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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/07/2024 TO: 03/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	2025 On 01-August-24			Bond Future	181.58	181.5814	181.5753	181.5814	4,600.00
03/07/2024	2025 On 07-November-24			Bond Future	185.88	185.8838	185.8783	185.8838	4,870.00
03/07/2024	2029 On 01-August-24			Bond Future	131.57	131.3221	131.5725	131.3221	9,550.00
03/07/2024	2029 On 07-November-24			Bond Future	133.29	133.0318	133.2887	133.0318	0.00
03/07/2024	2029 On 06-February-25			Bond Future	136.20	135.9403	136.2041	135.9403	0.00
03/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3804	4	4	4	0.00
03/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2029 On 08-May-25			Bond Future	137.73	137.4569	137.7275	137.4569	0.00
03/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
03/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	122	0	0	0	0.00
03/07/2024	2029 On 07-August-25			Bond Future	140.66	140.3863	140.6642	140.3863	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
03/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	3254	3	3	3	0.00
03/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2030 On 01-August-24			Bond Future	9.82	91.9998	92.5524	91.9998	98,477.00
03/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2325	2	2	2	0.00
03/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2359	2	2	2	0.00
03/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2291	2	2	2	0.00
03/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1765	1	2	1	600.00
03/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3493	3	3	3	600.00
03/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5688	5	6	5	0.00
03/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	5	0	0	0	600.00
03/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	232	0	0	0	0.00
03/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	43	0	0	0	0.00
03/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	139	0	0	0	0.00
03/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	130	0	0	0	0.00
03/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	135	0	0	0	0.00
03/07/2024	2030 On 07-November-24			Bond Future	9.88	94.1552	94.7211	94.1552	64,326.00
03/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3726	3	4	3	0.00
03/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3697	3	4	3	0.00
03/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3756	3	4	3	0.00
03/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2241	2	2	2	600.00
03/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3607	3	4	3	600.00
03/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7455	7	7	7	0.00
03/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	89	0	0	0	600.00
03/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	500	1	0	1	0.00
03/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	985	1	1	1	0.00
03/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	466	1	0	1	0.00
03/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	479	1	0	1	0.00
03/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	473	1	0	1	0.00
03/07/2024	2030 On 06-February-25			Bond Future	9.94	92.1810	92.7600	92.1810	0.00
03/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3588	3	4	3	0.00
03/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	934	1	1	1	0.00
03/07/2024	2030 On 08-May-25			Bond Future	10.03	94.1580	94.7504	94.1580	0.00
03/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2031	2	2	2	0.00
03/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6751	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2787	2	3	2	1,640.00
03/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3654	3	4	3	2,280.00
03/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7939	7	8	7	0.00
03/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	423	1	0	1	2,280.00
03/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1364	2	1	2	0.00
03/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	578	1	1	1	1,640.00
03/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1804	2	2	2	0.00
03/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2378	3	2	3	0.00
03/07/2024	2030 On 07-August-25			Bond Future	10.13	92.1304	92.7364	92.1304	0.00
03/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4506	4	5	4	0.00
03/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7084	7	7	7	0.00
03/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3080	3	3	3	1,054.00
03/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	704	1	1	1	1,054.00
03/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1928	2	2	2	0.00
03/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1301	1	1	1	0.00
03/07/2024	2032 On 01-August-24			Bond Future	10.57	90.2307	90.8926	90.2307	84,333.00
03/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	2877	2	3	2	0.00
03/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2837	2	3	2	0.00
03/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	2917	2	3	2	0.00
03/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8757	8	9	8	0.00
03/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4829	4	5	4	600.00
03/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7799	7	8	7	0.00
03/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2758	2	3	2	600.00
03/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5042	4	5	4	0.00
03/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2146	2	2	2	0.00
03/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4364	4	4	4	120.00
03/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	85	0	0	0	0.00
03/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	366	1	0	1	11,000.00
03/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	54	0	0	0	100.00
03/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	62	0	0	0	0.00
03/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	9	0	0	0	600.00
03/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	241	0	0	0	0.00
03/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	4	0	0	0	11,000.00
03/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	217	0	0	0	0.00

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03/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	229	0	0	0	0.00
03/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	223	0	0	0	0.00
03/07/2024	2032 On 07-November-24			Bond Future	10.66	88.1774	88.8551	88.1774	55,632.00
03/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4349	4	4	4	0.00
03/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4384	4	4	4	0.00
03/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4314	4	4	4	0.00
03/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3114	3	3	3	600.00
03/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4812	4	5	4	600.00
03/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	9902	9	10	9	0.00
03/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11463	11	11	11	0.00
03/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	4920	4	5	4	1,615.00
03/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	34	0	0	0	1,615.00
03/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	529	1	1	1	0.00
03/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	78	0	0	0	600.00
03/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	550	1	1	1	0.00
03/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1059	1	1	1	0.00
03/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	663	1	1	1	0.00
03/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	646	1	1	1	0.00
03/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	654	1	1	1	0.00
03/07/2024	2032 On 06-February-25			Bond Future	10.75	90.0838	90.7770	90.0838	0.00
03/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5249	5	5	5	0.00
03/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	1020	1	1	1	0.00
03/07/2024	2032 On 08-May-25			Bond Future	10.85	87.8494	88.5583	87.8494	0.00
03/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3104	3	3	3	0.00
03/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2850	3	3	3	0.00
03/07/2024	2032 On 07-August-25			Bond Future	10.97	89.6983	90.4232	89.6983	0.00
03/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6125	6	6	6	0.00
03/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1833	2	2	2	0.00
03/07/2024	2033 On 01-August-24			Bond Future	124.06	123.7790	124.0574	123.7790	7,742.00
03/07/2024	2033 On 07-November-24			Bond Future	125.50	125.2116	125.4972	125.2116	0.00
03/07/2024	2033 On 06-February-25			Bond Future	128.24	127.9493	128.2421	127.9493	0.00
03/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3302	3	3	3	0.00
03/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2033 On 08-May-25			Bond Future	129.49	129.1919	129.4924	129.1919	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
03/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
03/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1128	1	1	1	0.00
03/07/2024	2033 On 07-August-25			Bond Future	132.25	131.9453	132.2535	131.9453	0.00
03/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3604	3	4	3	0.00
03/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2037 On 01-August-24			Bond Future	11.62	79.0283	79.8546	79.0283	186,050.00
03/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	2863	2	3	2	0.00
03/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	2908	2	3	2	1,383.00
03/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	2819	2	3	2	0.00
03/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	10956	10	11	10	0.00
03/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	7969	7	8	7	0.00
03/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	4	0	0	0	1,383.00
03/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
03/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	264	0	0	0	0.00
03/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	247	0	0	0	0.00
03/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	255	0	0	0	0.00
03/07/2024	2037 On 07-November-24			Bond Future	11.72	80.8798	81.7258	80.8798	26,120.00
03/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5302	5	5	5	0.00
03/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5262	5	5	5	0.00
03/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5342	5	5	5	0.00
03/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	809	1	1	1	0.00
03/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	829	1	1	1	0.00
03/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	819	1	1	1	0.00
03/07/2024	2037 On 06-February-25			Bond Future	11.83	78.3678	79.2328	78.3678	0.00
03/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6161	6	6	6	0.00
03/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1389	2	1	2	0.00
03/07/2024	2037 On 08-May-25			Bond Future	11.94	80.0478	80.9322	80.0478	3,975.00
03/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4603	4	5	4	0.00
03/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8368	8	8	8	7,500.00
03/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5564	5	6	5	15,000.00
03/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8186	8	8	8	7,500.00
03/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1507	2	2	2	0.00
03/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2475	3	2	3	0.00
03/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1458	2	1	2	0.00

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03/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	3023	3	3	3	0.00
03/07/2024	2037 On 07-August-25			Bond Future	12.08	77.4714	78.3754	77.4714	0.00
03/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7119	7	7	7	0.00
03/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2516	3	3	3	0.00
03/07/2024	2038 On 01-August-24			Bond Future	133.61	133.4685	133.6113	133.4685	3,162.00
03/07/2024	2038 On 07-November-24			Bond Future	136.78	136.6309	136.7777	136.6309	425.00
03/07/2024	2038 On 06-February-25			Bond Future	137.65	137.4998	137.6509	137.4998	0.00
03/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2421	2	2	2	0.00
03/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2038 On 08-May-25			Bond Future	140.64	140.4825	140.6383	140.4825	0.00
03/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	958	1	1	1	0.00
03/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2038 On 07-August-25			Bond Future	141.47	141.3128	141.4731	141.3128	0.00
03/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1913	2	2	2	0.00
03/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2040 On 01-August-24			Bond Future	11.86	79.2376	80.0909	79.2376	35,372.00
03/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3001	2	3	2	0.00
03/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	2954	2	3	2	0.00
03/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3048	2	3	2	0.00
03/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6110	5	6	5	7,500.00
03/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	8777	8	9	8	0.00
03/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	2769	2	3	2	680.00
03/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	5752	5	6	5	0.00
03/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	40	0	0	0	680.00
03/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	330	1	0	1	0.00
03/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	4	0	0	0	680.00
03/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	30	0	0	0	0.00
03/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	272	0	0	0	0.00
03/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	290	0	0	0	0.00
03/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	281	0	0	0	0.00
03/07/2024	2040 On 07-November-24			Bond Future	11.96	81.0940	81.9676	81.0940	92,146.00
03/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	5805	5	6	5	0.00
03/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5720	5	6	5	0.00
03/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	5763	5	6	5	0.00

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03/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7063	6	7	6	0.00
03/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	2846	2	3	2	640.00
03/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4721	4	5	4	0.00
03/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1142	1	1	1	640.00
03/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	2056	2	2	2	0.00
03/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	589	1	1	1	640.00
03/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	846	1	1	1	0.00
03/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	856	1	1	1	0.00
03/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	836	1	1	1	0.00
03/07/2024	2040 On 06-February-25			Bond Future	12.07	78.3359	79.2291	78.3359	14.00
03/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6280	6	6	6	0.00
03/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1476	2	1	2	0.00
03/07/2024	2040 On 08-May-25			Bond Future	12.19	80.0151	80.9283	80.0151	3,900.00
03/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5381	5	5	5	0.00
03/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	5794	5	6	5	15,000.00
03/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	8554	8	9	8	7,500.00
03/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8288	8	8	8	7,500.00
03/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1666	2	2	2	0.00
03/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2725	3	3	3	0.00
03/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2952	3	3	3	0.00
03/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1743	2	2	2	0.00
03/07/2024	2040 On 07-August-25			Bond Future	12.32	77.1870	78.1205	77.1870	0.00
03/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7742	7	8	7	0.00
03/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2643	3	3	3	0.00
03/07/2024	2044 On 01-August-24			Bond Future	11.93	75.3962	76.2615	75.3962	122,063.00
03/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	2521	2	3	2	0.00
03/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	2566	2	3	2	0.00
03/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2477	2	2	2	0.00
03/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6041	5	6	5	0.00
03/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	7310	6	7	6	0.00
03/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	13	0	0	0	15,000.00
03/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	35	0	0	0	5,000.00
03/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	427	1	0	1	0.00
03/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	401	1	0	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
03/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	414	1	0	1	0.00
03/07/2024	2044 On 07-November-24			Bond Future	12.03	77.1626	78.0485	77.1626	470.00
03/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	5800	5	6	5	0.00
03/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	5758	5	6	5	0.00
03/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	5843	5	6	5	0.00
03/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4119	4	4	4	0.00
03/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1429	2	1	2	11,405.00
03/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	869	1	1	1	0.00
03/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	889	1	1	1	0.00
03/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	879	1	1	1	0.00
03/07/2024	2044 On 06-February-25			Bond Future	12.13	74.4447	75.3505	74.4447	0.00
03/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	6395	6	6	6	0.00
03/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4433	4	4	4	449.00
03/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2805	2	3	2	449.00
03/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	9354	9	9	9	0.00
03/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	815	1	1	1	449.00
03/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2348	3	2	3	0.00
03/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3599	4	4	4	0.00
03/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1503	2	2	2	0.00
03/07/2024	2044 On 08-May-25			Bond Future	12.25	76.0405	76.9665	76.0405	0.00
03/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5585	5	6	5	0.00
03/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2944	3	3	3	0.00
03/07/2024	2044 On 07-August-25			Bond Future	12.37	73.2539	74.2005	73.2539	0.00
03/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	7853	7	8	7	0.00
03/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2691	3	3	3	0.00
03/07/2024	2046 On 01-August-24			Bond Future	116.44	116.0049	116.4354	116.0049	12,779.00
03/07/2024	2046 On 07-November-24			Bond Future	116.99	116.5505	116.9920	116.5505	6,229.00
03/07/2024	2046 On 06-February-25			Bond Future	119.55	119.0985	119.5506	119.0985	0.00
03/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5541	5	6	5	0.00
03/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2046 On 08-May-25			Bond Future	119.89	119.4303	119.8932	119.4303	0.00
03/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
03/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	2077	3	2	3	0.00
03/07/2024	2046 On 07-August-25			Bond Future	122.45	121.9742	122.4483	121.9742	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
03/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3758	3	4	3	0.00
03/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2050 On 01-August-24			Bond Future	115.57	115.0873	115.5685	115.0873	11,298.00
03/07/2024	2050 On 07-November-24			Bond Future	118.31	117.8143	118.3072	117.8143	4,451.00
03/07/2024	2050 On 06-February-25			Bond Future	118.53	118.0299	118.5346	118.0299	0.00
03/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2935	2	3	2	0.00
03/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/07/2024	2050 On 08-May-25			Bond Future	121.11	120.5902	121.1072	120.5902	0.00
03/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
03/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	53	1	0	1	0.00
03/07/2024	2050 On 07-August-25			Bond Future	121.28	120.7478	121.2769	120.7478	0.00
03/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1387	1	1	1	0.00
03/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
03/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	AL37 On 01-August-24			Index Future	991.21	985.2990	991.2110	985.2990	0.00
03/07/2024	AL37 On 07-November-24			Index Future	1014.44	1008.3880	1014.4400	1008.3880	0.00
03/07/2024	AL37 On 06-February-25			Index Future	1036.39	1030.2070	1036.3920	1030.2070	0.00
03/07/2024	AL37 On 08-May-25			Index Future	1058.66	1052.3420	1058.6630	1052.3420	0.00
03/07/2024	AL37 On 07-August-25			Index Future	1081.02	1074.5650	1081.0240	1074.5650	0.00
03/07/2024	AL7T On 01-August-24			Index Future	1169.20	1158.7840	1169.1980	1158.7840	0.00
03/07/2024	AL7T On 07-November-24			Index Future	1196.60	1185.9370	1196.5970	1185.9370	0.00
03/07/2024	AL7T On 06-February-25			Index Future	1222.49	1211.5980	1222.4920	1211.5980	0.00
03/07/2024	AL7T On 08-May-25			Index Future	1248.76	1237.6300	1248.7620	1237.6300	0.00
03/07/2024	AL7T On 07-August-25			Index Future	1275.14	1263.7660	1275.1380	1263.7660	0.00
03/07/2024	ALBI On 01-August-24			Index Future	1011.88	1003.7650	1011.8830	1003.7650	121.00
03/07/2024	ALBI On 07-November-24			Index Future	1035.60	1027.2860	1035.5960	1027.2860	16.00
03/07/2024	ALBI On 06-February-25			Index Future	1058.01	1049.5140	1058.0060	1049.5140	0.00
03/07/2024	ALBI On 08-May-25			Index Future	1080.74	1072.0640	1080.7420	1072.0640	0.00
03/07/2024	ALBI On 07-August-25			Index Future	1103.57	1094.7030	1103.5690	1094.7030	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
03/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C333 On 15-September-33			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
03/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	ES33 On 01-August-24			Bond Future	11.98	77.7339	78.4834	77.7339	0.00
03/07/2024	ES33 On 07-November-24			Bond Future	12.12	75.7731	76.5407	75.7731	0.00
03/07/2024	ES33 On 06-February-25			Bond Future	12.26	77.4291	78.2142	77.4291	0.00
03/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4483	4	4	4	0.00
03/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
03/07/2024	ES33 On 08-May-25			Bond Future	12.41	75.3042	76.1071	75.3042	0.00
03/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1335	1	1	1	0.00
03/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
03/07/2024	ES33 On 07-August-25			Bond Future	12.57	76.9053	77.7262	76.9053	0.00
03/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3922	3	4	3	0.00
03/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
03/07/2024	ES42 On 01-August-24			Bond Future	12.46	73.5712	74.3322	73.5712	0.00
03/07/2024	ES42 On 07-November-24			Bond Future	12.58	71.0459	71.8252	71.0459	0.00
03/07/2024	ES42 On 06-February-25			Bond Future	12.70	72.5980	73.3950	72.5980	0.00
03/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5002	4	5	4	0.00
03/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/07/2024	ES42 On 08-May-25			Bond Future	12.84	69.9032	70.7183	69.9032	0.00
03/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2087	1	2	1	0.00
03/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
03/07/2024	ES42 On 07-August-25			Bond Future	12.98	71.3871	72.2204	71.3871	0.00
03/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3948	3	4	3	0.00
03/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	GOVI On 01-August-24			GOVI	996.77	988.7880	996.7710	988.7880	721.00
03/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	533810	45	53	45	0.00
03/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	533910	45	53	45	0.00
03/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	534010	45	53	45	0.00
03/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 07-November-24			GOVI	1020.13	1011.9580	1020.1300	1011.9580	0.00
03/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	713300	63	71	63	0.00
03/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	713500	63	71	63	0.00
03/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	713400	63	71	63	0.00
03/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 06-February-25			GOVI	1042.21	1033.8540	1042.2060	1033.8540	0.00
03/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	702060	62	70	62	0.00
03/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 08-May-25			GOVI	1064.60	1056.0670	1064.6010	1056.0670	0.00
03/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	426010	34	43	34	0.00
03/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
03/07/2024	GOVI On 07-August-25			GOVI	1087.09	1078.3690	1087.0870	1078.3690	0.00
03/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	760870	67	76	67	0.00
03/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2024	IGOV On 01-August-24			Index Future	355.73	355.1010	355.7300	355.1010	585.00
03/07/2024	IGOV On 07-November-24			Index Future	364.16	363.5160	364.1600	363.5160	16.00
03/07/2024	IGOV On 06-February-25			Index Future	372.13	371.4670	372.1260	371.4670	0.00
03/07/2024	IGOV On 08-May-25			Index Future	380.21	379.5320	380.2070	379.5320	0.00
03/07/2024	IGOV On 07-August-25			Index Future	388.32	387.6280	388.3190	387.6280	0.00
03/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
03/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/07/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
03/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
03/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
03/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
03/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
03/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
03/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
03/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
03/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/07/2024	R035 On 01-August-24			Bond Future	11.20	88.7367	89.6383	88.7367	72,902.00
03/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3389	3	3	3	0.00
03/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3343	3	3	3	0.00
03/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3436	3	3	3	0.00
03/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2711	2	3	2	0.00
03/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10234	9	10	9	0.00
03/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10096	9	10	9	0.00
03/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	6775	6	7	6	0.00
03/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	6532	6	7	6	0.00
03/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5311	4	5	4	5,100.00
03/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	9539	9	10	9	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
03/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9399	8	9	8	0.00
03/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	1	0	0	0	7,500.00
03/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	1	0	0	0	8,650.00
03/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	14	0	0	0	0.00
03/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	11	0	0	0	0.00
03/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	1	0	0	0	8,000.00
03/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
03/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	275	0	0	0	9,500.00
03/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	38	0	0	0	0.00
03/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	160	0	0	0	0.00
03/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	172	0	0	0	0.00
03/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	166	0	0	0	0.00
03/07/2024	R035 On 07-November-24			Bond Future	11.30	86.3007	87.2239	86.3007	101,813.00
03/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5345	5	5	5	0.00
03/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5385	5	5	5	0.00
03/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5304	5	5	5	0.00
03/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5425	5	5	5	1,000.00
03/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	9791	9	10	9	0.00
03/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	204	0	0	0	1,000.00
03/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	755	1	1	1	0.00
03/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	784	1	1	1	0.00
03/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	765	1	1	1	0.00
03/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	774	1	1	1	0.00
03/07/2024	R035 On 06-February-25			Bond Future	11.40	88.1668	89.1108	88.1668	0.00
03/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6358	6	6	6	0.00
03/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1268	2	1	2	0.00
03/07/2024	R035 On 08-May-25			Bond Future	11.51	85.5423	86.5073	85.5423	0.00
03/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4378	4	4	4	0.00
03/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	9864	9	10	9	0.00
03/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7468	7	7	7	0.00
03/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3459	3	3	3	400.00
03/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1607	2	2	2	400.00
03/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3719	4	4	4	0.00
03/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	1034	1	1	1	400.00
03/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2997	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
03/07/2024	R035 On 07-August-25			Bond Future	11.63	87.3431	88.3296	87.3431	0.00
03/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7316	7	7	7	0.00
03/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2358	3	2	3	0.00
03/07/2024	R053 On 01-August-24			Bond Future	11.84	101.0612	102.2882	101.0612	0.00
03/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	9578	8	10	8	0.00
03/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	9447	8	9	8	0.00
03/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	9513	8	10	8	0.00
03/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	22	0	0	0	0.00
03/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	23	0	0	0	0.00
03/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	21	0	0	0	0.00
03/07/2024	R053 On 07-November-24			Bond Future	11.94	97.5567	98.8128	97.5567	3,638.00
03/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	7604	7	8	7	0.00
03/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	7549	7	8	7	0.00
03/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	7660	7	8	7	0.00
03/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1210	2	1	2	0.00
03/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1238	2	1	2	0.00
03/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1224	2	1	2	0.00
03/07/2024	R053 On 06-February-25			Bond Future	12.04	99.6655	100.9497	99.6655	0.00
03/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	8579	8	9	8	0.00
03/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	2010	2	2	2	0.00
03/07/2024	R053 On 08-May-25			Bond Future	12.14	95.9313	97.2441	95.9313	0.00
03/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	7366	7	7	7	0.00
03/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3689	4	4	4	0.00
03/07/2024	R053 On 07-August-25			Bond Future	12.25	97.9485	99.2902	97.9485	0.00
03/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	9831	9	10	9	0.00
03/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3375	4	3	4	0.00
03/07/2024	R186 On 01-August-24			Bond Future	8.61	105.0028	105.2826	105.0028	85,843.00
03/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	428	0	0	0	0.00
03/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	441	0	0	0	0.00
03/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	414	0	0	0	0.00
03/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	261	0	0	0	0.00
03/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	245	0	0	0	0.00
03/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	253	0	0	0	0.00
03/07/2024	R186 On 07-November-24			Bond Future	8.58	107.4631	107.7499	107.4631	34,810.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1386	1	1	1	0.00
03/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1401	1	1	1	0.00
03/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1371	1	1	1	0.00
03/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	305	0	0	0	0.00
03/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	297	0	0	0	0.00
03/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	301	0	0	0	0.00
03/07/2024	R186 On 06-February-25			Bond Future	8.55	104.4717	104.7656	104.4717	0.00
03/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1332	1	1	1	0.00
03/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	506	1	1	1	0.00
03/07/2024	R186 On 08-May-25			Bond Future	8.53	106.7128	107.0141	106.7128	0.00
03/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	767	1	1	1	0.00
03/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	851	1	1	1	0.00
03/07/2024	R186 On 07-August-25			Bond Future	8.52	103.6453	103.9541	103.6453	0.00
03/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1723	1	2	1	0.00
03/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1305	1	1	1	1,983.00
03/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2308	2	2	2	0.00
03/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	129	0	0	0	1,983.00
03/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	418	1	0	1	0.00
03/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	257	0	0	0	0.00
03/07/2024	R202 On 01-August-24			Bond Future	260.81	261.4306	260.8076	261.4306	448.00
03/07/2024	R202 On 07-November-24			Bond Future	266.99	267.6252	266.9884	267.6252	520.00
03/07/2024	R202 On 06-February-25			Bond Future	267.61	268.2566	267.6083	268.2566	0.00
03/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	818	1	1	1	0.00
03/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
03/07/2024	R202 On 08-May-25			Bond Future	273.42	274.0761	273.4164	274.0761	0.00
03/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1106	2	1	2	0.00
03/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
03/07/2024	R202 On 07-August-25			Bond Future	273.91	274.5814	273.9103	274.5814	0.00
03/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2310	3	2	3	0.00
03/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
03/07/2024	R209 On 01-August-24			Bond Future	11.30	69.1083	69.9107	69.1083	11,452.00
03/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2579	2	3	2	0.00
03/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2539	2	3	2	0.00
03/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2618	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
03/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	209	0	0	0	0.00
03/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	224	0	0	0	0.00
03/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	216	0	0	0	0.00
03/07/2024	R209 On 07-November-24			Bond Future	11.39	67.5704	68.3918	67.5704	5,237.00
03/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4597	4	5	4	0.00
03/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4562	4	5	4	0.00
03/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4633	4	5	4	0.00
03/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	728	1	1	1	0.00
03/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	747	1	1	1	0.00
03/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	737	1	1	1	0.00
03/07/2024	R209 On 06-February-25			Bond Future	11.48	69.0313	69.8711	69.0313	0.00
03/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5542	5	6	5	0.00
03/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1179	1	1	1	0.00
03/07/2024	R209 On 08-May-25			Bond Future	11.58	67.3554	68.2139	67.3554	0.00
03/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4061	4	4	4	0.00
03/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2627	3	3	3	0.00
03/07/2024	R209 On 07-August-25			Bond Future	11.69	68.7731	69.6505	68.7731	0.00
03/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6532	6	7	6	0.00
03/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2160	2	2	2	0.00
03/07/2024	R210 On 01-August-24			Bond Future	238.43	238.3672	238.4308	238.3672	1,448.00
03/07/2024	R210 On 07-November-24			Bond Future	240.74	240.6758	240.7419	240.6758	0.00
03/07/2024	R210 On 06-February-25			Bond Future	246.01	245.9375	246.0073	245.9375	0.00
03/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6397	6	6	6	0.00
03/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/07/2024	R210 On 08-May-25			Bond Future	247.93	247.8598	247.9333	247.8598	0.00
03/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
03/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	97	0	0	0	0.00
03/07/2024	R210 On 07-August-25			Bond Future	253.22	253.1409	253.2187	253.1409	0.00
03/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4779	5	5	5	0.00
03/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/07/2024	R213 On 01-August-24			Bond Future	10.26	87.1193	87.7075	87.1193	29,996.00
03/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2701	2	3	2	0.00
03/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2737	2	3	2	0.00
03/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2665	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
03/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	177	0	0	0	0.00
03/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	168	0	0	0	0.00
03/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	173	0	0	0	0.00
03/07/2024	R213 On 07-November-24			Bond Future	10.34	85.5993	86.2017	85.5993	63,579.00
03/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4036	4	4	4	0.00
03/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4068	4	4	4	0.00
03/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4004	4	4	4	0.00
03/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	530	1	1	1	0.00
03/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	515	1	1	1	0.00
03/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	522	1	1	1	0.00
03/07/2024	R213 On 06-February-25			Bond Future	10.43	87.4504	88.0666	87.4504	0.00
03/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4491	4	4	4	0.00
03/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	921	1	1	1	0.00
03/07/2024	R213 On 08-May-25			Bond Future	10.52	85.7650	86.3953	85.7650	0.00
03/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2576	2	3	2	0.00
03/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2570	3	3	3	0.00
03/07/2024	R213 On 07-August-25			Bond Future	10.62	87.5716	88.2162	87.5716	0.00
03/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5303	5	5	5	0.00
03/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1554	2	2	2	0.00
03/07/2024	R214 On 01-August-24			Bond Future	11.73	64.2737	64.9743	64.2737	13,733.00
03/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2448	2	2	2	0.00
03/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2408	2	2	2	0.00
03/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2487	2	2	2	0.00
03/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	255	0	0	0	0.00
03/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	272	0	0	0	0.00
03/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	263	0	0	0	0.00
03/07/2024	R214 On 07-November-24			Bond Future	11.82	62.4728	63.1901	62.4728	1,770.00
03/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4562	4	5	4	0.00
03/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4527	4	5	4	0.00
03/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4598	4	5	4	0.00
03/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	799	1	1	1	0.00
03/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	819	1	1	1	0.00
03/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	809	1	1	1	0.00
03/07/2024	R214 On 06-February-25			Bond Future	11.92	63.8237	64.5570	63.8237	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
03/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5069	5	5	5	0.00
03/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8242	8	8	8	0.00
03/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2256	2	2	2	554.00
03/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3613	3	4	3	554.00
03/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	3106	4	3	4	0.00
03/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	614	1	1	1	554.00
03/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	2019	2	2	2	0.00
03/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1353	2	1	2	0.00
03/07/2024	R214 On 08-May-25			Bond Future	12.02	61.8854	62.6351	61.8854	0.00
03/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4425	4	4	4	0.00
03/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2604	3	3	3	0.00
03/07/2024	R214 On 07-August-25			Bond Future	12.12	63.1881	63.9544	63.1881	0.00
03/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6249	6	6	6	0.00
03/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2382	3	2	3	0.00
03/07/2024	R248 On 01-August-24			Bond Future	11.82	78.5902	79.5130	78.5902	58,429.00
03/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3222	3	3	3	0.00
03/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3271	3	3	3	0.00
03/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3173	2	3	2	0.00
03/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	299	1	0	1	0.00
03/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	280	0	0	0	0.00
03/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	289	0	0	0	0.00
03/07/2024	R248 On 07-November-24			Bond Future	11.92	75.9801	76.9248	75.9801	207,469.00
03/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	5887	5	6	5	0.00
03/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	5931	5	6	5	0.00
03/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	5843	5	6	5	0.00
03/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	876	1	1	1	0.00
03/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	854	1	1	1	0.00
03/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	865	1	1	1	0.00
03/07/2024	R248 On 06-February-25			Bond Future	12.02	77.6230	78.5888	77.6230	10,000.00
03/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	5815	5	6	5	0.00
03/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1843	2	2	2	0.00
03/07/2024	R248 On 08-May-25			Bond Future	12.12	74.8355	75.8229	74.8355	0.00
03/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5707	5	6	5	0.00
03/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2941	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
03/07/2024	R248 On 07-August-25			Bond Future	12.23	76.4104	77.4196	76.4104	0.00
03/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8007	7	8	7	0.00
03/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2621	3	3	3	0.00
03/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00