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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/12/2024 TO: 03/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/12/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/12/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/12/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/12/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/12/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/12/2024	2029 On 06-February-25			Bond Future	135.08		135.0299	135.0755	135.0299	8,604.00
03/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2675		3	3	3	0.00
03/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
03/12/2024	2029 On 08-May-25			Bond Future	136.42		136.3731	136.4200	136.3731	728.00
03/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
03/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1430		1	1	1	0.00
03/12/2024	2029 On 07-August-25			Bond Future	139.15		139.1006	139.1489	139.1006	0.00
03/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1739		2	2	2	0.00
03/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
03/12/2024	2029 On 06-November-25			Bond Future	140.43		140.3851	140.4335	140.3851	0.00
03/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	643		1	1	1	0.00
03/12/2024	2029 On 06-November-25	139.79	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
03/12/2024	2029 On 05-February-26			Bond Future	143.13	143.0771	143.1270	143.0771	0.00
03/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	3017	3	3	3	0.00
03/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2030 On 06-February-25			Bond Future	8.90	96.4509	96.6946	96.4509	162,598.00
03/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6594	6	7	6	0.00
03/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	536	0	1	0	800.00
03/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1557	1	2	1	800.00
03/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	3121	3	3	3	0.00
03/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	121	0	0	0	800.00
03/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	474	1	0	1	0.00
03/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1382	2	1	2	0.00
03/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	5	0	0	0	0.00
03/12/2024	2030 On 08-May-25			Bond Future	8.95	98.3956	98.6446	98.3956	0.00
03/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3888	4	4	4	0.00
03/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1368	1	1	1	1,320.00
03/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2520	2	3	2	680.00
03/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	906	1	1	1	800.00
03/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1854	2	2	2	800.00
03/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	4070	4	4	4	0.00
03/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	10076	10	10	10	0.00
03/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	5069	5	5	5	1,640.00
03/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11413	11	11	11	0.00
03/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6291	6	6	6	2,280.00
03/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
03/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	107	0	0	0	0.00
03/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9	0	0	0	1,640.00
03/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	192	0	0	0	0.00
03/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	312	0	0	0	800.00
03/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1003	1	1	1	0.00
03/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1907	2	2	2	0.00
03/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1364	1	1	1	0.00
03/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	688	1	1	1	0.00
03/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	341	0	0	0	0.00
03/12/2024	2030 On 07-August-25			Bond Future	9.02	96.3295	96.5837	96.3295	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
03/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7234	7	7	7	0.00
03/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10265	10	10	10	0.00
03/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5355	5	5	5	1,054.00
03/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	37	0	0	0	1,054.00
03/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	355	0	0	0	0.00
03/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	181	0	0	0	0.00
03/12/2024	2030 On 06-November-25			Bond Future	9.10	98.1898	98.4494	98.1898	0.00
03/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2825	3	3	3	0.00
03/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1343	1	1	1	0.00
03/12/2024	2030 On 05-February-26			Bond Future	9.20	96.0394	96.3043	96.0394	0.00
03/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2647	2	3	2	0.00
03/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1722	2	2	2	0.00
03/12/2024	2032 On 06-February-25			Bond Future	9.55	96.1190	96.4249	96.1190	118,064.00
03/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9884	10	10	10	0.00
03/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	831	1	1	1	800.00
03/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2317	2	2	2	800.00
03/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	5113	5	5	5	0.00
03/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	103	0	0	0	800.00
03/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	515	1	1	1	0.00
03/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1446	2	1	2	0.00
03/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7	0	0	0	0.00
03/12/2024	2032 On 08-May-25			Bond Future	9.61	93.8931	94.2054	93.8931	37,405.00
03/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6202	6	6	6	0.00
03/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2653	2	3	2	800.00
03/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6438	6	6	6	0.00
03/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1358	1	1	1	800.00
03/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1210	1	1	1	0.00
03/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	276	0	0	0	800.00
03/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2276	2	2	2	0.00
03/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	301	0	0	0	0.00
03/12/2024	2032 On 07-August-25			Bond Future	9.69	95.7476	96.0665	95.7476	0.00
03/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	10141	10	10	10	0.00
03/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	206	0	0	0	0.00
03/12/2024	2032 On 06-November-25			Bond Future	9.79	93.4358	93.7612	93.4358	0.00

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03/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4486	4	4	4	0.00
03/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1721	2	2	2	0.00
03/12/2024	2032 On 05-February-26			Bond Future	9.90	95.2019	95.5339	95.2019	0.00
03/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3720	4	4	4	0.00
03/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2616	3	3	3	0.00
03/12/2024	2033 On 06-February-25			Bond Future	129.40	128.9359	129.4031	128.9359	6,315.00
03/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4463	4	4	4	0.00
03/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2033 On 08-May-25			Bond Future	130.53	130.0555	130.5326	130.0555	5,288.00
03/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
03/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	87	1	0	1	0.00
03/12/2024	2033 On 07-August-25			Bond Future	133.14	132.6567	133.1439	132.6567	0.00
03/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4494	4	4	4	0.00
03/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2033 On 06-November-25			Bond Future	134.21	133.7141	134.2107	133.7141	0.00
03/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1071	1	1	1	0.00
03/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2033 On 05-February-26			Bond Future	136.78	136.2783	136.7849	136.2783	0.00
03/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3905	3	4	3	0.00
03/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2037 On 06-February-25			Bond Future	10.60	85.8545	86.1687	85.8545	163,907.00
03/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11714	11	12	11	0.00
03/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	6	0	0	0	0.00
03/12/2024	2037 On 08-May-25			Bond Future	10.69	87.5855	87.9062	87.5855	3,975.00
03/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8884	9	9	9	0.00
03/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13939	14	14	14	7,500.00
03/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10285	10	10	10	15,000.00
03/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13714	13	14	13	7,500.00
03/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	61	0	0	0	0.00
03/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	222	0	0	0	0.00
03/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	55	0	0	0	0.00
03/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	329	0	0	0	0.00
03/12/2024	2037 On 07-August-25			Bond Future	10.79	85.0549	85.3823	85.0549	15.00
03/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11974	12	12	12	0.00

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03/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8358	8	8	8	0.00
03/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5271	5	5	5	0.00
03/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2347	2	2	2	2,341.00
03/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2600	2	3	2	200.00
03/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6880	7	7	7	0.00
03/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3976	4	4	4	0.00
03/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1816	2	2	2	2,541.00
03/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2397	3	2	3	2,541.00
03/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4510	5	5	5	0.00
03/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1207	1	1	1	2,541.00
03/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3501	4	4	4	0.00
03/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1745	2	2	2	2,541.00
03/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3781	4	4	4	0.00
03/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	870	1	1	1	2,541.00
03/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	365	0	0	0	0.00
03/12/2024	2037 On 06-November-25			Bond Future	10.90	86.6966	87.0307	86.6966	0.00
03/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6265	6	6	6	0.00
03/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2241	2	2	2	0.00
03/12/2024	2037 On 05-February-26			Bond Future	11.02	84.0772	84.4181	84.0772	0.00
03/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4835	5	5	5	0.00
03/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3830	4	4	4	0.00
03/12/2024	2038 On 06-February-25			Bond Future	139.50	139.4294	139.4967	139.4294	2,650.00
03/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4267	4	4	4	0.00
03/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2038 On 08-May-25			Bond Future	142.34	142.2752	142.3441	142.2752	480.00
03/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2664	3	3	3	0.00
03/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2038 On 07-August-25			Bond Future	143.06	142.9879	143.0584	142.9879	0.00
03/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3498	3	3	3	0.00
03/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2038 On 06-November-25			Bond Future	145.86	145.7860	145.8584	145.7860	0.00
03/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1978	2	2	2	0.00
03/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2038 On 05-February-26			Bond Future	146.48	146.4118	146.4838	146.4118	0.00

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03/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3284	3	3	3	0.00
03/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2040 On 06-February-25			Bond Future	10.90	86.2412	86.3814	86.2412	68,304.00
03/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11967	12	12	12	0.00
03/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1968	2	2	2	780.00
03/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	5266	5	5	5	0.00
03/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7970	8	8	8	0.00
03/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	80	0	0	0	780.00
03/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	280	0	0	0	780.00
03/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1331	1	1	1	0.00
03/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	11	0	0	0	0.00
03/12/2024	2040 On 08-May-25			Bond Future	10.99	87.9800	88.1233	87.9800	3,900.00
03/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9965	10	10	10	0.00
03/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10557	10	11	10	15,000.00
03/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13840	14	14	14	7,500.00
03/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	14171	14	14	14	7,500.00
03/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	87	0	0	0	0.00
03/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	100	0	0	0	0.00
03/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	293	0	0	0	0.00
03/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	341	0	0	0	0.00
03/12/2024	2040 On 07-August-25			Bond Future	11.10	85.2065	85.3529	85.2065	16.00
03/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12757	13	13	13	0.00
03/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	426	0	0	0	0.00
03/12/2024	2040 On 06-November-25			Bond Future	11.20	86.8508	87.0004	86.8508	0.00
03/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6482	6	6	6	0.00
03/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2655	3	3	3	0.00
03/12/2024	2040 On 05-February-26			Bond Future	11.32	83.9834	84.1363	83.9834	0.00
03/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5277	5	5	5	0.00
03/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4262	4	4	4	0.00
03/12/2024	2044 On 06-February-25			Bond Future	11.00	82.3816	82.4570	82.3816	71,659.00
03/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	12013	12	12	12	0.00
03/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3853	4	4	4	0.00
03/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	2250	2	2	2	8,825.00
03/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6504	6	7	6	422.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15646	16	16	16	0.00
03/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	9247	9	9	9	422.00
03/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	693	1	1	1	8,825.00
03/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	192	0	0	0	0.00
03/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
03/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	56	0	0	0	0.00
03/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3148	3	3	3	0.00
03/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	609	1	1	1	8,825.00
03/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1276	1	1	1	0.00
03/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	15	0	0	0	0.00
03/12/2024	2044 On 08-May-25			Bond Future	11.09	84.0425	84.1197	84.0425	7,734.00
03/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	10174	10	10	10	0.00
03/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8587	9	9	9	0.00
03/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4997	5	5	5	0.00
03/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	2136	2	2	2	2,490.00
03/12/2024	2044 On 08-May-25		Call	Bond Future	17.29	0.0171	0.0173	0.0171	0.00
03/12/2024	2044 On 08-May-25		Put	Bond Future	15897.56	15.9746	15.8976	15.9746	0.00
03/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1408	1	1	1	2,490.00
03/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3297	3	3	3	0.00
03/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	561	1	1	1	2,490.00
03/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	379	0	0	0	0.00
03/12/2024	2044 On 07-August-25			Bond Future	11.19	81.3165	81.3955	81.3165	0.00
03/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12836	13	13	13	0.00
03/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	478	0	0	0	0.00
03/12/2024	2044 On 06-November-25			Bond Future	11.29	82.8856	82.9666	82.8856	0.00
03/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6559	7	7	7	0.00
03/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2881	3	3	3	0.00
03/12/2024	2044 On 05-February-26			Bond Future	11.40	80.0685	80.1513	80.0685	0.00
03/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5388	5	5	5	0.00
03/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4389	4	4	4	0.00
03/12/2024	2046 On 06-February-25			Bond Future	122.04	121.7755	122.0420	121.7755	18,479.00
03/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8032	8	8	8	0.00
03/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2046 On 08-May-25			Bond Future	122.31	122.0409	122.3131	122.0409	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
03/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	343	0	0	0	0.00
03/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2046 On 07-August-25			Bond Future	124.76	124.4811	124.7595	124.4811	0.00
03/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6069	6	6	6	0.00
03/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2046 On 06-November-25			Bond Future	124.94	124.6566	124.9386	124.6566	0.00
03/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
03/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	471	1	0	1	0.00
03/12/2024	2046 On 05-February-26			Bond Future	127.33	127.0454	127.3331	127.0454	0.00
03/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5683	5	6	5	0.00
03/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2050 On 06-February-25			Bond Future	121.83	121.1184	121.8322	121.1184	16,403.00
03/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6232	6	6	6	0.00
03/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2050 On 08-May-25			Bond Future	124.32	123.5905	124.3194	123.5905	0.00
03/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3159	2	3	2	0.00
03/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2050 On 07-August-25			Bond Future	124.43	123.6860	124.4297	123.6860	0.00
03/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4540	4	5	4	0.00
03/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2050 On 06-November-25			Bond Future	126.87	126.1063	126.8652	126.1063	0.00
03/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2445	2	2	2	0.00
03/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
03/12/2024	2050 On 05-February-26			Bond Future	126.88	126.1063	126.8772	126.1063	0.00
03/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4057	3	4	3	0.00
03/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
03/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	AL37 On 06-February-25			Index Future	1081.44	1078.6410	1081.4440	1078.6410	0.00
03/12/2024	AL37 On 08-May-25			Index Future	1103.27	1100.4040	1103.2660	1100.4040	0.00
03/12/2024	AL37 On 07-August-25			Index Future	1125.09	1122.1700	1125.0930	1122.1700	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
03/12/2024	AL37 On 06-November-25			Index Future	1146.89	1143.9080	1146.8920	1143.9080	0.00
03/12/2024	AL37 On 05-February-26			Index Future	1168.67	1165.6270	1168.6730	1165.6270	0.00
03/12/2024	AL7T On 06-February-25			Index Future	1305.22	1301.8190	1305.2150	1301.8190	0.00
03/12/2024	AL7T On 08-May-25			Index Future	1331.55	1328.0840	1331.5520	1328.0840	0.00
03/12/2024	AL7T On 07-August-25			Index Future	1357.90	1354.3530	1357.8950	1354.3530	0.00
03/12/2024	AL7T On 06-November-25			Index Future	1384.21	1380.5900	1384.2060	1380.5900	0.00
03/12/2024	AL7T On 05-February-26			Index Future	1410.49	1406.8030	1410.4930	1406.8030	0.00
03/12/2024	ALBI On 06-February-25			Index Future	1122.71	1120.6070	1122.7130	1120.6070	98.00
03/12/2024	ALBI On 08-May-25			Index Future	1145.37	1143.2160	1145.3670	1143.2160	0.00
03/12/2024	ALBI On 07-August-25			Index Future	1168.03	1165.8290	1168.0270	1165.8290	0.00
03/12/2024	ALBI On 06-November-25			Index Future	1190.66	1188.4130	1190.6580	1188.4130	0.00
03/12/2024	ALBI On 05-February-26			Index Future	1213.27	1210.9770	1213.2700	1210.9770	0.00
03/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
03/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	ES33 On 06-February-25			Bond Future	10.86	84.5595	84.5902	84.5595	0.00
03/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10859	11	11	11	0.00
03/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES33 On 08-May-25			Bond Future	10.97	82.4854	82.5169	82.4854	0.00
03/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7745	8	8	8	0.00
03/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES33 On 07-August-25			Bond Future	11.09	84.1339	84.1665	84.1339	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
03/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10362	10	10	10	0.00
03/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES33 On 06-November-25			Bond Future	11.24	81.9818	82.0152	81.9818	0.00
03/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3365	3	3	3	0.00
03/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES33 On 05-February-26			Bond Future	11.40	83.5491	83.5836	83.5491	0.00
03/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	388	0	0	0	0.00
03/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES42 On 06-February-25			Bond Future	11.32	81.1072	81.3695	81.1072	0.00
03/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12976	13	13	13	0.00
03/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES42 On 08-May-25			Bond Future	11.41	78.4954	78.7633	78.4954	0.00
03/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10132	10	10	10	0.00
03/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES42 On 07-August-25			Bond Future	11.52	80.0632	80.3368	80.0632	0.00
03/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12065	12	12	12	0.00
03/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES42 On 06-November-25			Bond Future	11.63	77.3624	77.6417	77.3624	0.00
03/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4308	4	4	4	0.00
03/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/12/2024	ES42 On 05-February-26			Bond Future	11.76	78.8388	79.1238	78.8388	0.00
03/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	524	0	1	0	0.00
03/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
03/12/2024	GOVI On 06-February-25			GOVI	1105.31	1103.1770	1105.3090	1103.1770	637.00
03/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1333090	131	133	131	0.00
03/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/12/2024	GOVI On 08-May-25			GOVI	1127.61	1125.4340	1127.6120	1125.4340	0.00
03/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1056120	103	106	103	0.00
03/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
03/12/2024	GOVI On 07-August-25			GOVI	1149.92	1147.6950	1149.9210	1147.6950	0.00
03/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1389210	137	139	137	0.00
03/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/12/2024	GOVI On 06-November-25			GOVI	1172.20	1169.9280	1172.2010	1169.9280	0.00
03/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	602010	58	60	58	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
03/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/12/2024	GOVI On 05-February-26			GOVI	1194.46	1192.1410	1194.4620	1192.1410	0.00
03/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	444620	42	44	42	0.00
03/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
03/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2024	IGOV On 06-February-25			Index Future	376.31	375.2770	376.3120	375.2770	874.00
03/12/2024	IGOV On 08-May-25			Index Future	384.00	382.9400	383.9970	382.9400	8.00
03/12/2024	IGOV On 07-August-25			Index Future	391.68	390.6030	391.6830	390.6030	0.00
03/12/2024	IGOV On 06-November-25			Index Future	399.36	398.2570	399.3600	398.2570	0.00
03/12/2024	IGOV On 05-February-26			Index Future	407.03	405.9050	407.0300	405.9050	0.00
03/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/12/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
03/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
03/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
03/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
03/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
03/12/2024	R033 On 06-February-25			Bond Future	9.79	104.4598	104.8088	104.4598	3,838.00
03/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3353	3	3	3	0.00
03/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	415	0	0	0	0.00
03/12/2024	R033 On 08-May-25			Bond Future	9.87	101.5175	101.8739	101.5175	0.00
03/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3631	3	4	3	0.00
03/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1159	1	1	1	0.00
03/12/2024	R033 On 07-August-25			Bond Future	9.95	103.5225	103.8863	103.5225	0.00
03/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3840	4	4	4	0.00
03/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1876	2	2	2	0.00
03/12/2024	R033 On 06-November-25			Bond Future	10.06	100.4776	100.8488	100.4776	0.00
03/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	4011	4	4	4	0.00
03/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2618	3	3	3	0.00
03/12/2024	R033 On 05-February-26			Bond Future	10.18	102.3758	102.7545	102.3758	0.00
03/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4507	4	5	4	0.00
03/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	2962	3	3	3	0.00
03/12/2024	R035 On 06-February-25			Bond Future	10.21	95.5387	95.7544	95.5387	87,622.00
03/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11738	12	12	12	0.00
03/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5211	5	5	5	0.00
03/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1122	1	1	1	15,000.00
03/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1871	2	2	2	1,000.00
03/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6208	6	6	6	0.00
03/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	3100	3	3	3	0.00
03/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1599	1	2	1	100.00
03/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	567	1	1	1	1,100.00
03/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1105	1	1	1	0.00
03/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	116	0	0	0	1,100.00
03/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1296	1	1	1	0.00
03/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1758	2	2	2	0.00
03/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	193	0	0	0	7,500.00
03/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	5	0	0	0	0.00
03/12/2024	R035 On 08-May-25			Bond Future	10.29	92.9547	93.1751	92.9547	1,000.00
03/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8387	8	8	8	0.00
03/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15517	15	16	15	0.00
03/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12606	12	13	12	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
03/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6928	7	7	7	400.00
03/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	8019	8	8	8	0.00
03/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4714	5	5	5	0.00
03/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2782	3	3	3	150.00
03/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1012	1	1	1	150.00
03/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1904	2	2	2	0.00
03/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	377	0	0	0	150.00
03/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	77	0	0	0	400.00
03/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	520	1	1	1	0.00
03/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	19	0	0	0	400.00
03/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	339	0	0	0	0.00
03/12/2024	R035 On 07-August-25			Bond Future	10.37	94.7911	95.0163	94.7911	0.00
03/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11949	12	12	12	0.00
03/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	304	0	0	0	0.00
03/12/2024	R035 On 06-November-25			Bond Future	10.48	92.1159	92.3458	92.1159	0.00
03/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5970	6	6	6	0.00
03/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2135	2	2	2	0.00
03/12/2024	R035 On 05-February-26			Bond Future	10.60	93.8575	94.0922	93.8575	0.00
03/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4513	4	5	4	0.00
03/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3515	4	4	4	0.00
03/12/2024	R038 On 06-February-25			Bond Future	10.74	104.5453	104.9477	104.5453	6,650.00
03/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4063	4	4	4	0.00
03/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	615	1	1	1	0.00
03/12/2024	R038 On 08-May-25			Bond Future	10.83	101.1629	101.5737	101.1629	2,395.00
03/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4423	4	4	4	0.00
03/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1647	2	2	2	0.00
03/12/2024	R038 On 07-August-25			Bond Future	10.93	103.1607	103.5800	103.1607	0.00
03/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4732	4	5	4	0.00
03/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2673	3	3	3	0.00
03/12/2024	R038 On 06-November-25			Bond Future	11.05	99.6669	100.0948	99.6669	0.00
03/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5170	5	5	5	0.00
03/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9793	9	10	9	0.00
03/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4233	4	4	4	1,770.00
03/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1805	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4666	5	5	5	0.00
03/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3894	4	4	4	0.00
03/12/2024	R038 On 05-February-26			Bond Future	11.17	101.5490	101.9854	101.5490	0.00
03/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5900	6	6	6	0.00
03/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4200	4	4	4	0.00
03/12/2024	R053 On 06-February-25			Bond Future	10.95	110.0314	110.1330	110.0314	2,011.00
03/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15776	16	16	16	0.00
03/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	23	0	0	0	0.00
03/12/2024	R053 On 08-May-25			Bond Future	11.03	106.3823	106.4863	106.3823	0.00
03/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	13439	13	13	13	0.00
03/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	520	1	1	1	0.00
03/12/2024	R053 On 07-August-25			Bond Future	11.11	108.4831	108.5895	108.4831	0.00
03/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	16492	16	16	16	0.00
03/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	737	1	1	1	0.00
03/12/2024	R053 On 06-November-25			Bond Future	11.21	104.7136	104.8225	104.7136	0.00
03/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	8256	8	8	8	0.00
03/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3648	4	4	4	0.00
03/12/2024	R053 On 05-February-26			Bond Future	11.32	106.6908	106.8023	106.6908	0.00
03/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	7113	7	7	7	0.00
03/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5644	6	6	6	0.00
03/12/2024	R186 On 06-February-25			Bond Future	8.13	105.4247	105.4922	105.4247	194,338.00
03/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1571	2	2	2	0.00
03/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	17	0	0	0	0.00
03/12/2024	R186 On 08-May-25			Bond Future	8.12	107.5509	107.6200	107.5509	0.00
03/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	780	1	1	1	0.00
03/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	258	0	0	0	0.00
03/12/2024	R186 On 07-August-25			Bond Future	8.15	104.3659	104.4368	104.3659	0.00
03/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2051	2	2	2	0.00
03/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1533	1	2	1	1,983.00
03/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2712	3	3	3	0.00
03/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	50	0	0	0	1,983.00
03/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	163	0	0	0	0.00
03/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	102	0	0	0	0.00
03/12/2024	R186 On 06-November-25			Bond Future	8.22	106.3821	106.4549	106.3821	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
03/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	465	0	0	0	0.00
03/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	561	1	1	1	0.00
03/12/2024	R186 On 05-February-26			Bond Future	8.40	103.0863	103.1609	103.0863	0.00
03/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	490	0	0	0	0.00
03/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	461	0	0	0	0.00
03/12/2024	R202 On 06-February-25			Bond Future	270.15	268.9435	270.1479	268.9435	1,916.00
03/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3358	2	3	2	0.00
03/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R202 On 08-May-25			Bond Future	275.66	274.4332	275.6629	274.4332	269.00
03/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3353	2	3	2	0.00
03/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R202 On 07-August-25			Bond Future	275.92	274.6690	275.9240	274.6690	0.00
03/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4324	3	4	3	0.00
03/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R202 On 06-November-25			Bond Future	281.33	280.0448	281.3257	280.0448	0.00
03/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5686	4	6	4	0.00
03/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R202 On 05-February-26			Bond Future	281.37	280.0670	281.3665	280.0670	0.00
03/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3547	2	4	2	0.00
03/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R209 On 06-February-25			Bond Future	10.38	75.2088	75.4028	75.2088	11,154.00
03/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9902	10	10	10	0.00
03/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	7	0	0	0	0.00
03/12/2024	R209 On 08-May-25			Bond Future	10.45	73.5707	73.7688	73.5707	6,367.00
03/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7314	7	7	7	0.00
03/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	325	0	0	0	0.00
03/12/2024	R209 On 07-August-25			Bond Future	10.54	75.0239	75.2263	75.0239	0.00
03/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10283	10	10	10	0.00
03/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	335	0	0	0	0.00
03/12/2024	R209 On 06-November-25			Bond Future	10.64	73.3207	73.5273	73.3207	0.00
03/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	5166	5	5	5	0.00
03/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2068	2	2	2	0.00
03/12/2024	R209 On 05-February-26			Bond Future	10.74	74.7068	74.9176	74.7068	0.00
03/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4219	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3313	3	3	3	0.00
03/12/2024	R210 On 06-February-25			Bond Future	244.78	244.4175	244.7807	244.4175	991.00
03/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5171	5	5	5	0.00
03/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R210 On 08-May-25			Bond Future	246.41	246.0408	246.4121	246.0408	300.00
03/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
03/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1618	2	2	2	0.00
03/12/2024	R210 On 07-August-25			Bond Future	251.34	250.9612	251.3408	250.9612	0.00
03/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2901	3	3	3	0.00
03/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R210 On 06-November-25			Bond Future	252.83	252.4466	252.8313	252.4466	0.00
03/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	691	0	1	0	0.00
03/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R210 On 05-February-26			Bond Future	257.68	257.2860	257.6791	257.2860	0.00
03/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4579	4	5	4	0.00
03/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/12/2024	R213 On 06-February-25			Bond Future	9.31	92.4033	92.6706	92.4033	74,381.00
03/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8181	8	8	8	0.00
03/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7	0	0	0	0.00
03/12/2024	R213 On 08-May-25			Bond Future	9.37	90.7091	90.9820	90.7091	0.00
03/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4902	5	5	5	0.00
03/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	310	0	0	0	0.00
03/12/2024	R213 On 07-August-25			Bond Future	9.44	92.5014	92.7801	92.5014	0.00
03/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8509	8	9	8	0.00
03/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	196	0	0	0	0.00
03/12/2024	R213 On 06-November-25			Bond Future	9.53	90.7348	91.0193	90.7348	0.00
03/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3493	3	3	3	0.00
03/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1543	2	2	2	0.00
03/12/2024	R213 On 05-February-26			Bond Future	9.65	92.4517	92.7419	92.4517	0.00
03/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	3039	3	3	3	0.00
03/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2168	2	2	2	0.00
03/12/2024	R214 On 06-February-25			Bond Future	10.75	70.6709	70.7925	70.6709	18,407.00
03/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9964	10	10	10	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
03/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5531	5	6	5	521.00
03/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7870	8	8	8	521.00
03/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13864	14	14	14	0.00
03/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
03/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	40	0	0	0	0.00
03/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	146	0	0	0	0.00
03/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	12	0	0	0	0.00
03/12/2024	R214 On 08-May-25			Bond Future	10.82	68.7925	68.9167	68.7925	3,232.00
03/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8410	8	8	8	0.00
03/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	307	0	0	0	0.00
03/12/2024	R214 On 07-August-25			Bond Future	10.90	70.1516	70.2786	70.1516	0.00
03/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10597	10	11	10	0.00
03/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	406	0	0	0	0.00
03/12/2024	R214 On 06-November-25			Bond Future	11.00	68.2063	68.3361	68.2063	0.00
03/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5660	6	6	6	0.00
03/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2257	2	2	2	0.00
03/12/2024	R214 On 05-February-26			Bond Future	11.10	69.4960	69.6284	69.4960	0.00
03/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4472	4	4	4	0.00
03/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3619	4	4	4	0.00
03/12/2024	R248 On 06-February-25			Bond Future	10.94	85.5864	85.6289	85.5864	274,236.00
03/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	11041	11	11	11	0.00
03/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	253	0	0	0	660.00
03/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1955	2	2	2	660.00
03/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	5394	5	5	5	0.00
03/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	339	0	0	0	660.00
03/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1559	2	2	2	0.00
03/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5017	5	5	5	0.00
03/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	29	0	0	0	0.00
03/12/2024	R248 On 08-May-25			Bond Future	11.02	82.8653	82.9088	82.8653	16,826.00
03/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	10257	10	10	10	0.00
03/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	405	0	0	0	0.00
03/12/2024	R248 On 07-August-25			Bond Future	11.11	84.5022	84.5470	84.5022	0.00
03/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	13047	13	13	13	0.00
03/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	534	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
03/12/2024	R248 On 06-November-25			Bond Future	11.20	81.6912	81.7372	81.6912	0.00
03/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6447	6	6	6	0.00
03/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	2952	3	3	3	0.00
03/12/2024	R248 On 05-February-26			Bond Future	11.31	83.2351	83.2823	83.2351	0.00
03/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5523	6	6	6	0.00
03/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4549	5	5	5	0.00
03/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00