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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/10/2024 TO: 03/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	2025 On 07-November-24			Bond Future	185.01	185.0202	185.0135	185.0202	9,240.00
03/10/2024	2029 On 07-November-24			Bond Future	134.25	133.9948	134.2531	133.9948	7,884.00
03/10/2024	2029 On 06-February-25			Bond Future	137.04	136.7754	137.0397	136.7754	0.00
03/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4640	4	5	4	0.00
03/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2029 On 08-May-25			Bond Future	138.36	138.0928	138.3631	138.0928	0.00
03/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	513	0	1	0	0.00
03/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2029 On 07-August-25			Bond Future	141.03	140.7569	141.0333	140.7569	0.00
03/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3623	3	4	3	0.00
03/10/2024	2029 On 07-August-25	137.41	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
03/10/2024	2029 On 06-November-25			Bond Future	142.26	141.9784	142.2604	141.9784	0.00
03/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2470	2	2	2	0.00
03/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2030 On 07-November-24			Bond Future	9.15	97.8965	97.5328	97.8965	183,055.00
03/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6066	6	6	6	0.00
03/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6030	6	6	6	0.00
03/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6103	6	6	6	0.00
03/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4080	4	4	4	600.00
03/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5920	6	6	6	600.00
03/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10177	11	10	11	0.00
03/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
03/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	13	0	0	0	0.00
03/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2030 On 06-February-25			Bond Future	9.20	95.8940	95.5233	95.8940	28,810.00
03/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5518	6	6	6	0.00
03/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	439	1	0	1	800.00
03/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1185	1	1	1	800.00
03/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2407	3	2	3	0.00
03/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	579	0	1	0	800.00
03/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1274	1	1	1	0.00
03/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2456	2	2	2	0.00
03/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	101	0	0	0	0.00
03/10/2024	2030 On 08-May-25			Bond Future	9.28	97.7908	97.4133	97.7908	0.00
03/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3093	3	3	3	0.00
03/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8885	9	9	9	0.00
03/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4147	4	4	4	1,640.00
03/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10200	11	10	11	0.00
03/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5273	6	5	6	2,280.00
03/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1390	2	1	2	800.00
03/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3253	4	3	4	0.00
03/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	656	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1771	2	2	2	0.00
03/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2888	3	3	3	0.00
03/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	726	1	1	1	800.00
03/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	21	0	0	0	2,280.00
03/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	319	0	0	0	0.00
03/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	49	0	0	0	1,640.00
03/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	501	0	1	0	0.00
03/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	778	1	1	1	0.00
03/10/2024	2030 On 07-August-25			Bond Future	9.40	95.6427	95.2586	95.6427	0.00
03/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6160	6	6	6	0.00
03/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9019	9	9	9	0.00
03/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4446	5	4	5	1,054.00
03/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	116	0	0	0	1,054.00
03/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	771	1	1	1	0.00
03/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	432	0	0	0	0.00
03/10/2024	2030 On 06-November-25			Bond Future	9.52	97.4307	97.0399	97.4307	0.00
03/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2207	2	2	2	0.00
03/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2134	2	2	2	0.00
03/10/2024	2032 On 07-November-24			Bond Future	9.82	93.2470	92.8257	93.2470	109,465.00
03/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7671	8	8	8	0.00
03/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7714	8	8	8	0.00
03/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7627	8	8	8	0.00
03/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8365	9	8	9	1,615.00
03/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15400	16	15	16	0.00
03/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3796	4	4	4	0.00
03/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8235	9	8	9	600.00
03/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13795	14	14	14	0.00
03/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6044	6	6	6	600.00
03/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	704	1	1	1	50.00
03/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1106	1	1	1	100.00
03/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	990	1	1	1	0.00
03/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	816	1	1	1	0.00
03/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	738	1	1	1	0.00
03/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1069	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
03/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	3	0	0	0	0.00
03/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
03/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	19	0	0	0	0.00
03/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	98	0	0	0	200.00
03/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
03/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	3	0	0	0	0.00
03/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	6	0	0	0	0.00
03/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	5	0	0	0	0.00
03/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	6	0	0	0	0.00
03/10/2024	2032 On 06-February-25			Bond Future	9.90	95.1592	94.7296	95.1592	16,670.00
03/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8254	9	8	9	0.00
03/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	640	1	1	1	800.00
03/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1650	2	2	2	800.00
03/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3856	4	4	4	0.00
03/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	541	0	1	0	800.00
03/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1543	1	2	1	0.00
03/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2951	3	3	3	0.00
03/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	72	0	0	0	0.00
03/10/2024	2032 On 08-May-25			Bond Future	9.99	92.8790	92.4415	92.8790	0.00
03/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4943	5	5	5	0.00
03/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	967	1	1	1	800.00
03/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1960	2	2	2	800.00
03/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5153	6	5	6	0.00
03/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	755	1	1	1	800.00
03/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2281	2	2	2	0.00
03/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3649	3	4	3	0.00
03/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	807	1	1	1	0.00
03/10/2024	2032 On 07-August-25			Bond Future	10.10	94.6465	94.2012	94.6465	0.00
03/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8583	9	9	9	0.00
03/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	513	0	1	0	0.00
03/10/2024	2032 On 06-November-25			Bond Future	10.23	92.2567	91.8035	92.2567	0.00
03/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3536	4	4	4	0.00
03/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2729	3	3	3	0.00
03/10/2024	2033 On 07-November-24			Bond Future	127.05	127.2372	127.0516	127.2372	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2033 On 06-February-25			Bond Future	129.69	129.8776	129.6887	129.8776	0.00
03/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4749	5	5	5	0.00
03/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2033 On 08-May-25			Bond Future	130.77	130.9575	130.7655	130.9575	0.00
03/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	145	0	0	0	0.00
03/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2033 On 07-August-25			Bond Future	133.29	133.4841	133.2891	133.4841	0.00
03/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4639	5	5	5	0.00
03/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2033 On 06-November-25			Bond Future	134.27	134.4659	134.2677	134.4659	0.00
03/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1128	1	1	1	0.00
03/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2037 On 07-November-24			Bond Future	10.81	87.4789	86.9080	87.4789	212,148.00
03/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9666	10	10	10	0.00
03/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9616	10	10	10	0.00
03/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9716	10	10	10	0.00
03/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2037 On 06-February-25			Bond Future	10.90	85.0122	84.4299	85.0122	9,680.00
03/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10079	11	10	11	0.00
03/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	110	0	0	0	0.00
03/10/2024	2037 On 08-May-25			Bond Future	11.00	86.6932	86.1000	86.6932	3,975.00
03/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7572	8	8	8	0.00
03/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12269	13	12	13	7,500.00
03/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8855	9	9	9	15,000.00
03/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12054	13	12	13	7,500.00
03/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	206	0	0	0	0.00
03/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	598	1	1	1	0.00
03/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	191	0	0	0	0.00
03/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	823	1	1	1	0.00
03/10/2024	2037 On 07-August-25			Bond Future	11.13	84.0827	83.4786	84.0827	0.00
03/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10471	11	10	11	0.00
03/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7154	8	7	8	0.00

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03/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4422	5	4	5	0.00
03/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1964	2	2	2	2,341.00
03/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2171	2	2	2	200.00
03/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5830	6	6	6	0.00
03/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3316	4	3	4	0.00
03/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1534	2	2	2	2,541.00
03/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3640	3	4	3	2,541.00
03/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6131	6	6	6	0.00
03/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2060	2	2	2	2,541.00
03/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4976	5	5	5	0.00
03/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2800	3	3	3	2,541.00
03/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5302	5	5	5	0.00
03/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1569	1	2	1	2,741.00
03/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	765	1	1	1	0.00
03/10/2024	2037 On 06-November-25			Bond Future	11.25	85.6530	85.0380	85.6530	0.00
03/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5318	6	5	6	0.00
03/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3287	3	3	3	0.00
03/10/2024	2038 On 07-November-24			Bond Future	140.13	140.1233	140.1292	140.1233	3,311.00
03/10/2024	2038 On 06-February-25			Bond Future	140.93	140.9244	140.9310	140.9244	0.00
03/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	5701	6	6	6	0.00
03/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2038 On 08-May-25			Bond Future	143.76	143.7476	143.7551	143.7476	0.00
03/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	4075	4	4	4	0.00
03/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2038 On 07-August-25			Bond Future	144.38	144.3707	144.3788	144.3707	0.00
03/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	4819	5	5	5	0.00
03/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2038 On 06-November-25			Bond Future	147.12	147.1090	147.1180	147.1090	0.00
03/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	3238	3	3	3	0.00
03/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2040 On 07-November-24			Bond Future	11.04	88.0526	87.6307	88.0526	113,851.00
03/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10581	11	11	11	0.00
03/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10633	11	11	11	0.00
03/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10528	11	11	11	0.00

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03/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6480	7	6	7	640.00
03/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9245	10	9	10	0.00
03/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12138	13	12	13	0.00
03/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
03/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	28	0	0	0	0.00
03/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	3	0	0	0	640.00
03/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2040 On 06-February-25			Bond Future	11.13	85.3470	84.9169	85.3470	5,684.00
03/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10630	11	11	11	0.00
03/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1828	2	2	2	780.00
03/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4538	5	5	5	0.00
03/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6908	7	7	7	0.00
03/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	483	0	0	0	780.00
03/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1017	1	1	1	780.00
03/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2656	2	3	2	0.00
03/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	139	0	0	0	0.00
03/10/2024	2040 On 08-May-25			Bond Future	11.23	87.0345	86.5963	87.0345	3,900.00
03/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8884	9	9	9	0.00
03/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12490	13	12	13	7,500.00
03/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9436	10	9	10	15,000.00
03/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12807	13	13	13	7,500.00
03/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	250	0	0	0	0.00
03/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	699	1	1	1	0.00
03/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	277	0	0	0	0.00
03/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	787	1	1	1	0.00
03/10/2024	2040 On 07-August-25			Bond Future	11.36	84.1796	83.7336	84.1796	0.00
03/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11530	12	12	12	0.00
03/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	819	1	1	1	0.00
03/10/2024	2040 On 06-November-25			Bond Future	11.48	85.7513	85.2973	85.7513	0.00
03/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5774	6	6	6	0.00
03/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3651	3	4	3	0.00
03/10/2024	2044 On 07-November-24			Bond Future	11.13	84.1650	83.7296	84.1650	75,826.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10604	11	11	11	0.00
03/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10551	11	11	11	0.00
03/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10657	11	11	11	0.00
03/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6977	7	7	7	0.00
03/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5555	6	6	6	0.00
03/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8380	9	8	9	0.00
03/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	9	0	0	0	11,405.00
03/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	68	0	0	0	13,875.00
03/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	25	0	0	0	9,540.00
03/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	1	0	0	0	0.00
03/10/2024	2044 On 06-February-25			Bond Future	11.21	81.5051	81.0610	81.5051	470.00
03/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10756	11	11	11	0.00
03/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5708	6	6	6	449.00
03/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14280	15	14	15	0.00
03/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	8175	9	8	9	449.00
03/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	791	1	1	1	0.00
03/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	31	0	0	0	449.00
03/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	380	0	0	0	0.00
03/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	154	0	0	0	0.00
03/10/2024	2044 On 08-May-25			Bond Future	11.31	83.1166	82.6642	83.1166	0.00
03/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	9119	10	9	10	0.00
03/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7642	8	8	8	0.00
03/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4391	5	4	5	0.00
03/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1904	2	2	2	2,490.00
03/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2258	2	2	2	2,490.00
03/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4521	4	5	4	0.00
03/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1072	1	1	1	2,490.00
03/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	780	1	1	1	0.00
03/10/2024	2044 On 07-August-25			Bond Future	11.43	80.3123	79.8519	80.3123	0.00
03/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11699	12	12	12	0.00
03/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	885	1	1	1	0.00
03/10/2024	2044 On 06-November-25			Bond Future	11.54	81.8116	81.3429	81.8116	0.00
03/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5832	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3777	4	4	4	0.00
03/10/2024	2046 On 07-November-24			Bond Future	121.74	120.8127	121.7390	120.8127	17,668.00
03/10/2024	2046 On 06-February-25			Bond Future	124.27	123.3198	124.2658	123.3198	0.00
03/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	10256	9	10	9	0.00
03/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2046 On 08-May-25			Bond Future	124.52	123.5539	124.5195	123.5539	0.00
03/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	2549	2	3	2	0.00
03/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2046 On 07-August-25			Bond Future	126.92	125.9364	126.9215	125.9364	0.00
03/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	8232	7	8	7	0.00
03/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2046 On 06-November-25			Bond Future	127.05	126.0463	127.0504	126.0463	0.00
03/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	1640	1	2	1	0.00
03/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2050 On 07-November-24			Bond Future	123.69	123.0626	123.6931	123.0626	15,276.00
03/10/2024	2050 On 06-February-25			Bond Future	123.91	123.2690	123.9132	123.2690	582.00
03/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	8313	8	8	8	0.00
03/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2050 On 08-May-25			Bond Future	126.40	125.7387	126.3964	125.7387	0.00
03/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	5236	5	5	5	0.00
03/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2050 On 07-August-25			Bond Future	126.44	125.7685	126.4394	125.7685	0.00
03/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	6549	6	7	6	0.00
03/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
03/10/2024	2050 On 06-November-25			Bond Future	128.84	128.1539	128.8379	128.1539	0.00
03/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	4418	4	4	4	0.00
03/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
03/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	AL37 On 07-November-24			Index Future	1046.57	1050.6950	1046.5710	1050.6950	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
03/10/2024	AL37 On 06-February-25			Index Future	1068.04	1072.2410	1068.0370	1072.2410	0.00
03/10/2024	AL37 On 08-May-25			Index Future	1089.20	1093.4800	1089.1990	1093.4800	0.00
03/10/2024	AL37 On 07-August-25			Index Future	1109.98	1114.3400	1109.9830	1114.3400	0.00
03/10/2024	AL37 On 06-November-25			Index Future	1130.83	1135.2680	1130.8340	1135.2680	0.00
03/10/2024	AL7T On 07-November-24			Index Future	1255.46	1262.1210	1255.4600	1262.1210	0.00
03/10/2024	AL7T On 06-February-25			Index Future	1281.21	1288.0030	1281.2100	1288.0030	0.00
03/10/2024	AL7T On 08-May-25			Index Future	1306.60	1313.5160	1306.5960	1313.5160	0.00
03/10/2024	AL7T On 07-August-25			Index Future	1331.53	1338.5730	1331.5290	1338.5730	0.00
03/10/2024	AL7T On 06-November-25			Index Future	1356.54	1363.7120	1356.5410	1363.7120	0.00
03/10/2024	ALBI On 07-November-24			Index Future	1085.10	1090.0500	1085.0980	1090.0500	104.00
03/10/2024	ALBI On 06-February-25			Index Future	1107.36	1112.4030	1107.3550	1112.4030	0.00
03/10/2024	ALBI On 08-May-25			Index Future	1129.30	1134.4380	1129.2950	1134.4380	0.00
03/10/2024	ALBI On 07-August-25			Index Future	1150.85	1156.0790	1150.8450	1156.0790	0.00
03/10/2024	ALBI On 06-November-25			Index Future	1172.46	1177.7900	1172.4630	1177.7900	0.00
03/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	ES33 On 07-November-24			Bond Future	11.00	82.1267	81.6890	82.1267	0.00
03/10/2024	ES33 On 06-February-25			Bond Future	11.12	83.8310	83.3845	83.8310	0.00
03/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9653	10	10	10	0.00
03/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
03/10/2024	ES33 On 08-May-25			Bond Future	11.24	81.7108	81.2557	81.7108	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
03/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6484	7	6	7	0.00
03/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
03/10/2024	ES33 On 07-August-25			Bond Future	11.39	83.2844	82.8211	83.2844	0.00
03/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9016	9	9	9	0.00
03/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
03/10/2024	ES33 On 06-November-25			Bond Future	11.56	81.0653	80.5936	81.0653	0.00
03/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1943	2	2	2	0.00
03/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/10/2024	ES42 On 07-November-24			Bond Future	11.38	79.1534	78.7483	79.1534	0.00
03/10/2024	ES42 On 06-February-25			Bond Future	11.48	80.7957	80.3825	80.7957	0.00
03/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11989	12	12	12	0.00
03/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/10/2024	ES42 On 08-May-25			Bond Future	11.58	78.1471	77.7262	78.1471	0.00
03/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9095	10	9	10	0.00
03/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
03/10/2024	ES42 On 07-August-25			Bond Future	11.70	79.6499	79.2214	79.6499	0.00
03/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10949	11	11	11	0.00
03/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
03/10/2024	ES42 On 06-November-25			Bond Future	11.84	76.8921	76.4559	76.8921	0.00
03/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3122	4	3	4	0.00
03/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/10/2024	GOVI On 07-November-24			GOVI	1068.11	1072.9980	1068.1080	1072.9980	677.00
03/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1193080	124	119	124	0.00
03/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1193280	124	119	124	0.00
03/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1193180	124	119	124	0.00
03/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
03/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
03/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/10/2024	GOVI On 06-February-25			GOVI	1090.02	1095.0010	1090.0150	1095.0010	0.00
03/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1180150	123	118	123	0.00
03/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/10/2024	GOVI On 08-May-25			GOVI	1111.61	1116.6910	1111.6130	1116.6910	0.00
03/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	896130	95	90	95	0.00
03/10/2024	GOVI On 08-May-25	1,022.00	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
03/10/2024	GOVI On 07-August-25			GOVI	1132.83	1137.9940	1132.8250	1137.9940	0.00
03/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1218250	127	122	127	0.00
03/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/10/2024	GOVI On 06-November-25			GOVI	1154.11	1159.3650	1154.1050	1159.3650	0.00
03/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	421050	47	42	47	0.00
03/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2024	IGOV On 07-November-24			Index Future	372.68	371.8370	372.6780	371.8370	791.00
03/10/2024	IGOV On 06-February-25			Index Future	380.41	379.5530	380.4140	379.5530	0.00
03/10/2024	IGOV On 08-May-25			Index Future	388.04	387.1610	388.0410	387.1610	0.00
03/10/2024	IGOV On 07-August-25			Index Future	395.53	394.6340	395.5330	394.6340	0.00
03/10/2024	IGOV On 06-November-25			Index Future	403.05	402.1320	403.0500	402.1320	0.00
03/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
03/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
03/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
03/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
03/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
03/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	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
03/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/10/2024	R035 On 07-November-24			Bond Future	10.44	92.5548	92.0272	92.5548	145,561.00
03/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9374	10	9	10	0.00
03/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9424	10	9	10	0.00
03/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9325	10	9	10	0.00
03/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14390	15	14	15	0.00
03/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9474	10	9	10	1,000.00
03/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3843	4	4	4	0.00
03/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	122	0	0	0	11,000.00
03/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
03/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R035 On 06-February-25			Bond Future	10.53	94.4528	93.9148	94.4528	16,070.00
03/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9989	11	10	11	0.00
03/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4882	5	5	5	0.00
03/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2339	3	2	3	0.00
03/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1419	2	1	2	1,000.00
03/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1221	1	1	1	100.00
03/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2758	2	3	2	0.00
03/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1645	1	2	1	1,100.00
03/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2492	2	2	2	0.00
03/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	630	1	1	1	1,100.00
03/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	96	0	0	0	0.00
03/10/2024	R035 On 08-May-25			Bond Future	10.62	91.8121	91.2640	91.8121	0.00
03/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6951	7	7	7	0.00
03/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2126	2	2	2	150.00
03/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3716	4	4	4	0.00
03/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6616	7	7	7	0.00
03/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5637	6	6	6	400.00
03/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13676	14	14	14	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
03/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10875	11	11	11	0.00
03/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	257	0	0	0	400.00
03/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1141	1	1	1	0.00
03/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	89	0	0	0	400.00
03/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	886	1	1	1	150.00
03/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1925	2	2	2	150.00
03/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3159	3	3	3	0.00
03/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	814	1	1	1	0.00
03/10/2024	R035 On 07-August-25			Bond Future	10.74	93.5597	93.0017	93.5597	0.00
03/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10313	11	10	11	0.00
03/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	683	1	1	1	0.00
03/10/2024	R035 On 06-November-25			Bond Future	10.87	90.8048	90.2367	90.8048	0.00
03/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4863	5	5	5	0.00
03/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3138	3	3	3	0.00
03/10/2024	R053 On 07-November-24			Bond Future	11.06	106.8144	106.2265	106.8144	3,664.00
03/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13796	14	14	14	0.00
03/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13727	14	14	14	0.00
03/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13866	14	14	14	0.00
03/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	2	0	0	0	0.00
03/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	3	0	0	0	0.00
03/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	2	0	0	0	0.00
03/10/2024	R053 On 06-February-25			Bond Future	11.14	109.0047	108.4053	109.0047	0.00
03/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	14254	15	14	15	0.00
03/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	229	0	0	0	0.00
03/10/2024	R053 On 08-May-25			Bond Future	11.23	105.2950	104.6843	105.2950	0.00
03/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	12240	13	12	13	0.00
03/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1123	1	1	1	0.00
03/10/2024	R053 On 07-August-25			Bond Future	11.33	107.2975	106.6758	107.2975	0.00
03/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	15068	16	15	16	0.00
03/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1226	1	1	1	0.00
03/10/2024	R053 On 06-November-25			Bond Future	11.45	103.4405	102.8077	103.4405	0.00
03/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	7462	8	7	8	0.00
03/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4868	5	5	5	0.00
03/10/2024	R186 On 07-November-24			Bond Future	8.14	108.7537	108.6086	108.7537	161,399.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1949	2	2	2	0.00
03/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1968	2	2	2	0.00
03/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1930	2	2	2	0.00
03/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	5	0	0	0	0.00
03/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	5	0	0	0	0.00
03/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	5	0	0	0	0.00
03/10/2024	R186 On 06-February-25			Bond Future	8.11	105.6718	105.5242	105.6718	17,134.00
03/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1717	2	2	2	0.00
03/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	132	0	0	0	0.00
03/10/2024	R186 On 08-May-25			Bond Future	8.13	107.7627	107.6128	107.7627	0.00
03/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	968	1	1	1	0.00
03/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	454	0	0	0	0.00
03/10/2024	R186 On 07-August-25			Bond Future	8.21	104.5049	104.3528	104.5049	0.00
03/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1994	2	2	2	0.00
03/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2631	3	3	3	0.00
03/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1522	2	2	2	1,983.00
03/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	53	0	0	0	1,983.00
03/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	237	0	0	0	0.00
03/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	128	0	0	0	0.00
03/10/2024	R186 On 06-November-25			Bond Future	8.36	106.4588	106.3044	106.4588	0.00
03/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	480	1	0	1	0.00
03/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	727	1	1	1	0.00
03/10/2024	R202 On 07-November-24			Bond Future	270.96	270.9518	270.9631	270.9518	2,010.00
03/10/2024	R202 On 06-February-25			Bond Future	271.40	271.3826	271.3953	271.3826	0.00
03/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4605	5	5	5	0.00
03/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
03/10/2024	R202 On 08-May-25			Bond Future	276.83	276.8202	276.8349	276.8202	0.00
03/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4525	5	5	5	0.00
03/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
03/10/2024	R202 On 07-August-25			Bond Future	276.88	276.8642	276.8804	276.8642	0.00
03/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	5280	5	5	5	0.00
03/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
03/10/2024	R202 On 06-November-25			Bond Future	282.13	282.1162	282.1338	282.1162	0.00
03/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6494	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
03/10/2024	R209 On 07-November-24			Bond Future	10.57	72.9713	72.4962	72.9713	19,376.00
03/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7966	8	8	8	0.00
03/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7921	8	8	8	0.00
03/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8010	8	8	8	0.00
03/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	863	1	1	1	100.00
03/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2433	3	2	3	0.00
03/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	242	0	0	0	100.00
03/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	980	1	1	1	0.00
03/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R209 On 06-February-25			Bond Future	10.65	74.4677	73.9832	74.4677	0.00
03/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8581	9	9	9	0.00
03/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	105	0	0	0	0.00
03/10/2024	R209 On 08-May-25			Bond Future	10.74	72.7875	72.2937	72.7875	0.00
03/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6278	7	6	7	0.00
03/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	765	1	1	1	0.00
03/10/2024	R209 On 07-August-25			Bond Future	10.85	74.1727	73.6700	74.1727	0.00
03/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9067	10	9	10	0.00
03/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	676	1	1	1	0.00
03/10/2024	R209 On 06-November-25			Bond Future	10.97	72.4087	71.8969	72.4087	0.00
03/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4422	5	4	5	0.00
03/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2954	3	3	3	0.00
03/10/2024	R210 On 07-November-24			Bond Future	242.01	241.8846	242.0105	241.8846	1,601.00
03/10/2024	R210 On 06-February-25			Bond Future	247.03	246.9041	247.0337	246.9041	0.00
03/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7424	7	7	7	0.00
03/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/10/2024	R210 On 08-May-25			Bond Future	248.59	248.4609	248.5944	248.4609	0.00
03/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	564	0	1	0	0.00
03/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
03/10/2024	R210 On 07-August-25			Bond Future	253.39	253.2534	253.3909	253.2534	0.00
03/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4951	5	5	5	0.00
03/10/2024	R210 On 07-August-25	248.44	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
03/10/2024	R210 On 06-November-25			Bond Future	254.75	254.6044	254.7452	254.6044	0.00
03/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2605	2	3	2	0.00
03/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
03/10/2024	R213 On 07-November-24			Bond Future	9.54	89.9534	89.5599	89.9534	76,963.00
03/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6876	7	7	7	0.00
03/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6915	7	7	7	0.00
03/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6837	7	7	7	0.00
03/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	4	0	0	0	0.00
03/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	4	0	0	0	0.00
03/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	4	0	0	0	0.00
03/10/2024	R213 On 06-February-25			Bond Future	9.61	91.7981	91.3968	91.7981	0.00
03/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6970	7	7	7	0.00
03/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	69	0	0	0	0.00
03/10/2024	R213 On 08-May-25			Bond Future	9.69	90.0579	89.6493	90.0579	0.00
03/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4011	4	4	4	0.00
03/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	752	1	1	1	0.00
03/10/2024	R213 On 07-August-25			Bond Future	9.80	91.7729	91.3570	91.7729	0.00
03/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7335	8	7	8	0.00
03/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	445	0	0	0	0.00
03/10/2024	R213 On 06-November-25			Bond Future	9.93	89.9376	89.5143	89.9376	0.00
03/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2807	3	3	3	0.00
03/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2362	2	2	2	0.00
03/10/2024	R214 On 07-November-24			Bond Future	10.86	68.6868	68.3187	68.6868	20,682.00
03/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8883	9	9	9	0.00
03/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8838	9	9	9	0.00
03/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8928	9	9	9	0.00
03/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R214 On 06-February-25			Bond Future	10.94	70.0953	69.7200	70.0953	0.00
03/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	9004	9	9	9	0.00
03/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4919	5	5	5	554.00
03/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	7039	7	7	7	554.00
03/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12805	13	13	13	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
03/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	15	0	0	0	554.00
03/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	282	0	0	0	0.00
03/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	606	1	1	1	0.00
03/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	125	0	0	0	0.00
03/10/2024	R214 On 08-May-25			Bond Future	11.02	68.1795	67.7971	68.1795	0.00
03/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7603	8	8	8	0.00
03/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	620	1	1	1	0.00
03/10/2024	R214 On 07-August-25			Bond Future	11.12	69.4773	69.0880	69.4773	0.00
03/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9740	10	10	10	0.00
03/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	739	1	1	1	0.00
03/10/2024	R214 On 06-November-25			Bond Future	11.23	67.4775	67.0813	67.4775	0.00
03/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5164	5	5	5	0.00
03/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3015	3	3	3	0.00
03/10/2024	R248 On 07-November-24			Bond Future	11.03	83.2228	82.7669	83.2228	250,964.00
03/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10865	11	11	11	0.00
03/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10920	11	11	11	0.00
03/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10811	11	11	11	0.00
03/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	2	0	0	0	0.00
03/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
03/10/2024	R248 On 06-February-25			Bond Future	11.11	84.9294	84.4645	84.9294	203,389.00
03/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	10090	11	10	11	0.00
03/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	416	0	0	0	660.00
03/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	2021	2	2	2	660.00
03/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4954	5	5	5	0.00
03/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1064	1	1	1	660.00
03/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2790	3	3	3	0.00
03/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6344	6	6	6	0.00
03/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	241	0	0	0	0.00
03/10/2024	R248 On 08-May-25			Bond Future	11.20	82.1636	81.6899	82.1636	0.00
03/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9474	10	9	10	0.00
03/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	840	1	1	1	0.00
03/10/2024	R248 On 07-August-25			Bond Future	11.30	83.7272	83.2450	83.7272	0.00
03/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	12099	13	12	13	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
03/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	888	1	1	1	0.00
03/10/2024	R248 On 06-November-25			Bond Future	11.41	80.8512	80.3603	80.8512	0.00
03/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5961	6	6	6	0.00
03/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3843	4	4	4	0.00
03/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00