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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/06/2024 TO: 03/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	2025 On 01-August-24			Bond Future	181.81	181.7792	181.8060	181.7792	4,870.00
03/06/2024	2025 On 07-November-24			Bond Future	186.14	186.1162	186.1438	186.1162	4,944.00
03/06/2024	2029 On 01-August-24			Bond Future	130.32	130.1201	130.3158	130.1201	9,594.00
03/06/2024	2029 On 07-November-24			Bond Future	132.02	131.8196	132.0200	131.8196	62.00
03/06/2024	2029 On 06-February-25			Bond Future	134.95	134.7462	134.9513	134.7462	0.00
03/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2551	2	3	2	0.00
03/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
03/06/2024	2029 On 08-May-25			Bond Future	136.51	136.2971	136.5065	136.2971	0.00
03/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1344	2	1	2	0.00
03/06/2024	2029 On 07-August-25			Bond Future	139.42	139.2012	139.4157	139.2012	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
03/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2006	2	2	2	0.00
03/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
03/06/2024	2030 On 01-August-24			Bond Future	10.63	88.9258	89.4030	88.9258	118,829.00
03/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	662	1	1	1	0.00
03/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	677	1	1	1	0.00
03/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	647	1	1	1	0.00
03/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	437	0	0	0	600.00
03/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1272	1	1	1	600.00
03/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2868	3	3	3	0.00
03/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	334	0	0	0	600.00
03/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2054	2	2	2	0.00
03/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	973	1	1	1	0.00
03/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1645	2	2	2	0.00
03/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1598	2	2	2	0.00
03/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1621	2	2	2	0.00
03/06/2024	2030 On 07-November-24			Bond Future	10.74	91.0241	91.5127	91.0241	54,260.00
03/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1727	2	2	2	0.00
03/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1708	1	2	1	0.00
03/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1747	2	2	2	0.00
03/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	858	1	1	1	600.00
03/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1650	1	2	1	600.00
03/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4647	4	5	4	0.00
03/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	489	1	0	1	600.00
03/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1751	2	2	2	0.00
03/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2811	3	3	3	0.00
03/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1665	2	2	2	0.00
03/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1699	2	2	2	0.00
03/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1682	2	2	2	0.00
03/06/2024	2030 On 06-February-25			Bond Future	10.85	89.0131	89.5125	89.0131	0.00
03/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1794	2	2	2	0.00
03/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2388	3	2	3	0.00
03/06/2024	2030 On 08-May-25			Bond Future	10.98	90.9652	91.4759	90.9652	0.00
03/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	876	1	1	1	0.00
03/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4273	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
03/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1308	1	1	1	1,640.00
03/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1872	2	2	2	2,280.00
03/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5296	5	5	5	0.00
03/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1055	1	1	1	2,280.00
03/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2856	3	3	3	0.00
03/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1375	2	1	2	1,640.00
03/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3599	4	4	4	0.00
03/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4498	5	4	5	0.00
03/06/2024	2030 On 07-August-25			Bond Future	11.15	88.8689	89.3908	88.8689	0.00
03/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2541	2	3	2	0.00
03/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4611	4	5	4	0.00
03/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1532	1	2	1	1,054.00
03/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1575	2	2	2	1,054.00
03/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3725	4	4	4	0.00
03/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2680	3	3	3	0.00
03/06/2024	2032 On 01-August-24			Bond Future	11.48	86.1900	86.7240	86.1900	94,251.00
03/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	683	1	1	1	0.00
03/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	666	1	1	1	0.00
03/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	700	1	1	1	0.00
03/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4834	4	5	4	0.00
03/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1728	1	2	1	600.00
03/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3991	4	4	4	0.00
03/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	634	1	1	1	600.00
03/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1867	2	2	2	0.00
03/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1047	1	1	1	100.00
03/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1129	1	1	1	0.00
03/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	369	0	0	0	600.00
03/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2286	3	2	3	0.00
03/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	250	0	0	0	11,000.00
03/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2169	3	2	3	0.00
03/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2227	3	2	3	0.00
03/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2198	3	2	3	0.00
03/06/2024	2032 On 07-November-24			Bond Future	11.61	84.0561	84.6028	84.0561	52,889.00
03/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1862	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
03/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1884	2	2	2	0.00
03/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1840	2	2	2	0.00
03/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1151	1	1	1	600.00
03/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2158	2	2	2	600.00
03/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6147	6	6	6	0.00
03/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7513	7	8	7	0.00
03/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2229	2	2	2	1,615.00
03/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	336	0	0	0	1,615.00
03/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2090	2	2	2	0.00
03/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	575	1	1	1	600.00
03/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2149	2	2	2	0.00
03/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3348	4	3	4	0.00
03/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2442	3	2	3	0.00
03/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2398	3	2	3	0.00
03/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2420	3	2	3	0.00
03/06/2024	2032 On 06-February-25			Bond Future	11.74	85.9023	86.4612	85.9023	0.00
03/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2600	2	3	2	0.00
03/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2686	3	3	3	0.00
03/06/2024	2032 On 08-May-25			Bond Future	11.88	83.6188	84.1902	83.6188	0.00
03/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1401	1	1	1	0.00
03/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5516	6	6	6	0.00
03/06/2024	2032 On 07-August-25			Bond Future	12.05	85.3769	85.9607	85.3769	0.00
03/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3393	3	3	3	0.00
03/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3564	4	4	4	0.00
03/06/2024	2033 On 01-August-24			Bond Future	121.97	121.9471	121.9673	121.9471	7,742.00
03/06/2024	2033 On 07-November-24			Bond Future	123.37	123.3537	123.3746	123.3537	0.00
03/06/2024	2033 On 06-February-25			Bond Future	126.11	126.0924	126.1140	126.0924	0.00
03/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1174	1	1	1	0.00
03/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/06/2024	2033 On 08-May-25			Bond Future	127.37	127.3508	127.3726	127.3508	0.00
03/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	3247	3	3	3	0.00
03/06/2024	2033 On 07-August-25			Bond Future	130.09	130.0645	130.0872	130.0645	0.00
03/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	1437	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
03/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/06/2024	2037 On 01-August-24			Bond Future	12.55	74.2117	74.9149	74.2117	190,374.00
03/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	597	0	1	0	0.00
03/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	612	0	1	0	1,383.00
03/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	581	0	1	0	0.00
03/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6180	6	6	6	0.00
03/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3578	3	4	3	0.00
03/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	553	1	1	1	1,383.00
03/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	163	0	0	0	1,383.00
03/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2966	4	3	4	0.00
03/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	2891	3	3	3	0.00
03/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2928	3	3	3	0.00
03/06/2024	2037 On 07-November-24			Bond Future	12.69	75.9627	76.6827	75.9627	14,225.00
03/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2202	2	2	2	0.00
03/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2176	2	2	2	0.00
03/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2227	2	2	2	0.00
03/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2738	3	3	3	0.00
03/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2787	3	3	3	0.00
03/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2762	3	3	3	0.00
03/06/2024	2037 On 06-February-25			Bond Future	12.83	73.3700	74.1059	73.3700	0.00
03/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2998	3	3	3	0.00
03/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3353	4	3	4	0.00
03/06/2024	2037 On 08-May-25			Bond Future	12.98	74.9785	75.7307	74.9785	3,975.00
03/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2204	2	2	2	0.00
03/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4851	4	5	4	7,500.00
03/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2819	3	3	3	15,000.00
03/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4710	4	5	4	7,500.00
03/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3232	4	3	4	0.00
03/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4932	5	5	5	0.00
03/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3142	3	3	3	0.00
03/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5825	6	6	6	0.00
03/06/2024	2037 On 07-August-25			Bond Future	13.16	72.2935	73.0619	72.2935	0.00
03/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3955	4	4	4	0.00
03/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4665	5	5	5	0.00

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03/06/2024	2038 On 01-August-24			Bond Future	130.43	130.2585	130.4265	130.2585	3,162.00
03/06/2024	2038 On 07-November-24			Bond Future	133.54	133.3663	133.5382	133.3663	425.00
03/06/2024	2038 On 06-February-25			Bond Future	134.38	134.2036	134.3791	134.2036	0.00
03/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	851	1	1	1	0.00
03/06/2024	2038 On 08-May-25			Bond Future	137.36	137.1791	137.3588	137.1791	0.00
03/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2321	3	2	3	0.00
03/06/2024	2038 On 07-August-25			Bond Future	138.11	137.9296	138.1126	137.9296	0.00
03/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1447	2	1	2	0.00
03/06/2024	2040 On 01-August-24			Bond Future	12.77	74.2068	74.9501	74.2068	41,551.00
03/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	643	0	1	0	0.00
03/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	627	0	1	0	0.00
03/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	659	1	1	1	0.00
03/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	2174	2	2	2	7,500.00
03/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	4131	4	4	4	0.00
03/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	565	0	1	0	680.00
03/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1952	2	2	2	0.00
03/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1381	2	1	2	680.00
03/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	3267	4	3	4	0.00
03/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	498	1	0	1	680.00
03/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1235	2	1	2	0.00
03/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3024	4	3	4	0.00
03/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	3103	4	3	4	0.00
03/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3064	4	3	4	0.00
03/06/2024	2040 On 07-November-24			Bond Future	12.91	75.9577	76.7187	75.9577	91,394.00
03/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2489	2	2	2	0.00
03/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2434	2	2	2	0.00
03/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2462	2	2	2	0.00
03/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	864	1	1	1	640.00
03/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1821	2	2	2	0.00
03/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3350	3	3	3	0.00
03/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2125	2	2	2	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3491	4	3	4	640.00
03/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	5323	6	5	6	0.00
03/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2794	3	3	3	0.00
03/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2819	3	3	3	0.00
03/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2769	3	3	3	0.00
03/06/2024	2040 On 06-February-25			Bond Future	13.05	73.1142	73.8920	73.1142	14.00
03/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3091	3	3	3	0.00
03/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3625	4	4	4	0.00
03/06/2024	2040 On 08-May-25			Bond Future	13.20	74.7169	75.5120	74.7169	3,900.00
03/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2675	2	3	2	0.00
03/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2945	3	3	3	15,000.00
03/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4934	4	5	4	7,500.00
03/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4731	4	5	4	7,500.00
03/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3462	4	3	4	0.00
03/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	5292	6	5	6	0.00
03/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5662	6	6	6	0.00
03/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3602	4	4	4	0.00
03/06/2024	2040 On 07-August-25			Bond Future	13.38	71.7753	72.5875	71.7753	0.00
03/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4364	4	4	4	0.00
03/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4799	5	5	5	0.00
03/06/2024	2044 On 01-August-24			Bond Future	12.82	70.4738	71.2199	70.4738	120,876.00
03/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	518	0	1	0	0.00
03/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	533	0	1	0	0.00
03/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	504	0	1	0	0.00
03/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2205	2	2	2	0.00
03/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	3075	3	3	3	0.00
03/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	820	1	1	1	15,000.00
03/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1241	2	1	2	5,000.00
03/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3496	4	3	4	0.00
03/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3410	4	3	4	0.00
03/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3453	4	3	4	0.00
03/06/2024	2044 On 07-November-24			Bond Future	12.95	72.1366	72.9004	72.1366	234.00
03/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2544	2	3	2	0.00
03/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2516	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2573	2	3	2	0.00
03/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2746	3	3	3	0.00
03/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2796	3	3	3	0.00
03/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2771	3	3	3	0.00
03/06/2024	2044 On 06-February-25			Bond Future	13.09	69.3345	70.1152	69.3345	0.00
03/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3224	3	3	3	0.00
03/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3568	4	4	4	0.00
03/06/2024	2044 On 08-May-25			Bond Future	13.23	70.8542	71.6523	70.8542	0.00
03/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2844	3	3	3	0.00
03/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5516	6	6	6	0.00
03/06/2024	2044 On 07-August-25			Bond Future	13.39	67.9566	68.7718	67.9566	0.00
03/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4401	4	4	4	0.00
03/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4667	5	5	5	0.00
03/06/2024	2046 On 01-August-24			Bond Future	112.88	112.1917	112.8840	112.1917	12,498.00
03/06/2024	2046 On 07-November-24			Bond Future	113.37	112.6608	113.3694	112.6608	4,862.00
03/06/2024	2046 On 06-February-25			Bond Future	115.89	115.1618	115.8866	115.1618	0.00
03/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	1877	1	2	1	0.00
03/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/06/2024	2046 On 08-May-25			Bond Future	116.20	115.4566	116.1966	115.4566	0.00
03/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5773	7	6	7	0.00
03/06/2024	2046 On 07-August-25			Bond Future	118.67	117.9148	118.6711	117.9148	0.00
03/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	19	1	0	1	0.00
03/06/2024	2050 On 01-August-24			Bond Future	110.73	110.7089	110.7285	110.7089	11,346.00
03/06/2024	2050 On 07-November-24			Bond Future	113.37	113.3503	113.3704	113.3503	4,091.00
03/06/2024	2050 On 06-February-25			Bond Future	113.52	113.5005	113.5206	113.5005	0.00
03/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	2079	2	2	2	0.00
03/06/2024	2050 On 08-May-25			Bond Future	116.04	116.0169	116.0378	116.0169	0.00
03/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
03/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	5122	5	5	5	0.00
03/06/2024	2050 On 07-August-25			Bond Future	116.09	116.0673	116.0878	116.0673	0.00
03/06/2024	2050 On 07-August-25	119.89	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
03/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	3802	4	4	4	0.00
03/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	AL37 On 01-August-24			Index Future	956.52	951.3720	956.5240	951.3720	0.00
03/06/2024	AL37 On 07-November-24			Index Future	979.10	973.8230	979.0990	973.8230	0.00
03/06/2024	AL37 On 06-February-25			Index Future	1000.62	995.2210	1000.6180	995.2210	0.00
03/06/2024	AL37 On 08-May-25			Index Future	1022.60	1017.0790	1022.6010	1017.0790	0.00
03/06/2024	AL37 On 07-August-25			Index Future	1044.21	1038.5560	1044.2070	1038.5560	0.00
03/06/2024	AL7T On 01-August-24			Index Future	1107.29	1098.5910	1107.2890	1098.5910	0.00
03/06/2024	AL7T On 07-November-24			Index Future	1133.42	1124.5160	1133.4220	1124.5160	0.00
03/06/2024	AL7T On 06-February-25			Index Future	1158.33	1149.2260	1158.3340	1149.2260	0.00
03/06/2024	AL7T On 08-May-25			Index Future	1183.78	1174.4660	1183.7820	1174.4660	0.00
03/06/2024	AL7T On 07-August-25			Index Future	1208.79	1199.2650	1208.7930	1199.2650	0.00
03/06/2024	ALBI On 01-August-24			Index Future	964.62	957.6290	964.6190	957.6290	126.00
03/06/2024	ALBI On 07-November-24			Index Future	987.39	980.2280	987.3850	980.2280	16.00
03/06/2024	ALBI On 06-February-25			Index Future	1009.09	1001.7670	1009.0870	1001.7670	0.00
03/06/2024	ALBI On 08-May-25			Index Future	1031.26	1023.7690	1031.2560	1023.7690	0.00
03/06/2024	ALBI On 07-August-25			Index Future	1053.04	1045.3860	1053.0440	1045.3860	0.00
03/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/06/2024	C040 On 31-January-40			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
03/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	ES33 On 01-August-24			Bond Future	12.97	73.5614	74.1700	73.5614	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
03/06/2024	ES33 On 07-November-24			Bond Future	13.15	71.5134	72.1366	71.5134	0.00
03/06/2024	ES33 On 06-February-25			Bond Future	13.34	73.1006	73.7377	73.1006	0.00
03/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6	0	0	0	0.00
03/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	1	0	1	0.00
03/06/2024	ES33 On 08-May-25			Bond Future	13.53	70.9158	71.5673	70.9158	0.00
03/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
03/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3205	4	3	4	0.00
03/06/2024	ES33 On 07-August-25			Bond Future	13.75	72.4217	73.0874	72.4217	0.00
03/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
03/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	717	1	1	1	0.00
03/06/2024	ES42 On 01-August-24			Bond Future	13.33	69.1116	69.8203	69.1116	0.00
03/06/2024	ES42 On 07-November-24			Bond Future	13.49	66.4919	67.2175	66.4919	0.00
03/06/2024	ES42 On 06-February-25			Bond Future	13.64	67.9671	68.7090	67.9671	0.00
03/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	315	0	0	0	0.00
03/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/06/2024	ES42 On 08-May-25			Bond Future	13.81	65.2042	65.9627	65.2042	0.00
03/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
03/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2668	3	3	3	0.00
03/06/2024	ES42 On 07-August-25			Bond Future	13.99	66.5859	67.3608	66.5859	0.00
03/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
03/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	911	2	1	2	0.00
03/06/2024	GOVI On 01-August-24			GOVI	950.21	943.3490	950.2070	943.3490	726.00
03/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	68170	0	7	0	0.00
03/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	68270	0	7	0	0.00
03/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	68370	0	7	0	0.00
03/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
03/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
03/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
03/06/2024	GOVI On 07-November-24			GOVI	972.63	965.6110	972.6330	965.6110	0.00
03/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	238330	17	24	17	0.00
03/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	238530	17	24	17	0.00
03/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	238430	17	24	17	0.00
03/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
03/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/06/2024	GOVI On 06-February-25			GOVI	994.01	986.8290	994.0100	986.8290	0.00
03/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	220100	15	22	15	0.00
03/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/06/2024	GOVI On 08-May-25			GOVI	1015.85	1008.5020	1015.8480	1008.5020	0.00
03/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
03/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	61520	13	6	13	0.00
03/06/2024	GOVI On 07-August-25			GOVI	1037.31	1029.7980	1037.3110	1029.7980	0.00
03/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	263110	19	26	19	0.00
03/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2024	IGOV On 01-August-24			Index Future	347.88	347.1650	347.8780	347.1650	587.00
03/06/2024	IGOV On 07-November-24			Index Future	356.18	355.4480	356.1790	355.4480	16.00
03/06/2024	IGOV On 06-February-25			Index Future	364.09	363.3400	364.0890	363.3400	0.00
03/06/2024	IGOV On 08-May-25			Index Future	372.17	371.4000	372.1690	371.4000	0.00
03/06/2024	IGOV On 07-August-25			Index Future	380.11	379.3210	380.1110	379.3210	0.00
03/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
03/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
03/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	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
03/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
03/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
03/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
03/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
03/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
03/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/06/2024	R035 On 01-August-24			Bond Future	12.17	83.7929	84.5225	83.7929	61,037.00
03/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	732	1	1	1	0.00
03/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	714	1	1	1	0.00
03/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	749	1	1	1	0.00
03/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	4743	4	5	4	0.00
03/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4621	4	5	4	0.00
03/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5358	5	5	5	0.00
03/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5234	5	5	5	0.00
03/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2557	2	3	2	0.00
03/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2390	2	2	2	0.00
03/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1633	1	2	1	5,100.00
03/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	988	1	1	1	5,100.00
03/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	909	1	1	1	2,740.00
03/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	255	0	0	0	8,000.00
03/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	240	0	0	0	0.00
03/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1475	2	1	2	0.00
03/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	339	0	0	0	7,500.00
03/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	320	0	0	0	8,650.00
03/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2589	3	3	3	0.00
03/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2659	3	3	3	0.00
03/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2624	3	3	3	0.00
03/06/2024	R035 On 07-November-24			Bond Future	12.31	81.2546	82.0015	81.2546	103,454.00
03/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2146	2	2	2	0.00
03/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2171	2	2	2	0.00
03/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2121	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
03/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5411	5	5	5	0.00
03/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2196	2	2	2	1,000.00
03/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1048	1	1	1	1,000.00
03/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2749	3	3	3	0.00
03/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2823	3	3	3	0.00
03/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2773	3	3	3	0.00
03/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2798	3	3	3	0.00
03/06/2024	R035 On 06-February-25			Bond Future	12.46	83.0393	83.8029	83.0393	0.00
03/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3049	3	3	3	0.00
03/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3267	4	3	4	0.00
03/06/2024	R035 On 08-May-25			Bond Future	12.60	80.3433	81.1238	80.3433	0.00
03/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1994	2	2	2	0.00
03/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5918	5	6	5	0.00
03/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	4060	4	4	4	0.00
03/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1481	1	1	1	400.00
03/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3582	4	4	4	400.00
03/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7124	8	7	8	0.00
03/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2472	3	2	3	400.00
03/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	5997	7	6	7	0.00
03/06/2024	R035 On 07-August-25			Bond Future	12.77	82.0329	82.8302	82.0329	0.00
03/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3952	4	4	4	0.00
03/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4494	5	4	5	0.00
03/06/2024	R053 On 01-August-24			Bond Future	12.73	94.6757	95.6167	94.6757	0.00
03/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	4021	3	4	3	0.00
03/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	3926	3	4	3	0.00
03/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	3974	3	4	3	0.00
03/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1155	2	1	2	0.00
03/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1174	2	1	2	0.00
03/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1136	1	1	1	0.00
03/06/2024	R053 On 07-November-24			Bond Future	12.86	91.0371	92.0003	91.0371	0.00
03/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3321	3	3	3	0.00
03/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3285	3	3	3	0.00
03/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3358	3	3	3	0.00
03/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3720	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
03/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3787	4	4	4	0.00
03/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3753	4	4	4	0.00
03/06/2024	R053 On 06-February-25			Bond Future	12.99	93.0362	94.0208	93.0362	0.00
03/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4339	4	4	4	0.00
03/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4699	5	5	5	0.00
03/06/2024	R053 On 08-May-25			Bond Future	13.13	89.2035	90.2099	89.2035	0.00
03/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3715	3	4	3	0.00
03/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	7072	8	7	8	0.00
03/06/2024	R053 On 07-August-25			Bond Future	13.28	91.0765	92.1046	91.0765	0.00
03/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5611	5	6	5	0.00
03/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	6341	7	6	7	0.00
03/06/2024	R186 On 01-August-24			Bond Future	9.25	103.6916	103.9109	103.6916	84,927.00
03/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	30	0	0	0	0.00
03/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	32	0	0	0	0.00
03/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	28	0	0	0	0.00
03/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1246	1	1	1	0.00
03/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1207	1	1	1	0.00
03/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1227	1	1	1	0.00
03/06/2024	R186 On 07-November-24			Bond Future	9.30	106.1385	106.3631	106.1385	38,587.00
03/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	548	0	1	0	0.00
03/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	558	0	1	0	0.00
03/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	538	0	1	0	0.00
03/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	859	1	1	1	0.00
03/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	841	1	1	1	0.00
03/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	850	1	1	1	0.00
03/06/2024	R186 On 06-February-25			Bond Future	9.36	103.1538	103.3835	103.1538	0.00
03/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	547	0	1	0	0.00
03/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1102	1	1	1	0.00
03/06/2024	R186 On 08-May-25			Bond Future	9.44	105.4167	105.6517	105.4167	0.00
03/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	240	0	0	0	0.00
03/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1687	2	2	2	0.00
03/06/2024	R186 On 07-August-25			Bond Future	9.62	102.3198	102.5602	102.3198	0.00
03/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	897	1	1	1	0.00
03/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	575	0	1	0	1,983.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1382	1	1	1	0.00
03/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	597	1	1	1	1,983.00
03/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1082	1	1	1	0.00
03/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	824	1	1	1	0.00
03/06/2024	R202 On 01-August-24			Bond Future	256.74	256.6996	256.7427	256.6996	448.00
03/06/2024	R202 On 07-November-24			Bond Future	262.87	262.8242	262.8686	262.8242	460.00
03/06/2024	R202 On 06-February-25			Bond Future	263.47	263.4258	263.4707	263.4258	0.00
03/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
03/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	3319	3	3	3	0.00
03/06/2024	R202 On 08-May-25			Bond Future	269.31	269.2673	269.3136	269.2673	0.00
03/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
03/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	2996	3	3	3	0.00
03/06/2024	R202 On 07-August-25			Bond Future	269.70	269.6497	269.6957	269.6497	0.00
03/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
03/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	1904	2	2	2	0.00
03/06/2024	R209 On 01-August-24			Bond Future	12.26	64.7643	65.4070	64.7643	11,312.00
03/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	509	0	1	0	0.00
03/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	496	0	0	0	0.00
03/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	522	0	1	0	0.00
03/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2617	3	3	3	0.00
03/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2684	3	3	3	0.00
03/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2651	3	3	3	0.00
03/06/2024	R209 On 07-November-24			Bond Future	12.39	63.1352	63.7931	63.1352	5,237.00
03/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1826	2	2	2	0.00
03/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1805	2	2	2	0.00
03/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1848	2	2	2	0.00
03/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2542	3	3	3	0.00
03/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2588	3	3	3	0.00
03/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2565	3	3	3	0.00
03/06/2024	R209 On 06-February-25			Bond Future	12.51	64.5218	65.1943	64.5218	0.00
03/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2649	2	3	2	0.00
03/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2962	3	3	3	0.00
03/06/2024	R209 On 08-May-25			Bond Future	12.64	62.7797	63.4671	62.7797	0.00
03/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1881	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
03/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5194	6	5	6	0.00
03/06/2024	R209 On 07-August-25			Bond Future	12.79	64.0996	64.8018	64.0996	0.00
03/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3547	3	4	3	0.00
03/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4023	4	4	4	0.00
03/06/2024	R210 On 01-August-24			Bond Future	238.60	238.0589	238.6030	238.0589	1,448.00
03/06/2024	R210 On 07-November-24			Bond Future	240.95	240.3920	240.9490	240.3920	0.00
03/06/2024	R210 On 06-February-25			Bond Future	246.30	245.7291	246.2988	245.7291	0.00
03/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6689	6	7	6	0.00
03/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/06/2024	R210 On 08-May-25			Bond Future	248.34	247.7541	248.3357	247.7541	0.00
03/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	306	0	0	0	0.00
03/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
03/06/2024	R210 On 07-August-25			Bond Future	253.63	253.0317	253.6268	253.0317	0.00
03/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5187	5	5	5	0.00
03/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/06/2024	R213 On 01-August-24			Bond Future	11.12	83.6823	84.1627	83.6823	24,579.00
03/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	728	1	1	1	0.00
03/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	745	1	1	1	0.00
03/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	711	1	1	1	0.00
03/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1768	2	2	2	0.00
03/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1720	2	2	2	0.00
03/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1744	2	2	2	0.00
03/06/2024	R213 On 07-November-24			Bond Future	11.25	82.0954	82.5872	82.0954	41,988.00
03/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1845	2	2	2	0.00
03/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1865	2	2	2	0.00
03/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1824	2	2	2	0.00
03/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1964	2	2	2	0.00
03/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1927	2	2	2	0.00
03/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1946	2	2	2	0.00
03/06/2024	R213 On 06-February-25			Bond Future	11.38	83.8988	84.4015	83.8988	0.00
03/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2272	2	2	2	0.00
03/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2367	3	2	3	0.00
03/06/2024	R213 On 08-May-25			Bond Future	11.51	82.1765	82.6905	82.1765	0.00
03/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1178	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
03/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4877	5	5	5	0.00
03/06/2024	R213 On 07-August-25			Bond Future	11.67	83.9062	84.4315	83.9062	0.00
03/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2981	3	3	3	0.00
03/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	3016	3	3	3	0.00
03/06/2024	R214 On 01-August-24			Bond Future	12.57	60.2610	60.9163	60.2610	11,957.00
03/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	597	0	1	0	0.00
03/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	582	0	1	0	0.00
03/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	612	0	1	0	0.00
03/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2437	3	2	3	0.00
03/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2504	3	3	3	0.00
03/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2470	3	2	3	0.00
03/06/2024	R214 On 07-November-24			Bond Future	12.70	58.3758	59.0466	58.3758	1,770.00
03/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2023	2	2	2	0.00
03/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2000	2	2	2	0.00
03/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2046	2	2	2	0.00
03/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2391	3	2	3	0.00
03/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2435	3	2	3	0.00
03/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2413	3	2	3	0.00
03/06/2024	R214 On 06-February-25			Bond Future	12.82	59.6580	60.3436	59.6580	0.00
03/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2591	2	3	2	0.00
03/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3088	3	3	3	0.00
03/06/2024	R214 On 08-May-25			Bond Future	12.94	57.6580	58.3589	57.6580	0.00
03/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2293	2	2	2	0.00
03/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4748	5	5	5	0.00
03/06/2024	R214 On 07-August-25			Bond Future	13.09	58.8705	59.5863	58.8705	0.00
03/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3615	3	4	3	0.00
03/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4116	4	4	4	0.00
03/06/2024	R248 On 01-August-24			Bond Future	12.71	73.5068	74.2961	73.5068	247,084.00
03/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	703	1	1	1	0.00
03/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	720	1	1	1	0.00
03/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	685	1	1	1	0.00
03/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3028	4	3	4	0.00
03/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	2947	4	3	4	0.00
03/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	2987	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R248 On 07-November-24			Bond Future	12.85	70.7893	71.5974	70.7893	11,427.00
03/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2590	2	3	2	0.00
03/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2618	2	3	2	0.00
03/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2561	2	3	2	0.00
03/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2921	3	3	3	0.00
03/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2870	3	3	3	0.00
03/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2895	3	3	3	0.00
03/06/2024	R248 On 06-February-25			Bond Future	12.98	72.3441	73.1700	72.3441	10,000.00
03/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2691	2	3	2	0.00
03/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4138	5	4	5	0.00
03/06/2024	R248 On 08-May-25			Bond Future	13.11	69.4768	70.3211	69.4768	0.00
03/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2801	2	3	2	0.00
03/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5537	6	6	6	0.00
03/06/2024	R248 On 07-August-25			Bond Future	13.26	70.9371	71.7994	70.9371	0.00
03/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4430	4	4	4	0.00
03/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4665	5	5	5	0.00
03/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00