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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/05/2024 TO: 03/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	2025 On 02-May-24			Bond Future	176.06	176.0600	176.0600	176.0600	0.00
03/05/2024	2025 On 01-August-24			Bond Future	181.74	181.7128	181.7403	181.7128	5,540.00
03/05/2024	2025 On 07-November-24			Bond Future	186.12	186.0499	186.1170	186.0499	4,944.00
03/05/2024	2029 On 02-May-24			Bond Future	127.53	127.5300	127.5300	127.5300	0.00
03/05/2024	2029 On 01-August-24			Bond Future	131.27	131.2398	131.2670	131.2398	8,481.00
03/05/2024	2029 On 07-November-24			Bond Future	133.02	132.9652	133.0209	132.9652	0.00
03/05/2024	2029 On 06-February-25			Bond Future	135.97	135.8883	135.9711	135.8883	0.00
03/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3571	3	4	3	0.00
03/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2029 On 08-May-25			Bond Future	137.54	137.4134	137.5390	137.4134	0.00
03/05/2024	2029 On 08-May-25	137.85	Call	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
03/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	311	0	0	0	0.00
03/05/2024	2029 On 07-August-25			Bond Future	140.42	140.4210	140.4210	140.4210	0.00
03/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	3011	3	3	3	0.00
03/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2030 On 02-May-24			Bond Future	9.82	94.2712	94.2712	94.2712	0.00
03/05/2024	2030 On 01-August-24			Bond Future	10.71	89.0412	89.1068	89.0412	117,435.00
03/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	927	1	1	1	0.00
03/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	913	1	1	1	0.00
03/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	942	1	1	1	0.00
03/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	697	1	1	1	600.00
03/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1502	1	2	1	600.00
03/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	2938	3	3	3	0.00
03/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	701	1	1	1	600.00
03/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2609	3	3	3	0.00
03/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1499	2	1	2	0.00
03/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	2159	2	2	2	0.00
03/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	2206	2	2	2	0.00
03/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	2183	2	2	2	0.00
03/05/2024	2030 On 07-November-24			Bond Future	10.82	91.1431	91.2296	91.1431	33,476.00
03/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1920	2	2	2	0.00
03/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1940	2	2	2	0.00
03/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1902	2	2	2	0.00
03/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1846	2	2	2	600.00
03/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4680	5	5	5	0.00
03/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1061	1	1	1	600.00
03/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	2230	2	2	2	0.00
03/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	806	1	1	1	600.00
03/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3297	3	3	3	0.00
03/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	2176	2	2	2	0.00
03/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	2141	2	2	2	0.00
03/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	2158	2	2	2	0.00
03/05/2024	2030 On 06-February-25			Bond Future	10.93	89.1146	89.2207	89.1146	0.00
03/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1986	2	2	2	0.00
03/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2871	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
03/05/2024	2030 On 08-May-25			Bond Future	11.07	91.0364	91.1724	91.0364	0.00
03/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1073	1	1	1	0.00
03/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5398	5	5	5	0.00
03/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2107	2	2	2	2,280.00
03/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4422	4	4	4	0.00
03/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1532	1	2	1	1,640.00
03/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1827	2	2	2	1,640.00
03/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	4127	4	4	4	0.00
03/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1460	1	1	1	2,280.00
03/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3395	3	3	3	0.00
03/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4998	5	5	5	0.00
03/05/2024	2030 On 07-August-25			Bond Future	11.26	89.0470	89.0470	89.0470	0.00
03/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2644	3	3	3	0.00
03/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4639	5	5	5	0.00
03/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1664	2	2	2	1,054.00
03/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1948	2	2	2	1,054.00
03/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	4201	4	4	4	0.00
03/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	3128	3	3	3	0.00
03/05/2024	2032 On 02-May-24			Bond Future	10.55	88.6940	88.6940	88.6940	0.00
03/05/2024	2032 On 01-August-24			Bond Future	11.55	86.2800	86.3798	86.2800	100,501.00
03/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1003	1	1	1	0.00
03/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1020	1	1	1	0.00
03/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	987	1	1	1	0.00
03/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	954	1	1	1	600.00
03/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1978	2	2	2	600.00
03/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4016	4	4	4	0.00
03/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4789	5	5	5	0.00
03/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	549	1	1	1	11,000.00
03/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	738	1	1	1	600.00
03/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1724	2	2	2	0.00
03/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2950	3	3	3	0.00
03/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2891	3	3	3	0.00
03/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2833	3	3	3	0.00
03/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2862	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
03/05/2024	2032 On 07-November-24			Bond Future	11.68	84.1493	84.2696	84.1493	52,520.00
03/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2154	2	2	2	0.00
03/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2133	2	2	2	0.00
03/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2175	2	2	2	0.00
03/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2441	2	2	2	600.00
03/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6208	6	6	6	0.00
03/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1445	1	1	1	600.00
03/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2510	2	3	2	1,615.00
03/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7482	7	7	7	0.00
03/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	638	1	1	1	1,615.00
03/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2704	3	3	3	0.00
03/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2765	3	3	3	0.00
03/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	969	1	1	1	600.00
03/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3975	4	4	4	0.00
03/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	3022	3	3	3	0.00
03/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	3067	3	3	3	0.00
03/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	3045	3	3	3	0.00
03/05/2024	2032 On 06-February-25			Bond Future	11.82	85.9787	86.1182	85.9787	0.00
03/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2846	3	3	3	0.00
03/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	3276	3	3	3	0.00
03/05/2024	2032 On 08-May-25			Bond Future	11.97	83.6664	83.8349	83.6664	0.00
03/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1646	1	2	1	0.00
03/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	6116	6	6	6	0.00
03/05/2024	2032 On 07-August-25			Bond Future	12.15	85.5662	85.5662	85.5662	0.00
03/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3528	4	4	4	0.00
03/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	4093	4	4	4	0.00
03/05/2024	2033 On 02-May-24			Bond Future	121.07	121.0700	121.0700	121.0700	0.00
03/05/2024	2033 On 01-August-24			Bond Future	123.36	123.2375	123.3611	123.2375	7,742.00
03/05/2024	2033 On 07-November-24			Bond Future	124.83	124.6741	124.8267	124.6741	0.00
03/05/2024	2033 On 06-February-25			Bond Future	127.60	127.4150	127.5952	127.4150	0.00
03/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2655	2	3	2	0.00
03/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2033 On 08-May-25			Bond Future	128.88	128.6543	128.8766	128.6543	0.00
03/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00

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03/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1743	2	2	2	0.00
03/05/2024	2033 On 07-August-25			Bond Future	131.58	131.5773	131.5773	131.5773	0.00
03/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2927	3	3	3	0.00
03/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2037 On 02-May-24			Bond Future	11.44	82.7696	82.7696	82.7696	0.00
03/05/2024	2037 On 01-August-24			Bond Future	12.58	74.8262	74.7560	74.8262	192,819.00
03/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1052	1	1	1	0.00
03/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1034	1	1	1	0.00
03/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1070	1	1	1	1,383.00
03/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6358	6	6	6	0.00
03/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3971	4	4	4	0.00
03/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1105	1	1	1	1,383.00
03/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	501	0	1	0	1,383.00
03/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3508	3	4	3	0.00
03/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3577	4	4	4	0.00
03/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3543	3	4	3	0.00
03/05/2024	2037 On 07-November-24			Bond Future	12.72	76.5923	76.5368	76.5923	9,175.00
03/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2652	3	3	3	0.00
03/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2677	3	3	3	0.00
03/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2627	3	3	3	0.00
03/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3383	3	3	3	0.00
03/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3334	3	3	3	0.00
03/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3358	3	3	3	0.00
03/05/2024	2037 On 06-February-25			Bond Future	12.86	73.9965	73.9547	73.9965	0.00
03/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3403	4	3	4	0.00
03/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3909	4	4	4	0.00
03/05/2024	2037 On 08-May-25			Bond Future	13.02	75.5912	75.5715	75.5912	3,975.00
03/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2589	2	3	2	0.00
03/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3211	3	3	3	15,000.00
03/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5076	5	5	5	7,500.00
03/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5214	5	5	5	7,500.00
03/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3664	3	4	3	0.00
03/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3757	4	4	4	0.00
03/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5483	5	5	5	0.00

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03/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6369	6	6	6	0.00
03/05/2024	2037 On 07-August-25			Bond Future	13.20	72.8708	72.8708	72.8708	0.00
03/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4246	4	4	4	0.00
03/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5148	5	5	5	0.00
03/05/2024	2038 On 02-May-24			Bond Future	132.09	132.0900	132.0900	132.0900	0.00
03/05/2024	2038 On 01-August-24			Bond Future	132.29	132.5605	132.2920	132.5605	3,564.00
03/05/2024	2038 On 07-November-24			Bond Future	135.48	135.7243	135.4778	135.7243	1,615.00
03/05/2024	2038 On 06-February-25			Bond Future	136.35	136.5791	136.3533	136.5791	0.00
03/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	1123	1	1	1	0.00
03/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2038 On 08-May-25			Bond Future	139.37	139.5586	139.3694	139.5586	0.00
03/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
03/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	311	0	0	0	0.00
03/05/2024	2038 On 07-August-25			Bond Future	140.11	140.1100	140.1100	140.1100	0.00
03/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	550	1	1	1	0.00
03/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2040 On 02-May-24			Bond Future	11.61	83.6939	83.6939	83.6939	0.00
03/05/2024	2040 On 01-August-24			Bond Future	12.85	74.6056	74.5319	74.6056	44,910.00
03/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1052	1	1	1	0.00
03/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1070	1	1	1	0.00
03/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1033	1	1	1	0.00
03/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2570	3	3	3	7,500.00
03/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	962	1	1	1	680.00
03/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2364	2	2	2	0.00
03/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4341	4	4	4	0.00
03/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1126	1	1	1	680.00
03/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	2049	2	2	2	0.00
03/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2211	2	2	2	680.00
03/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	4082	4	4	4	0.00
03/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3928	4	4	4	0.00
03/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3853	4	4	4	0.00
03/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3891	4	4	4	0.00
03/05/2024	2040 On 07-November-24			Bond Future	12.99	76.3665	76.3074	76.3665	80,938.00
03/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2820	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
03/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2794	3	3	3	0.00
03/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2847	3	3	3	0.00
03/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3537	4	4	4	0.00
03/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3590	4	4	4	0.00
03/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3564	4	4	4	0.00
03/05/2024	2040 On 06-February-25			Bond Future	13.14	73.5151	73.4695	73.5151	14.00
03/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3389	4	3	4	0.00
03/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4345	5	4	5	0.00
03/05/2024	2040 On 08-May-25			Bond Future	13.29	75.0991	75.0755	75.0991	3,900.00
03/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2729	3	3	3	0.00
03/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4720	5	5	5	7,500.00
03/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2991	3	3	3	15,000.00
03/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4917	5	5	5	7,500.00
03/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3882	4	4	4	0.00
03/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4028	4	4	4	0.00
03/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5774	6	6	6	0.00
03/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6153	6	6	6	0.00
03/05/2024	2040 On 07-August-25			Bond Future	13.47	72.1132	72.1132	72.1132	0.00
03/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4413	4	4	4	0.00
03/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5322	5	5	5	0.00
03/05/2024	2044 On 02-May-24			Bond Future	11.66	80.0103	80.0103	80.0103	0.00
03/05/2024	2044 On 01-August-24			Bond Future	12.93	70.7174	70.6434	70.7174	119,241.00
03/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	816	1	1	1	0.00
03/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	800	1	1	1	0.00
03/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	832	1	1	1	0.00
03/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2449	3	2	3	0.00
03/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3234	3	3	3	0.00
03/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1555	2	2	2	15,000.00
03/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	2062	2	2	2	5,000.00
03/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4286	4	4	4	0.00
03/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4368	4	4	4	0.00
03/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4327	4	4	4	0.00
03/05/2024	2044 On 07-November-24			Bond Future	13.06	72.3865	72.3262	72.3865	234.00
03/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2825	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
03/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2852	3	3	3	0.00
03/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2799	3	3	3	0.00
03/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3653	4	4	4	0.00
03/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3600	4	4	4	0.00
03/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3626	4	4	4	0.00
03/05/2024	2044 On 06-February-25			Bond Future	13.20	69.5739	69.5263	69.5739	0.00
03/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3357	4	3	4	0.00
03/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4290	5	4	5	0.00
03/05/2024	2044 On 08-May-25			Bond Future	13.35	71.0728	71.0459	71.0728	0.00
03/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2854	3	3	3	0.00
03/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6133	6	6	6	0.00
03/05/2024	2044 On 07-August-25			Bond Future	13.52	68.1256	68.1256	68.1256	0.00
03/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4360	4	4	4	0.00
03/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5272	5	5	5	0.00
03/05/2024	2046 On 02-May-24			Bond Future	116.83	116.8300	116.8300	116.8300	0.00
03/05/2024	2046 On 01-August-24			Bond Future	115.14	115.2846	115.1358	115.2846	12,200.00
03/05/2024	2046 On 07-November-24			Bond Future	115.70	115.8252	115.6972	115.8252	5,116.00
03/05/2024	2046 On 06-February-25			Bond Future	118.26	118.3709	118.2626	118.3709	0.00
03/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4253	4	4	4	0.00
03/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2046 On 08-May-25			Bond Future	118.61	118.6900	118.6147	118.6900	0.00
03/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
03/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3355	3	3	3	0.00
03/05/2024	2046 On 07-August-25			Bond Future	121.10	121.0977	121.0977	121.0977	0.00
03/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2408	2	2	2	0.00
03/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2050 On 02-May-24			Bond Future	116.87	116.8700	116.8700	116.8700	0.00
03/05/2024	2050 On 01-August-24			Bond Future	113.84	114.3991	113.8421	114.3991	11,346.00
03/05/2024	2050 On 07-November-24			Bond Future	116.58	117.1295	116.5837	117.1295	4,227.00
03/05/2024	2050 On 06-February-25			Bond Future	116.80	117.3321	116.7967	117.3321	0.00
03/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1197	2	1	2	0.00
03/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/05/2024	2050 On 08-May-25			Bond Future	119.38	119.8916	119.3800	119.8916	0.00
03/05/2024	2050 On 08-May-25	121.16	Call	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
03/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1780	1	2	1	0.00
03/05/2024	2050 On 07-August-25			Bond Future	119.45	119.4523	119.4523	119.4523	0.00
03/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
03/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	438	0	0	0	0.00
03/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	0.00
03/05/2024	AL37 On 01-August-24			Index Future	952.97	952.1740	952.9660	952.1740	0.00
03/05/2024	AL37 On 07-November-24			Index Future	975.67	974.6580	975.6720	974.6580	0.00
03/05/2024	AL37 On 06-February-25			Index Future	997.09	995.8670	997.0920	995.8670	0.00
03/05/2024	AL37 On 08-May-25			Index Future	1018.95	1017.3930	1018.9470	1017.3930	0.00
03/05/2024	AL37 On 07-August-25			Index Future	1040.11	1040.1120	1040.1120	1040.1120	0.00
03/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
03/05/2024	AL7T On 01-August-24			Index Future	1103.33	1103.3240	1103.3250	1103.3240	0.00
03/05/2024	AL7T On 07-November-24			Index Future	1129.61	1129.3770	1129.6130	1129.3770	0.00
03/05/2024	AL7T On 06-February-25			Index Future	1154.41	1153.9530	1154.4130	1153.9530	0.00
03/05/2024	AL7T On 08-May-25			Index Future	1179.72	1178.8960	1179.7160	1178.8960	0.00
03/05/2024	AL7T On 07-August-25			Index Future	1204.22	1204.2210	1204.2210	1204.2210	0.00
03/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
03/05/2024	ALBI On 01-August-24			Index Future	960.66	960.8080	960.6590	960.8080	91.00
03/05/2024	ALBI On 07-November-24			Index Future	983.55	983.4960	983.5480	983.4960	16.00
03/05/2024	ALBI On 06-February-25			Index Future	1005.14	1004.8970	1005.1420	1004.8970	0.00
03/05/2024	ALBI On 08-May-25			Index Future	1027.17	1026.6190	1027.1730	1026.6190	0.00
03/05/2024	ALBI On 07-August-25			Index Future	1048.51	1048.5090	1048.5090	1048.5090	0.00
03/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C030 On 31-January-30			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
03/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	CI43 On 31-January-43			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
03/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	ES33 On 02-May-24			Bond Future	12.26	74.9856	74.9856	74.9856	0.00
03/05/2024	ES33 On 01-August-24			Bond Future	13.00	74.0863	74.0290	74.0863	0.00
03/05/2024	ES33 On 07-November-24			Bond Future	13.18	72.0514	72.0082	72.0514	0.00
03/05/2024	ES33 On 06-February-25			Bond Future	13.37	73.6341	73.6042	73.6341	0.00
03/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
03/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	127	0	0	0	0.00
03/05/2024	ES33 On 08-May-25			Bond Future	13.57	71.4349	71.4263	71.4349	0.00
03/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
03/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3346	3	3	3	0.00
03/05/2024	ES33 On 07-August-25			Bond Future	13.79	72.9161	72.9161	72.9161	0.00
03/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
03/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	889	1	1	1	0.00
03/05/2024	ES42 On 02-May-24			Bond Future	12.65	71.0855	71.0855	71.0855	0.00
03/05/2024	ES42 On 01-August-24			Bond Future	13.31	69.9519	69.8836	69.9519	0.00
03/05/2024	ES42 On 07-November-24			Bond Future	13.47	67.3529	67.2977	67.3529	0.00
03/05/2024	ES42 On 06-February-25			Bond Future	13.63	68.8317	68.7886	68.8317	0.00
03/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	395	0	0	0	0.00
03/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/05/2024	ES42 On 08-May-25			Bond Future	13.79	66.0629	66.0399	66.0629	0.00
03/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
03/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2591	3	3	3	0.00
03/05/2024	ES42 On 07-August-25			Bond Future	13.98	67.4137	67.4137	67.4137	0.00
03/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
03/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	859	1	1	1	0.00
03/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
03/05/2024	GOVI On 01-August-24			GOVI	946.18	946.2850	946.1820	946.2850	727.00
03/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	28020	3	3	3	0.00
03/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	27920	3	3	3	0.00
03/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	28120	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
03/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 07-November-24			GOVI	968.73	968.6300	968.7260	968.6300	0.00
03/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	199460	20	20	20	0.00
03/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	199360	20	20	20	0.00
03/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	199260	20	20	20	0.00
03/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 06-February-25			GOVI	989.99	989.7080	989.9940	989.7080	0.00
03/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	179940	18	18	18	0.00
03/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 08-May-25			GOVI	1011.69	1011.1010	1011.6940	1011.1010	0.00
03/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
03/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	103060	11	10	11	0.00
03/05/2024	GOVI On 07-August-25			GOVI	1032.71	1032.7080	1032.7080	1032.7080	0.00
03/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	217080	22	22	22	0.00
03/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
03/05/2024	IGOV On 01-August-24			Index Future	352.59	352.9560	352.5850	352.9560	586.00
03/05/2024	IGOV On 07-November-24			Index Future	361.08	361.3810	361.0760	361.3810	16.00
03/05/2024	IGOV On 06-February-25			Index Future	369.09	369.3270	369.0860	369.3270	0.00
03/05/2024	IGOV On 08-May-25			Index Future	377.26	377.3900	377.2560	377.3900	0.00
03/05/2024	IGOV On 07-August-25			Index Future	385.17	385.1710	385.1710	385.1710	0.00
03/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
03/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6650	91.6600	91.6650	0.00
03/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6550	91.6600	91.6550	0.00
03/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.36	91.6300	91.6400	91.6300	0.00
03/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
03/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
03/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
03/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
03/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
03/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
03/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
03/05/2024	R035 On 02-May-24			Bond Future	11.20	87.2568	87.2568	87.2568	0.00
03/05/2024	R035 On 01-August-24			Bond Future	12.22	84.3258	84.2550	84.3258	76,098.00
03/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1169	1	1	1	0.00
03/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1188	1	1	1	0.00
03/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1150	1	1	1	0.00
03/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4950	5	5	5	0.00
03/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4840	5	5	5	0.00
03/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2090	2	2	2	5,100.00
03/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2805	3	3	3	0.00
03/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2959	3	3	3	0.00
03/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1579	2	2	2	2,740.00
03/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1671	2	2	2	5,100.00
03/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2201	2	2	2	0.00
03/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	825	1	1	1	7,500.00
03/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	795	1	1	1	8,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3362	3	3	3	0.00
03/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3296	3	3	3	0.00
03/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3329	3	3	3	0.00
03/05/2024	R035 On 07-November-24			Bond Future	12.36	81.8008	81.7459	81.8008	90,250.00
03/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2535	3	3	3	0.00
03/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2511	3	3	3	0.00
03/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2560	3	3	3	0.00
03/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2585	3	3	3	1,000.00
03/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5658	6	6	6	0.00
03/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1550	2	2	2	1,000.00
03/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3392	3	3	3	0.00
03/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3418	3	3	3	0.00
03/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3468	3	3	3	0.00
03/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3443	3	3	3	0.00
03/05/2024	R035 On 06-February-25			Bond Future	12.51	83.5794	83.5393	83.5794	0.00
03/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3386	4	3	4	0.00
03/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3867	4	4	4	0.00
03/05/2024	R035 On 08-May-25			Bond Future	12.66	80.8657	80.8496	80.8657	0.00
03/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2285	2	2	2	0.00
03/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6562	6	7	6	0.00
03/05/2024	R035 On 07-August-25			Bond Future	12.83	82.5195	82.5195	82.5195	0.00
03/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4127	4	4	4	0.00
03/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4979	5	5	5	0.00
03/05/2024	R053 On 02-May-24			Bond Future	13.03	90.6438	90.6438	90.6438	0.00
03/05/2024	R053 On 01-August-24			Bond Future	12.79	95.4158	95.2081	95.4158	0.00
03/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4505	5	5	5	0.00
03/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4548	5	5	5	0.00
03/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4461	5	4	5	0.00
03/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	2118	2	2	2	0.00
03/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	2072	2	2	2	0.00
03/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	2094	2	2	2	0.00
03/05/2024	R053 On 07-November-24			Bond Future	12.92	91.7957	91.6030	91.7957	0.00
03/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3860	4	4	4	0.00
03/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3896	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
03/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3825	4	4	4	0.00
03/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4724	5	5	5	0.00
03/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4656	5	5	5	0.00
03/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4690	5	5	5	0.00
03/05/2024	R053 On 06-February-25			Bond Future	13.05	93.7907	93.6120	93.7907	0.00
03/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4802	5	5	5	0.00
03/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5570	6	6	6	0.00
03/05/2024	R053 On 08-May-25			Bond Future	13.19	89.9411	89.7866	89.9411	0.00
03/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4111	4	4	4	0.00
03/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7891	8	8	8	0.00
03/05/2024	R053 On 07-August-25			Bond Future	13.35	91.6374	91.6374	91.6374	0.00
03/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5950	6	6	6	0.00
03/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7147	7	7	7	0.00
03/05/2024	R186 On 02-May-24			Bond Future	8.00	109.7512	109.7512	109.7512	0.00
03/05/2024	R186 On 01-August-24			Bond Future	9.34	103.6271	103.7127	103.6271	82,871.00
03/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	104	0	0	0	0.00
03/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	100	0	0	0	0.00
03/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	108	0	0	0	0.00
03/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1481	2	1	2	0.00
03/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1517	2	2	2	0.00
03/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1499	2	1	2	0.00
03/05/2024	R186 On 07-November-24			Bond Future	9.39	106.0736	106.1835	106.0736	34,925.00
03/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	566	1	1	1	0.00
03/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	556	1	1	1	0.00
03/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	576	1	1	1	0.00
03/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	1038	1	1	1	0.00
03/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	1057	1	1	1	0.00
03/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	1047	1	1	1	0.00
03/05/2024	R186 On 06-February-25			Bond Future	9.47	103.0642	103.1968	103.0642	0.00
03/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	569	0	1	0	0.00
03/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1311	1	1	1	0.00
03/05/2024	R186 On 08-May-25			Bond Future	9.57	105.2875	105.4548	105.2875	0.00
03/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	311	0	0	0	0.00
03/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1954	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
03/05/2024	R186 On 07-August-25			Bond Future	9.81	102.3198	102.3198	102.3198	0.00
03/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	877	1	1	1	0.00
03/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1334	1	1	1	0.00
03/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	579	1	1	1	1,983.00
03/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	789	1	1	1	1,983.00
03/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1326	1	1	1	0.00
03/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	1045	1	1	1	0.00
03/05/2024	R202 On 02-May-24			Bond Future	255.89	255.8900	255.8900	255.8900	0.00
03/05/2024	R202 On 01-August-24			Bond Future	259.09	259.0341	259.0925	259.0341	441.00
03/05/2024	R202 On 07-November-24			Bond Future	265.33	265.2168	265.3323	265.2168	460.00
03/05/2024	R202 On 06-February-25			Bond Future	265.97	265.8019	265.9704	265.8019	0.00
03/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
03/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	820	1	1	1	0.00
03/05/2024	R202 On 08-May-25			Bond Future	271.85	271.6011	271.8542	271.6011	0.00
03/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
03/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	456	1	0	1	0.00
03/05/2024	R202 On 07-August-25			Bond Future	272.18	272.1805	272.1805	272.1805	0.00
03/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	581	1	1	1	0.00
03/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
03/05/2024	R209 On 02-May-24			Bond Future	11.18	68.6063	68.6063	68.6063	0.00
03/05/2024	R209 On 01-August-24			Bond Future	12.30	65.2893	65.2265	65.2893	15,309.00
03/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	891	1	1	1	0.00
03/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	907	1	1	1	0.00
03/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	876	1	1	1	0.00
03/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3244	3	3	3	0.00
03/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3182	3	3	3	0.00
03/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3213	3	3	3	0.00
03/05/2024	R209 On 07-November-24			Bond Future	12.43	63.6734	63.6228	63.6734	5,237.00
03/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2196	2	2	2	0.00
03/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2218	2	2	2	0.00
03/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2174	2	2	2	0.00
03/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3128	3	3	3	0.00
03/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	3082	3	3	3	0.00
03/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	3105	3	3	3	0.00

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03/05/2024	R209 On 06-February-25			Bond Future	12.55	65.0577	65.0184	65.0577	0.00
03/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2976	3	3	3	0.00
03/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3466	4	3	4	0.00
03/05/2024	R209 On 08-May-25			Bond Future	12.69	63.3042	63.2838	63.3042	0.00
03/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2198	2	2	2	0.00
03/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5694	6	6	6	0.00
03/05/2024	R209 On 07-August-25			Bond Future	12.84	64.5906	64.5906	64.5906	0.00
03/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3776	4	4	4	0.00
03/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4464	4	4	4	0.00
03/05/2024	R210 On 02-May-24			Bond Future	234.53	234.5300	234.5300	234.5300	0.00
03/05/2024	R210 On 01-August-24			Bond Future	239.11	238.8438	239.1095	238.8438	1,336.00
03/05/2024	R210 On 07-November-24			Bond Future	241.52	241.1928	241.5156	241.1928	0.00
03/05/2024	R210 On 06-February-25			Bond Future	246.87	246.4947	246.8717	246.4947	0.00
03/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7262	7	7	7	0.00
03/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/05/2024	R210 On 08-May-25			Bond Future	248.90	248.4423	248.9016	248.4423	0.00
03/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	872	0	1	0	0.00
03/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
03/05/2024	R210 On 07-August-25			Bond Future	254.12	254.1152	254.1152	254.1152	0.00
03/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5675	6	6	6	0.00
03/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/05/2024	R213 On 02-May-24			Bond Future	10.29	85.4508	85.4508	85.4508	0.00
03/05/2024	R213 On 01-August-24			Bond Future	11.22	83.6978	83.7871	83.6978	25,429.00
03/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	987	1	1	1	0.00
03/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	971	1	1	1	0.00
03/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1003	1	1	1	0.00
03/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2354	2	2	2	0.00
03/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2404	2	2	2	0.00
03/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2379	2	2	2	0.00
03/05/2024	R213 On 07-November-24			Bond Future	11.34	82.1121	82.2212	82.1121	10,002.00
03/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2033	2	2	2	0.00
03/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2014	2	2	2	0.00
03/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2053	2	2	2	0.00
03/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2482	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
03/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2520	2	3	2	0.00
03/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2501	2	3	2	0.00
03/05/2024	R213 On 06-February-25			Bond Future	11.48	83.8977	84.0252	83.8977	0.00
03/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2445	2	2	2	0.00
03/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2916	3	3	3	0.00
03/05/2024	R213 On 08-May-25			Bond Future	11.61	82.1459	82.3013	82.1459	0.00
03/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1378	1	1	1	0.00
03/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5466	5	5	5	0.00
03/05/2024	R213 On 07-August-25			Bond Future	11.79	84.0033	84.0033	84.0033	0.00
03/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3074	3	3	3	0.00
03/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3537	4	4	4	0.00
03/05/2024	R214 On 02-May-24			Bond Future	11.47	64.5040	64.5040	64.5040	0.00
03/05/2024	R214 On 01-August-24			Bond Future	12.60	60.8262	60.7617	60.8262	9,613.00
03/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1012	1	1	1	0.00
03/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1029	1	1	1	0.00
03/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	995	1	1	1	0.00
03/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3071	3	3	3	0.00
03/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	3009	3	3	3	0.00
03/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	3040	3	3	3	0.00
03/05/2024	R214 On 07-November-24			Bond Future	12.73	58.9549	58.9015	58.9549	1,770.00
03/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2488	2	2	2	0.00
03/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2512	2	3	2	0.00
03/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2465	2	2	2	0.00
03/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	3046	3	3	3	0.00
03/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	3002	3	3	3	0.00
03/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	3024	3	3	3	0.00
03/05/2024	R214 On 06-February-25			Bond Future	12.86	60.2367	60.1937	60.2367	0.00
03/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2938	3	3	3	0.00
03/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3585	4	4	4	0.00
03/05/2024	R214 On 08-May-25			Bond Future	12.98	58.2281	58.2021	58.2281	0.00
03/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2464	2	2	2	0.00
03/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5076	5	5	5	0.00
03/05/2024	R214 On 07-August-25			Bond Future	13.13	59.4041	59.4041	59.4041	0.00
03/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3739	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
03/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4421	4	4	4	0.00
03/05/2024	R248 On 02-May-24			Bond Future	11.47	79.5547	79.5547	79.5547	0.00
03/05/2024	R248 On 01-August-24			Bond Future	12.82	73.8372	73.7324	73.8372	247,230.00
03/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1099	1	1	1	0.00
03/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1060	1	1	1	0.00
03/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1079	1	1	1	0.00
03/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3928	4	4	4	0.00
03/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3967	4	4	4	0.00
03/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3889	4	4	4	0.00
03/05/2024	R248 On 07-November-24			Bond Future	12.95	71.1282	71.0363	71.1282	11,423.00
03/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2889	3	3	3	0.00
03/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2917	3	3	3	0.00
03/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2862	3	3	3	0.00
03/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3783	4	4	4	0.00
03/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3729	4	4	4	0.00
03/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3756	4	4	4	0.00
03/05/2024	R248 On 06-February-25			Bond Future	13.09	72.6745	72.5945	72.6745	0.00
03/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2954	3	3	3	0.00
03/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4975	5	5	5	0.00
03/05/2024	R248 On 08-May-25			Bond Future	13.22	69.7887	69.7286	69.7887	0.00
03/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3084	3	3	3	0.00
03/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6412	6	6	6	0.00
03/05/2024	R248 On 07-August-25			Bond Future	13.38	71.1677	71.1677	71.1677	0.00
03/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4579	5	5	5	0.00
03/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5445	5	5	5	0.00
03/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00