0.00
02/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
02/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	238	0	0	0	0.00
02/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	841	1	1	1	0.00
02/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
02/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	523	1	1	1	0.00
02/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2065	2	2	2	0.00
02/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	20	0	0	0	1,000.00
02/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3987	4	4	4	0.00
02/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3298	3	3	3	0.00
02/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3378	3	3	3	0.00
02/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3338	3	3	3	0.00
02/04/2024	2030 On 01-August-24			Bond Future	10.76	88.9468	88.9311	88.9468	500.00
02/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	816	1	1	1	0.00
02/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	802	1	1	1	0.00
02/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	830	1	1	1	0.00
02/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2223	2	2	2	0.00
02/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2272	2	2	2	0.00
02/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2247	2	2	2	0.00
02/04/2024	2030 On 07-November-24			Bond Future	10.87	91.0332	91.0174	91.0332	1,650.00
02/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1737	2	2	2	0.00
02/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1719	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
02/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1756	2	2	2	0.00
02/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2169	2	2	2	0.00
02/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2205	2	2	2	0.00
02/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2187	2	2	2	0.00
02/04/2024	2030 On 06-February-25			Bond Future	11.00	89.0007	88.9848	89.0007	0.00
02/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1667	2	2	2	0.00
02/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2788	3	3	3	0.00
02/04/2024	2030 On 08-May-25			Bond Future	11.16	90.8878	90.8719	90.8878	0.00
02/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	647	1	1	1	0.00
02/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3826	4	4	4	0.00
02/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1034	1	1	1	1,640.00
02/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1531	2	2	2	1,640.00
02/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3929	4	4	4	0.00
02/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4872	5	5	5	0.00
02/04/2024	2032 On 02-May-24			Bond Future	11.49	84.2513	84.3033	84.2513	136,008.00
02/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	5	0	0	0	0.00
02/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	5	0	0	0	0.00
02/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	4	0	0	0	0.00
02/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
02/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	70	0	0	0	1,000.00
02/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6130	6	6	6	0.00
02/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1917	2	2	2	0.00
02/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	407	0	0	0	0.00
02/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	6	0	0	0	500.00
02/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	656	1	1	1	1,550.00
02/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	13	0	0	0	1,550.00
02/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7932	8	8	8	0.00
02/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	7	0	0	0	500.00
02/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	248	0	0	0	500.00
02/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7254	7	7	7	0.00
02/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	523	1	1	1	0.00
02/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
02/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1464	2	1	2	17,000.00
02/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5614	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	7	0	0	0	500.00
02/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2069	2	2	2	0.00
02/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	3	0	0	0	1,550.00
02/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1276	1	1	1	0.00
02/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3921	4	4	4	0.00
02/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1671	2	2	2	500.00
02/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4300	4	4	4	0.00
02/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	463	1	0	1	500.00
02/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	22	0	0	0	1,000.00
02/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4204	4	4	4	0.00
02/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2974	3	3	3	0.00
02/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5319	5	5	5	0.00
02/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4443	4	4	4	0.00
02/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4347	4	4	4	0.00
02/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4395	4	4	4	0.00
02/04/2024	2032 On 01-August-24			Bond Future	11.60	86.0977	86.1508	86.0977	500.00
02/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	899	1	1	1	0.00
02/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	915	1	1	1	0.00
02/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	883	1	1	1	0.00
02/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3017	3	3	3	0.00
02/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2958	3	3	3	0.00
02/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2987	3	3	3	0.00
02/04/2024	2032 On 07-November-24			Bond Future	11.75	83.9505	84.0051	83.9505	4,260.00
02/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1819	2	2	2	0.00
02/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1840	2	2	2	0.00
02/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1799	2	2	2	0.00
02/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7137	7	7	7	0.00
02/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2163	2	2	2	1,615.00
02/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	557	1	1	1	1,615.00
02/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2621	3	3	3	0.00
02/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2998	3	3	3	0.00
02/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2951	3	3	3	0.00
02/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2975	3	3	3	0.00
02/04/2024	2032 On 06-February-25			Bond Future	11.89	85.7740	85.8301	85.7740	0.00
02/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2337	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
02/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3055	3	3	3	0.00
02/04/2024	2032 On 08-May-25			Bond Future	12.06	83.4273	83.4849	83.4273	0.00
02/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	862	1	1	1	0.00
02/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5682	6	6	6	0.00
02/04/2024	2033 On 02-May-24			Bond Future	121.09	121.2803	121.0887	121.2803	2,064.00
02/04/2024	2033 On 01-August-24			Bond Future	123.77	123.9680	123.7722	123.9680	5,754.00
02/04/2024	2033 On 07-November-24			Bond Future	125.21	125.4137	125.2140	125.4137	0.00
02/04/2024	2033 On 06-February-25			Bond Future	127.96	128.1685	127.9647	128.1685	0.00
02/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3025	3	3	3	0.00
02/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/04/2024	2033 On 08-May-25			Bond Future	129.18	129.3909	129.1838	129.3909	0.00
02/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
02/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1436	1	1	1	0.00
02/04/2024	2037 On 02-May-24			Bond Future	12.67	75.9501	76.2116	75.9501	70,042.00
02/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	2	0	0	0	0.00
02/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	2	0	0	0	0.00
02/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	2	0	0	0	0.00
02/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6503	7	7	7	0.00
02/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6616	7	7	7	0.00
02/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6560	7	7	7	0.00
02/04/2024	2037 On 01-August-24			Bond Future	12.81	73.3584	73.6257	73.3584	84,501.00
02/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	607	1	1	1	0.00
02/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	594	1	1	1	0.00
02/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	620	1	1	1	1,383.00
02/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5350	5	5	5	0.00
02/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3088	3	3	3	0.00
02/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1352	1	1	1	1,383.00
02/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	623	1	1	1	1,383.00
02/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4188	4	4	4	0.00
02/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4267	5	4	5	0.00
02/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4228	4	4	4	0.00
02/04/2024	2037 On 07-November-24			Bond Future	12.96	75.0788	75.3526	75.0788	9,175.00
02/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1828	2	2	2	0.00
02/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1807	2	2	2	0.00

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02/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1850	2	2	2	0.00
02/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3691	4	4	4	0.00
02/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3747	4	4	4	0.00
02/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3719	4	4	4	0.00
02/04/2024	2037 On 06-February-25			Bond Future	13.12	72.4486	72.7285	72.4486	0.00
02/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2189	2	2	2	0.00
02/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3921	4	4	4	0.00
02/04/2024	2037 On 08-May-25			Bond Future	13.30	73.9831	74.2693	73.9831	3,975.00
02/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1218	1	1	1	0.00
02/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3476	3	3	3	7,500.00
02/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3229	3	3	3	0.00
02/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6300	7	6	7	0.00
02/04/2024	2038 On 02-May-24			Bond Future	131.71	132.0011	131.7069	132.0011	5,122.00
02/04/2024	2038 On 01-August-24			Bond Future	132.56	132.8642	132.5640	132.8642	0.00
02/04/2024	2038 On 07-November-24			Bond Future	135.71	136.0159	135.7089	136.0159	0.00
02/04/2024	2038 On 06-February-25			Bond Future	136.58	136.8889	136.5762	136.8889	0.00
02/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1346	2	1	2	0.00
02/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/04/2024	2038 On 08-May-25			Bond Future	139.51	139.8272	139.5085	139.8272	0.00
02/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
02/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	171	0	0	0	0.00
02/04/2024	2040 On 02-May-24			Bond Future	12.90	76.0350	76.3367	76.0350	132,487.00
02/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	1	0	0	0	0.00
02/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	1	0	0	0	0.00
02/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	1	0	0	0	0.00
02/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7419	8	7	8	0.00
02/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7297	8	7	8	0.00
02/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7358	8	7	8	0.00
02/04/2024	2040 On 01-August-24			Bond Future	13.05	73.1948	73.5032	73.1948	7,062.00
02/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	630	1	1	1	0.00
02/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	644	1	1	1	0.00
02/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	617	1	1	1	0.00
02/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	564	1	1	1	680.00
02/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1698	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
02/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3498	3	3	3	0.00
02/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1877	2	2	2	7,500.00
02/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4713	5	5	5	0.00
02/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1312	1	1	1	680.00
02/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2385	3	2	3	0.00
02/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2574	3	3	3	680.00
02/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4540	5	5	5	0.00
02/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4456	5	4	5	0.00
02/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4498	5	4	5	0.00
02/04/2024	2040 On 07-November-24			Bond Future	13.20	74.9113	75.2271	74.9113	8,677.00
02/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2007	2	2	2	0.00
02/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2030	2	2	2	0.00
02/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1984	2	2	2	0.00
02/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3860	4	4	4	0.00
02/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3801	4	4	4	0.00
02/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3831	4	4	4	0.00
02/04/2024	2040 On 06-February-25			Bond Future	13.36	72.0266	72.3495	72.0266	0.00
02/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2124	2	2	2	0.00
02/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4200	4	4	4	0.00
02/04/2024	2040 On 08-May-25			Bond Future	13.53	73.5518	73.8819	73.5518	0.00
02/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1330	1	1	1	0.00
02/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5948	6	6	6	0.00
02/04/2024	2044 On 02-May-24			Bond Future	12.99	72.0643	72.3912	72.0643	81,243.00
02/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	1	0	0	0	0.00
02/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
02/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	1	0	0	0	0.00
02/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1114	1	1	1	0.00
02/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	201	0	0	0	0.00
02/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	537	1	1	1	0.00
02/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1808	2	2	2	10,030.00
02/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2850	3	3	3	4,200.00
02/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1050	1	1	1	10,030.00
02/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7557	8	8	8	0.00
02/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7682	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7620	8	8	8	0.00
02/04/2024	2044 On 01-August-24			Bond Future	13.13	69.2622	69.5964	69.2622	43,502.00
02/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	491	0	0	0	0.00
02/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	479	0	0	0	0.00
02/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	503	0	1	0	0.00
02/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5003	5	5	5	0.00
02/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5095	5	5	5	0.00
02/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5049	5	5	5	0.00
02/04/2024	2044 On 07-November-24			Bond Future	13.28	70.8865	71.2287	70.8865	200.00
02/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1919	2	2	2	0.00
02/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1896	2	2	2	0.00
02/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1942	2	2	2	0.00
02/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3788	4	4	4	0.00
02/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3848	4	4	4	0.00
02/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3818	4	4	4	0.00
02/04/2024	2044 On 06-February-25			Bond Future	13.43	68.0397	68.3895	68.0397	0.00
02/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2375	2	2	2	0.00
02/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4445	5	4	5	0.00
02/04/2024	2044 On 08-May-25			Bond Future	13.59	69.4802	69.8378	69.4802	0.00
02/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1765	2	2	2	0.00
02/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6252	7	6	7	0.00
02/04/2024	2046 On 02-May-24			Bond Future	113.08	113.1608	113.0750	113.1608	16,295.00
02/04/2024	2046 On 01-August-24			Bond Future	115.58	115.6684	115.5809	115.6684	0.00
02/04/2024	2046 On 07-November-24			Bond Future	116.13	116.2147	116.1260	116.2147	0.00
02/04/2024	2046 On 06-February-25			Bond Future	118.68	118.7668	118.6766	118.7668	0.00
02/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4667	5	5	5	0.00
02/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
02/04/2024	2046 On 08-May-25			Bond Future	118.98	119.0696	118.9791	119.0696	0.00
02/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
02/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2991	3	3	3	0.00
02/04/2024	2050 On 02-May-24			Bond Future	114.30	114.4901	114.2987	114.4901	14,725.00
02/04/2024	2050 On 01-August-24			Bond Future	114.54	114.7306	114.5353	114.7306	0.00
02/04/2024	2050 On 07-November-24			Bond Future	117.25	117.4520	117.2525	117.4520	0.00
02/04/2024	2050 On 06-February-25			Bond Future	117.47	117.6749	117.4721	117.6749	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
02/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1872	2	2	2	0.00
02/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/04/2024	2050 On 08-May-25			Bond Future	119.99	120.2005	119.9940	120.2005	0.00
02/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
02/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1166	1	1	1	0.00
02/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	AL37 On 02-May-24			Index Future	931.15	931.1200	931.1460	931.1200	0.00
02/04/2024	AL37 On 01-August-24			Index Future	951.55	951.5250	951.5540	951.5250	0.00
02/04/2024	AL37 On 07-November-24			Index Future	973.90	973.8540	973.8980	973.8540	0.00
02/04/2024	AL37 On 06-February-25			Index Future	995.09	995.0270	995.0850	995.0270	0.00
02/04/2024	AL37 On 08-May-25			Index Future	1016.27	1016.1910	1016.2690	1016.1910	0.00
02/04/2024	AL7T On 02-May-24			Index Future	1071.12	1069.0610	1071.1190	1069.0610	0.00
02/04/2024	AL7T On 01-August-24			Index Future	1094.59	1092.4890	1094.5940	1092.4890	0.00
02/04/2024	AL7T On 07-November-24			Index Future	1120.30	1118.1260	1120.2970	1118.1260	0.00
02/04/2024	AL7T On 06-February-25			Index Future	1144.67	1142.4360	1144.6690	1142.4360	0.00
02/04/2024	AL7T On 08-May-25			Index Future	1169.04	1166.7350	1169.0370	1166.7350	0.00
02/04/2024	ALBI On 02-May-24			Index Future	932.91	930.8150	932.9100	930.8150	91.00
02/04/2024	ALBI On 01-August-24			Index Future	953.36	951.2120	953.3560	951.2120	0.00
02/04/2024	ALBI On 07-November-24			Index Future	975.74	973.5350	975.7430	973.5350	0.00
02/04/2024	ALBI On 06-February-25			Index Future	996.97	994.7010	996.9700	994.7010	0.00
02/04/2024	ALBI On 08-May-25			Index Future	1018.19	1015.8580	1018.1930	1015.8580	0.00
02/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	CS26 On 02-April-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
02/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	ES33 On 02-May-24			Bond Future	13.09	71.2469	71.4031	71.2469	0.00
02/04/2024	ES33 On 01-August-24			Bond Future	13.25	72.8257	72.9854	72.8257	0.00
02/04/2024	ES33 On 07-November-24			Bond Future	13.46	70.7500	70.9138	70.7500	0.00
02/04/2024	ES33 On 06-February-25			Bond Future	13.66	72.3026	72.4702	72.3026	0.00
02/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
02/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1261	1	1	1	0.00
02/04/2024	ES33 On 08-May-25			Bond Future	13.88	70.0487	70.2202	70.0487	0.00
02/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
02/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4552	5	5	5	0.00
02/04/2024	ES42 On 02-May-24			Bond Future	13.40	66.9669	67.2709	66.9669	0.00
02/04/2024	ES42 On 01-August-24			Bond Future	13.55	68.4509	68.7616	68.4509	0.00
02/04/2024	ES42 On 07-November-24			Bond Future	13.72	65.8058	66.1242	65.8058	0.00
02/04/2024	ES42 On 06-February-25			Bond Future	13.89	67.2488	67.5743	67.2488	0.00
02/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
02/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	819	1	1	1	0.00
02/04/2024	ES42 On 08-May-25			Bond Future	14.07	64.4211	64.7539	64.4211	0.00
02/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
02/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3877	4	4	4	0.00
02/04/2024	GOVI On 02-May-24			GOVI	919.09	917.0810	919.0900	917.0810	730.00
02/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	319000	34	32	34	0.00
02/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	318900	34	32	34	0.00
02/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	318800	34	32	34	0.00
02/04/2024	GOVI On 01-August-24			GOVI	939.23	937.1780	939.2330	937.1780	0.00
02/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	41570	6	4	6	0.00
02/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	41470	6	4	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	41370	6	4	6	0.00
02/04/2024	GOVI On 07-November-24			GOVI	961.29	959.1710	961.2880	959.1710	0.00
02/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	124980	10	12	10	0.00
02/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	124880	10	12	10	0.00
02/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	125080	10	13	10	0.00
02/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 06-February-25			GOVI	982.20	980.0250	982.2010	980.0250	0.00
02/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	102010	8	10	8	0.00
02/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 08-May-25			GOVI	1003.11	1000.8700	1003.1100	1000.8700	0.00
02/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
02/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	188900	21	19	21	0.00
02/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2024	IGOV On 02-May-24			Index Future	346.35	346.8570	346.3460	346.8570	593.00
02/04/2024	IGOV On 01-August-24			Index Future	354.02	354.5430	354.0220	354.5430	0.00
02/04/2024	IGOV On 07-November-24			Index Future	362.43	362.9530	362.4250	362.9530	0.00
02/04/2024	IGOV On 06-February-25			Index Future	370.39	370.9250	370.3910	370.9250	0.00
02/04/2024	IGOV On 08-May-25			Index Future	378.36	378.8940	378.3550	378.8940	0.00
02/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
02/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/04/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
02/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6470	91.6500	91.6470	0.00
02/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6510	91.6600	91.6510	0.00
02/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6600	91.6400	91.6600	0.00
02/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6620	91.6500	91.6620	0.00
02/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.36	91.6690	91.6400	91.6690	0.00
02/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.6920	91.6900	91.6920	0.00
02/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.21	91.7320	91.7900	91.7320	0.00
02/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.10	91.8970	91.9000	91.8970	0.00
02/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.05	91.9620	91.9500	91.9620	0.00
02/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.03	92.1170	91.9700	92.1170	0.00
02/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.10	92.1470	91.9000	92.1470	0.00
02/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.10	92.0570	91.9000	92.0570	0.00
02/04/2024	R035 On 02-May-24			Bond Future	12.29	81.3055	81.4912	81.3055	162,041.00
02/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	5	0	0	0	0.00
02/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	6	0	0	0	0.00
02/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	5	0	0	0	0.00
02/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5826	6	6	6	0.00
02/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5716	6	6	6	0.00
02/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5771	6	6	6	0.00
02/04/2024	R035 On 01-August-24			Bond Future	12.42	83.0872	83.2771	83.0872	0.00
02/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	732	1	1	1	0.00
02/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	747	1	1	1	0.00
02/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	717	1	1	1	0.00
02/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3907	4	4	4	0.00
02/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3832	4	4	4	0.00
02/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3870	4	4	4	0.00
02/04/2024	R035 On 07-November-24			Bond Future	12.57	80.5212	80.7158	80.5212	14,838.00
02/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1794	2	2	2	0.00
02/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1815	2	2	2	0.00
02/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1772	2	2	2	0.00
02/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3760	4	4	4	0.00
02/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3703	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
02/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3731	4	4	4	0.00
02/04/2024	R035 On 06-February-25			Bond Future	12.73	82.2704	82.4694	82.2704	0.00
02/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2252	2	2	2	0.00
02/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3804	4	4	4	0.00
02/04/2024	R035 On 08-May-25			Bond Future	12.90	79.4996	79.7032	79.4996	0.00
02/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1066	1	1	1	0.00
02/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6490	7	6	7	0.00
02/04/2024	R053 On 02-May-24			Bond Future	12.87	91.3474	91.7405	91.3474	5,189.00
02/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2081	2	2	2	0.00
02/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2038	2	2	2	0.00
02/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2125	2	2	2	0.00
02/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	960	1	1	1	0.00
02/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	1009	1	1	1	0.00
02/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	985	1	1	1	0.00
02/04/2024	R053 On 01-August-24			Bond Future	13.00	93.3493	93.7510	93.3493	0.00
02/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3430	3	3	3	0.00
02/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3469	3	3	3	0.00
02/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3390	3	3	3	0.00
02/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2504	3	3	3	0.00
02/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2450	3	2	3	0.00
02/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2476	3	2	3	0.00
02/04/2024	R053 On 07-November-24			Bond Future	13.15	89.6671	90.0786	89.6671	0.00
02/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2727	3	3	3	0.00
02/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2697	3	3	3	0.00
02/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2759	3	3	3	0.00
02/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5043	5	5	5	0.00
02/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5120	5	5	5	0.00
02/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5081	5	5	5	0.00
02/04/2024	R053 On 06-February-25			Bond Future	13.29	91.6141	92.0348	91.6141	0.00
02/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3331	3	3	3	0.00
02/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5677	6	6	6	0.00
02/04/2024	R053 On 08-May-25			Bond Future	13.45	87.6850	88.1150	87.6850	0.00
02/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2528	2	3	2	0.00
02/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7980	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R186 On 02-May-24			Bond Future	9.30	106.7006	106.6658	106.7006	92,509.00
02/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1089	1	1	1	2,030.00
02/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2518	3	3	3	0.00
02/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	11	0	0	0	2,030.00
02/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	105	0	0	0	0.00
02/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3061	3	3	3	0.00
02/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3109	3	3	3	0.00
02/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3085	3	3	3	0.00
02/04/2024	R186 On 01-August-24			Bond Future	9.35	103.7307	103.6952	103.7307	0.00
02/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	172	0	0	0	0.00
02/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	167	0	0	0	0.00
02/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	177	0	0	0	0.00
02/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1568	2	2	2	0.00
02/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1601	2	2	2	0.00
02/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1585	2	2	2	0.00
02/04/2024	R186 On 07-November-24			Bond Future	9.42	106.1643	106.1284	106.1643	35,645.00
02/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	640	1	1	1	0.00
02/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	650	1	1	1	0.00
02/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	630	1	1	1	0.00
02/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1186	1	1	1	0.00
02/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1168	1	1	1	0.00
02/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1177	1	1	1	0.00
02/04/2024	R186 On 06-February-25			Bond Future	9.51	103.1547	103.1183	103.1547	0.00
02/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	584	1	1	1	0.00
02/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1405	1	1	1	0.00
02/04/2024	R186 On 08-May-25			Bond Future	9.67	105.3426	105.3058	105.3426	0.00
02/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	265	0	0	0	0.00
02/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2058	2	2	2	0.00
02/04/2024	R202 On 02-May-24			Bond Future	259.51	259.0997	259.5102	259.0997	4,848.00
02/04/2024	R202 On 01-August-24			Bond Future	260.18	259.7639	260.1841	259.7639	0.00
02/04/2024	R202 On 07-November-24			Bond Future	266.36	265.9260	266.3572	265.9260	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
02/04/2024	R202 On 06-February-25			Bond Future	267.00	266.5543	266.9974	266.5543	0.00
02/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	207	0	0	0	0.00
02/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/04/2024	R202 On 08-May-25			Bond Future	272.73	272.2765	272.7301	272.2765	0.00
02/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	420	0	0	0	0.00
02/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/04/2024	R209 On 02-May-24			Bond Future	12.37	62.8337	62.9966	62.8337	13,217.00
02/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	2	0	0	0	0.00
02/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	2	0	0	0	0.00
02/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	2	0	0	0	0.00
02/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5661	6	6	6	0.00
02/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5562	6	6	6	0.00
02/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5612	6	6	6	0.00
02/04/2024	R209 On 01-August-24			Bond Future	12.49	64.2107	64.3771	64.2107	1,690.00
02/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	545	1	1	1	0.00
02/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	557	1	1	1	0.00
02/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	533	1	1	1	0.00
02/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3751	4	4	4	0.00
02/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3681	4	4	4	0.00
02/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3716	4	4	4	0.00
02/04/2024	R209 On 07-November-24			Bond Future	12.63	62.5603	62.7308	62.5603	5,237.00
02/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1555	2	2	2	0.00
02/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1536	1	2	1	0.00
02/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1574	2	2	2	0.00
02/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3331	3	3	3	0.00
02/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3382	4	3	4	0.00
02/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3356	3	3	3	0.00
02/04/2024	R209 On 06-February-25			Bond Future	12.77	63.9191	64.0935	63.9191	0.00
02/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1982	2	2	2	0.00
02/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3397	4	3	4	0.00
02/04/2024	R209 On 08-May-25			Bond Future	12.92	62.1187	62.2971	62.1187	0.00
02/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1066	1	1	1	0.00
02/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5548	6	6	6	0.00
02/04/2024	R210 On 02-May-24			Bond Future	232.89	233.3244	232.8880	233.3244	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R210 On 01-August-24			Bond Future	238.05	238.4950	238.0490	238.4950	300.00
02/04/2024	R210 On 07-November-24			Bond Future	240.37	240.8214	240.3665	240.8214	0.00
02/04/2024	R210 On 06-February-25			Bond Future	245.65	246.1107	245.6464	246.1107	0.00
02/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6036	7	6	7	0.00
02/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/04/2024	R210 On 08-May-25			Bond Future	247.52	247.9896	247.5180	247.9896	0.00
02/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	512	0	1	0	0.00
02/04/2024	R213 On 02-May-24			Bond Future	11.13	81.9276	81.9114	81.9276	25,843.00
02/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	9	0	0	0	0.00
02/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	8	0	0	0	0.00
02/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	9	0	0	0	0.00
02/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3506	3	4	3	0.00
02/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3590	4	4	4	0.00
02/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3548	4	4	4	0.00
02/04/2024	R213 On 01-August-24			Bond Future	11.24	83.7230	83.7066	83.7230	0.00
02/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	939	1	1	1	0.00
02/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	924	1	1	1	0.00
02/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	908	1	1	1	0.00
02/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2421	2	2	2	0.00
02/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2396	2	2	2	0.00
02/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2371	2	2	2	0.00
02/04/2024	R213 On 07-November-24			Bond Future	11.37	82.1261	82.1095	82.1261	10,002.00
02/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1830	2	2	2	0.00
02/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1849	2	2	2	0.00
02/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1810	2	2	2	0.00
02/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2428	2	2	2	0.00
02/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2389	2	2	2	0.00
02/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2408	2	2	2	0.00
02/04/2024	R213 On 06-February-25			Bond Future	11.51	83.9106	83.8938	83.9106	0.00
02/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2129	2	2	2	0.00
02/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2732	3	3	3	0.00
02/04/2024	R213 On 08-May-25			Bond Future	11.67	82.1298	82.1131	82.1298	0.00
02/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	821	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
02/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5098	5	5	5	0.00
02/04/2024	R214 On 02-May-24			Bond Future	12.71	58.2275	58.5053	58.2275	23,326.00
02/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	1	0	0	0	0.00
02/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
02/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	1	0	0	0	0.00
02/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3582	3	4	3	0.00
02/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1361	1	1	1	0.00
02/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	114	0	0	0	8,000.00
02/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	126	0	0	0	5,110.00
02/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2756	3	3	3	0.00
02/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	628	1	1	1	13,110.00
02/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2841	3	3	3	0.00
02/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	97	0	0	0	13,110.00
02/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6052	6	6	6	0.00
02/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5948	6	6	6	0.00
02/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6000	6	6	6	0.00
02/04/2024	R214 On 01-August-24			Bond Future	12.82	59.5036	59.7874	59.5036	0.00
02/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	611	1	1	1	0.00
02/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	586	1	1	1	0.00
02/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	598	1	1	1	0.00
02/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3600	4	4	4	0.00
02/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3636	4	4	4	0.00
02/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3565	4	4	4	0.00
02/04/2024	R214 On 07-November-24			Bond Future	12.96	57.5926	57.8833	57.5926	0.00
02/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1683	2	2	2	0.00
02/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1663	2	2	2	0.00
02/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1703	2	2	2	0.00
02/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3211	3	3	3	0.00
02/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3262	3	3	3	0.00
02/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3236	3	3	3	0.00
02/04/2024	R214 On 06-February-25			Bond Future	13.10	58.8436	59.1408	58.8436	0.00
02/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1865	2	2	2	0.00
02/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3565	4	4	4	0.00
02/04/2024	R214 On 08-May-25			Bond Future	13.24	56.7843	57.0880	56.7843	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
02/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1281	1	1	1	0.00
02/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5007	5	5	5	0.00
02/04/2024	R248 On 02-May-24			Bond Future	12.89	70.7743	71.1337	70.7743	245,840.00
02/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
02/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	215	0	0	0	0.00
02/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2008	2	2	2	0.00
02/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	573	1	1	1	0.00
02/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2924	3	3	3	0.00
02/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8883	9	9	9	0.00
02/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8487	9	8	9	0.00
02/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8356	9	8	9	0.00
02/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8421	9	8	9	0.00
02/04/2024	R248 On 01-August-24			Bond Future	13.01	72.3253	72.6926	72.3253	13,090.00
02/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	643	1	1	1	0.00
02/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	658	1	1	1	0.00
02/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	629	1	1	1	0.00
02/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4575	5	5	5	0.00
02/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4488	5	4	5	0.00
02/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4531	5	5	5	0.00
02/04/2024	R248 On 07-November-24			Bond Future	13.16	69.5703	69.9464	69.5703	0.00
02/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1977	2	2	2	0.00
02/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2000	2	2	2	0.00
02/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1953	2	2	2	0.00
02/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3964	4	4	4	0.00
02/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3903	4	4	4	0.00
02/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3933	4	4	4	0.00
02/04/2024	R248 On 06-February-25			Bond Future	13.31	71.0814	71.4658	71.0814	0.00
02/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1969	2	2	2	0.00
02/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5119	5	5	5	0.00
02/04/2024	R248 On 08-May-25			Bond Future	13.46	68.1361	68.5291	68.1361	0.00
02/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1909	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
02/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6436	7	6	7	0.00
02/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00