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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/01/2024 TO: 03/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	2025 On 01-February-24			Bond Future	176.37	176.3070	176.3735	176.3070	11,360.00
03/01/2024	2025 On 02-May-24			Bond Future	180.31	180.2448	180.3131	180.2448	0.00
03/01/2024	2025 On 01-August-24			Bond Future	182.51	182.4407	182.5117	182.4407	0.00
03/01/2024	2025 On 07-November-24			Bond Future	186.82	186.7468	186.8218	186.7468	75.00
03/01/2024	2029 On 01-February-24			Bond Future	129.60	130.1104	129.6047	130.1104	7,360.00
03/01/2024	2029 On 02-May-24			Bond Future	131.13	131.6474	131.1306	131.6474	0.00
03/01/2024	2029 On 01-August-24			Bond Future	134.07	134.5977	134.0701	134.5977	0.00
03/01/2024	2029 On 07-November-24			Bond Future	135.83	136.3677	135.8294	136.3677	66.00
03/01/2024	2029 On 06-February-25			Bond Future	138.74	139.2902	138.7420	139.2902	0.00
03/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6342	7	6	7	0.00
03/01/2024	2029 On 06-February-25	132.40	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
03/01/2024	2030 On 01-February-24			Bond Future	9.90	91.8804	91.6951	91.8804	98,158.00
03/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	5890	6	6	6	0.00
03/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	5928	6	6	6	0.00
03/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	5852	6	6	6	0.00
03/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5699	6	6	6	0.00
03/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	901	1	1	1	1,360.00
03/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1267	1	1	1	400.00
03/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8675	9	9	9	0.00
03/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	249	0	0	0	400.00
03/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	806	1	1	1	500.00
03/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2273	2	2	2	500.00
03/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7782	8	8	8	0.00
03/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1529	2	2	2	200.00
03/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4515	5	5	5	0.00
03/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7370	8	7	8	0.00
03/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7745	8	8	8	0.00
03/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1078	1	1	1	500.00
03/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	3	0	0	0	500.00
03/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	666	1	1	1	0.00
03/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	5	0	0	0	200.00
03/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	46	0	0	0	700.00
03/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	453	0	0	0	0.00
03/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	3	0	0	0	500.00
03/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	252	0	0	0	0.00
03/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	855	1	1	1	0.00
03/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1655	2	2	2	0.00
03/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	564	1	1	1	0.00
03/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	1	0	0	0	400.00
03/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	18	0	0	0	1,360.00
03/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	782	1	1	1	0.00
03/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	16	0	0	0	0.00
03/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	15	0	0	0	0.00
03/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	16	0	0	0	0.00
03/01/2024	2030 On 02-May-24			Bond Future	9.95	93.9100	93.7207	93.9100	23,830.00
03/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2199	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7773	8	8	8	0.00
03/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4046	4	4	4	1,080.00
03/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9285	9	9	9	0.00
03/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1169	1	1	1	1,000.00
03/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1457	2	1	2	0.00
03/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1476	2	1	2	0.00
03/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1438	2	1	2	0.00
03/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5003	5	5	5	500.00
03/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	11925	12	12	12	0.00
03/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3442	4	3	4	500.00
03/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	415	0	0	0	0.00
03/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	10	0	0	0	500.00
03/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	787	1	1	1	0.00
03/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	2029	2	2	2	0.00
03/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1986	2	2	2	0.00
03/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	2007	2	2	2	0.00
03/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1370	1	1	1	0.00
03/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	55	0	0	0	1,080.00
03/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	612	1	1	1	0.00
03/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	128	0	0	0	1,000.00
03/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2378	2	2	2	0.00
03/01/2024	2030 On 01-August-24			Bond Future	10.01	91.9866	91.7937	91.9866	0.00
03/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3064	3	3	3	0.00
03/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3039	3	3	3	0.00
03/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3089	3	3	3	0.00
03/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1619	2	2	2	0.00
03/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1646	2	2	2	0.00
03/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1633	2	2	2	0.00
03/01/2024	2030 On 07-November-24			Bond Future	10.08	94.1325	93.9363	94.1325	1,652.00
03/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4110	4	4	4	0.00
03/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4085	4	4	4	0.00
03/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4135	4	4	4	0.00
03/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1630	2	2	2	0.00
03/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1652	2	2	2	0.00
03/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1641	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2030 On 06-February-25			Bond Future	10.17	92.1160	91.9169	92.1160	0.00
03/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3862	4	4	4	0.00
03/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	2051	2	2	2	0.00
03/01/2024	2032 On 01-February-24			Bond Future	10.75	89.8190	89.5597	89.8190	91,916.00
03/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5189	5	5	5	0.00
03/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5146	5	5	5	0.00
03/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5232	5	5	5	0.00
03/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1477	2	1	2	8,500.00
03/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	5880	6	6	6	0.00
03/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	26	0	0	0	1,200.00
03/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1062	1	1	1	1,200.00
03/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8537	9	9	9	0.00
03/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	647	1	1	1	500.00
03/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2126	2	2	2	500.00
03/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9000	9	9	9	0.00
03/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1117	1	1	1	200.00
03/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4802	5	5	5	0.00
03/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8029	8	8	8	0.00
03/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	3953	4	4	4	0.00
03/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3047	3	3	3	0.00
03/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3128	3	3	3	0.00
03/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1322	1	1	1	0.00
03/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	816	1	1	1	17,000.00
03/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	250	0	0	0	8,500.00
03/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	262	0	0	0	17,000.00
03/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	150	0	0	0	8,500.00
03/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	12	0	0	0	200.00
03/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	950	1	1	1	0.00
03/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	88	0	0	0	200.00
03/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	5	0	0	0	500.00
03/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1408	1	1	1	0.00
03/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	471	0	0	0	0.00
03/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	7	0	0	0	1,200.00
03/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	992	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
03/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3704	3	4	3	0.00
03/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	45	0	0	0	0.00
03/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	730	1	1	1	0.00
03/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	67	0	0	0	0.00
03/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	71	0	0	0	0.00
03/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	69	0	0	0	0.00
03/01/2024	2032 On 02-May-24			Bond Future	10.82	87.6410	87.3761	87.6410	61,402.00
03/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1562	2	2	2	500.00
03/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2828	3	3	3	500.00
03/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10423	11	10	11	0.00
03/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11076	11	11	11	0.00
03/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1692	2	2	2	1,550.00
03/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3628	4	4	4	1,550.00
03/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1122	1	1	1	1,000.00
03/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2196	2	2	2	1,000.00
03/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9348	10	9	10	0.00
03/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1478	2	1	2	0.00
03/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1458	2	1	2	0.00
03/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1499	2	1	2	0.00
03/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1520	2	2	2	500.00
03/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5210	5	5	5	0.00
03/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3187	3	3	3	0.00
03/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1378	1	1	1	500.00
03/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2741	3	3	3	0.00
03/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	683	1	1	1	500.00
03/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2768	3	3	3	0.00
03/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2824	3	3	3	0.00
03/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2796	3	3	3	0.00
03/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	167	0	0	0	1,000.00
03/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	2027	2	2	2	0.00
03/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2686	3	3	3	0.00
03/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2527	2	3	2	0.00
03/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	75	0	0	0	1,550.00
03/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	1175	1	1	1	0.00
03/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	102	0	0	0	500.00

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03/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1576	1	2	1	0.00
03/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	3367	3	3	3	0.00
03/01/2024	2032 On 01-August-24			Bond Future	10.91	89.5840	89.3137	89.5840	0.00
03/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3371	4	3	4	0.00
03/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3399	4	3	4	0.00
03/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3344	4	3	4	0.00
03/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	2315	2	2	2	0.00
03/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	2278	2	2	2	0.00
03/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	2296	2	2	2	0.00
03/01/2024	2032 On 07-November-24			Bond Future	11.01	87.5072	87.2318	87.5072	1,526.00
03/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10341	11	10	11	0.00
03/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4805	5	5	5	1,615.00
03/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4341	5	4	5	0.00
03/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4370	5	4	5	0.00
03/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4313	4	4	4	0.00
03/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	2285	2	2	2	0.00
03/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	2255	2	2	2	0.00
03/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	2270	2	2	2	0.00
03/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	535	1	1	1	1,615.00
03/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	2037	2	2	2	0.00
03/01/2024	2032 On 06-February-25			Bond Future	11.13	89.3587	89.0786	89.3587	0.00
03/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4795	5	5	5	0.00
03/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	2264	2	2	2	0.00
03/01/2024	2033 On 01-February-24			Bond Future	123.00	123.3296	122.9967	123.3296	8,052.00
03/01/2024	2033 On 02-May-24			Bond Future	124.28	124.6186	124.2785	124.6186	0.00
03/01/2024	2033 On 01-August-24			Bond Future	127.06	127.4115	127.0646	127.4115	0.00
03/01/2024	2033 On 07-November-24			Bond Future	128.56	128.9145	128.5611	128.9145	0.00
03/01/2024	2033 On 06-February-25			Bond Future	131.32	131.6774	131.3180	131.6774	0.00
03/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	6378	7	6	7	0.00
03/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/01/2024	2037 On 01-February-24			Bond Future	12.03	77.5959	77.2058	77.5959	135,090.00
03/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2118	2	2	2	0.00
03/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2155	2	2	2	0.00
03/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2081	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9269	10	9	10	0.00
03/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	4706	5	5	5	0.00
03/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1345	2	1	2	2,500.00
03/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	110	0	0	0	2,500.00
03/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	1049	1	1	1	0.00
03/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	3	0	0	0	2,500.00
03/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	623	1	1	1	0.00
03/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	593	1	1	1	0.00
03/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	608	1	1	1	0.00
03/01/2024	2037 On 02-May-24			Bond Future	12.14	79.3099	78.9113	79.3099	230.00
03/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	908	1	1	1	0.00
03/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	924	1	1	1	0.00
03/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	893	1	1	1	0.00
03/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4808	5	5	5	0.00
03/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4725	4	5	4	0.00
03/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4766	4	5	4	0.00
03/01/2024	2037 On 01-August-24			Bond Future	12.26	76.8124	76.4054	76.8124	0.00
03/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8528	9	9	9	0.00
03/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6182	6	6	6	0.00
03/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2837	3	3	3	0.00
03/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2810	3	3	3	0.00
03/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2863	3	3	3	1,383.00
03/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3652	3	4	3	0.00
03/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3704	4	4	4	0.00
03/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3678	3	4	3	0.00
03/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1667	2	2	2	1,383.00
03/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	1021	1	1	1	1,383.00
03/01/2024	2037 On 07-November-24			Bond Future	12.39	78.6033	78.1879	78.6033	9,175.00
03/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4440	5	4	5	0.00
03/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4411	5	4	5	0.00
03/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4469	5	4	5	0.00
03/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	3475	3	3	3	0.00
03/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	3517	3	4	3	0.00
03/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	3496	3	3	3	0.00
03/01/2024	2037 On 06-February-25			Bond Future	12.53	76.0062	75.5830	76.0062	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
03/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5029	5	5	5	0.00
03/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3907	4	4	4	0.00
03/01/2024	2038 On 01-February-24			Bond Future	131.88	132.4137	131.8800	132.4137	3,549.00
03/01/2024	2038 On 02-May-24			Bond Future	134.83	135.3711	134.8258	135.3711	1,706.00
03/01/2024	2038 On 01-August-24			Bond Future	135.77	136.3307	135.7740	136.3307	0.00
03/01/2024	2038 On 07-November-24			Bond Future	138.98	139.5478	138.9797	139.5478	0.00
03/01/2024	2038 On 06-February-25			Bond Future	139.83	140.4091	139.8306	140.4091	0.00
03/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4601	5	5	5	0.00
03/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/01/2024	2040 On 01-February-24			Bond Future	12.36	77.4421	76.9481	77.4421	126,472.00
03/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1100	1	1	1	0.00
03/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3288	4	3	4	0.00
03/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	7959	8	8	8	0.00
03/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1211	1	1	1	0.00
03/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1183	1	1	1	0.00
03/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1240	2	1	2	0.00
03/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	1306	1	1	1	0.00
03/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	1361	1	1	1	0.00
03/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	1333	1	1	1	0.00
03/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	17	0	0	0	0.00
03/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	351	0	0	0	0.00
03/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1448	1	1	1	0.00
03/01/2024	2040 On 02-May-24			Bond Future	12.48	79.1527	78.6479	79.1527	500.00
03/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	750	1	1	1	0.00
03/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	737	1	1	1	0.00
03/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	764	1	1	1	0.00
03/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5749	5	6	5	0.00
03/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5844	5	6	5	0.00
03/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5796	5	6	5	0.00
03/01/2024	2040 On 01-August-24			Bond Future	12.60	76.4013	75.8857	76.4013	0.00
03/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2771	3	3	3	0.00
03/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2798	3	3	3	0.00
03/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2745	3	3	3	0.00
03/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	4286	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
03/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	4227	4	4	4	0.00
03/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	4256	4	4	4	0.00
03/01/2024	2040 On 07-November-24			Bond Future	12.74	78.1824	77.6558	78.1824	8,697.00
03/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4470	5	4	5	0.00
03/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4500	5	4	5	0.00
03/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4440	5	4	5	0.00
03/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3888	4	4	4	0.00
03/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3842	4	4	4	0.00
03/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3865	4	4	4	0.00
03/01/2024	2040 On 06-February-25			Bond Future	12.88	75.3253	74.7887	75.3253	0.00
03/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4769	5	5	5	0.00
03/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	4406	4	4	4	0.00
03/01/2024	2044 On 01-February-24			Bond Future	12.46	73.6311	73.0487	73.6311	95,462.00
03/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4420	5	4	5	0.00
03/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	795	1	1	1	0.00
03/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	818	1	1	1	0.00
03/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	772	1	1	1	0.00
03/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3294	4	3	4	0.00
03/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	331	0	0	0	15,000.00
03/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1832	2	2	2	0.00
03/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1762	1	2	1	0.00
03/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1797	1	2	1	0.00
03/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	165	0	0	0	5,000.00
03/01/2024	2044 On 02-May-24			Bond Future	12.57	75.2575	74.6623	75.2575	284.00
03/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	709	1	1	1	0.00
03/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	723	1	1	1	0.00
03/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	696	1	1	1	0.00
03/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	6107	6	6	6	0.00
03/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	6008	6	6	6	0.00
03/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	6057	6	6	6	0.00
03/01/2024	2044 On 01-August-24			Bond Future	12.69	72.5449	71.9369	72.5449	0.00
03/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2413	3	2	3	0.00
03/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2389	3	2	3	0.00
03/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2438	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4598	4	5	4	0.00
03/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4664	4	5	4	0.00
03/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4631	4	5	4	0.00
03/01/2024	2044 On 07-November-24			Bond Future	12.82	74.2360	73.6148	74.2360	0.00
03/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4470	5	4	5	0.00
03/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4440	5	4	5	0.00
03/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4499	5	4	5	0.00
03/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3959	4	4	4	0.00
03/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	4005	4	4	4	0.00
03/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3982	4	4	4	0.00
03/01/2024	2044 On 06-February-25			Bond Future	12.96	71.4206	70.7873	71.4206	0.00
03/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4734	5	5	5	0.00
03/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4406	4	4	4	0.00
03/01/2024	2046 On 01-February-24			Bond Future	116.18	116.3816	116.1774	116.3816	11,904.00
03/01/2024	2046 On 02-May-24			Bond Future	116.62	116.8298	116.6213	116.8298	4,626.00
03/01/2024	2046 On 01-August-24			Bond Future	119.24	119.4478	119.2353	119.4478	0.00
03/01/2024	2046 On 07-November-24			Bond Future	119.84	120.0557	119.8396	120.0557	0.00
03/01/2024	2046 On 06-February-25			Bond Future	122.41	122.6270	122.4078	122.6270	0.00
03/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8398	9	8	9	0.00
03/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/01/2024	2050 On 01-February-24			Bond Future	115.43	115.9611	115.4269	115.9611	10,813.00
03/01/2024	2050 On 02-May-24			Bond Future	118.01	118.5513	118.0051	118.5513	3,316.00
03/01/2024	2050 On 01-August-24			Bond Future	118.34	118.8989	118.3412	118.8989	0.00
03/01/2024	2050 On 07-November-24			Bond Future	121.14	121.7047	121.1354	121.7047	0.00
03/01/2024	2050 On 06-February-25			Bond Future	121.36	121.9400	121.3602	121.9400	0.00
03/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5760	6	6	6	0.00
03/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	AL37 On 01-February-24			Index Future	1982.33	1984.6990	1982.3320	1984.6990	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
03/01/2024	AL37 On 02-May-24			Index Future	2026.12	2028.5430	2026.1240	2028.5430	0.00
03/01/2024	AL37 On 01-August-24			Index Future	2071.07	2073.5390	2071.0710	2073.5390	0.00
03/01/2024	AL37 On 07-November-24			Index Future	2119.50	2122.0180	2119.5000	2122.0180	0.00
03/01/2024	AL37 On 06-February-25			Index Future	2164.53	2167.0910	2164.5280	2167.0910	0.00
03/01/2024	AL7T On 01-February-24			Index Future	1086.76	1090.2850	1086.7600	1090.2850	0.00
03/01/2024	AL7T On 02-May-24			Index Future	1110.77	1114.3700	1110.7680	1114.3700	0.00
03/01/2024	AL7T On 01-August-24			Index Future	1135.41	1139.0890	1135.4090	1139.0890	0.00
03/01/2024	AL7T On 07-November-24			Index Future	1161.96	1165.7200	1161.9590	1165.7200	0.00
03/01/2024	AL7T On 06-February-25			Index Future	1186.65	1190.4810	1186.6450	1190.4810	0.00
03/01/2024	ALBI On 01-February-24			Index Future	939.74	943.4770	939.7430	943.4770	104.00
03/01/2024	ALBI On 02-May-24			Index Future	960.50	964.3190	960.5030	964.3190	0.00
03/01/2024	ALBI On 01-August-24			Index Future	981.81	985.7100	981.8100	985.7100	0.00
03/01/2024	ALBI On 07-November-24			Index Future	1004.77	1008.7550	1004.7680	1008.7550	0.00
03/01/2024	ALBI On 06-February-25			Index Future	1026.12	1030.1820	1026.1150	1030.1820	0.00
03/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	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
03/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	ES33 On 01-February-24			Bond Future	12.39	76.1786	75.9034	76.1786	0.00
03/01/2024	ES33 On 02-May-24			Bond Future	12.53	74.0812	73.8000	74.0812	0.00
03/01/2024	ES33 On 01-August-24			Bond Future	12.67	75.7410	75.4540	75.7410	0.00
03/01/2024	ES33 On 07-November-24			Bond Future	12.84	73.7239	73.4311	73.7239	0.00
03/01/2024	ES33 On 06-February-25			Bond Future	13.03	75.2995	75.0014	75.2995	0.00
03/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1270	2	1	2	0.00
03/01/2024	ES33 On 06-February-25	13.34	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
03/01/2024	ES42 On 01-February-24			Bond Future	13.04	71.5138	71.0428	71.5138	0.00
03/01/2024	ES42 On 02-May-24			Bond Future	13.18	68.8485	68.3671	68.8485	0.00
03/01/2024	ES42 On 01-August-24			Bond Future	13.31	70.3906	69.8989	70.3906	0.00
03/01/2024	ES42 On 07-November-24			Bond Future	13.48	67.7816	67.2791	67.7816	0.00
03/01/2024	ES42 On 06-February-25			Bond Future	13.64	69.2274	68.7151	69.2274	0.00
03/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	322	1	0	1	0.00
03/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/01/2024	GOVI On 01-February-24			GOVI	926.36	929.9850	926.3610	929.9850	726.00
03/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	463710	50	46	50	0.00
03/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	463610	50	46	50	0.00
03/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	463810	50	46	50	0.00
03/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 02-May-24			GOVI	946.83	950.5290	946.8250	950.5290	0.00
03/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	41450	0	4	0	0.00
03/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	41650	0	4	0	0.00
03/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	41550	0	4	0	0.00
03/01/2024	GOVI On 01-August-24			GOVI	967.83	971.6130	967.8290	971.6130	0.00
03/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	244590	28	24	28	0.00
03/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	244490	28	24	28	0.00
03/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	244390	28	24	28	0.00
03/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 07-November-24			GOVI	990.46	994.3290	990.4610	994.3290	0.00
03/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	416610	46	42	46	0.00
03/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	416710	46	42	46	0.00
03/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	416810	46	42	46	0.00
03/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 07-November-24	948.79	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
03/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/01/2024	GOVI On 06-February-25			GOVI	1011.50	1015.4490	1011.5030	1015.4490	0.00
03/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	395030	43	40	43	0.00
03/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/01/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2024	IGOV On 01-February-24			Index Future	347.13	348.0840	347.1290	348.0840	606.00
03/01/2024	IGOV On 02-May-24			Index Future	354.88	355.8590	354.8830	355.8590	16.00
03/01/2024	IGOV On 01-August-24			Index Future	362.84	363.8360	362.8390	363.8360	0.00
03/01/2024	IGOV On 07-November-24			Index Future	371.41	372.4310	371.4120	372.4310	0.00
03/01/2024	IGOV On 06-February-25			Index Future	379.38	380.4210	379.3820	380.4210	0.00
03/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/01/2024	JBAF On 20-December-23			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
03/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6220	91.6270	91.6220	0.00
03/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
03/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6720	91.6720	91.6720	0.00
03/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7520	91.7530	91.7520	0.00
03/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7820	91.7820	91.7820	0.00
03/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9120	91.9120	91.9120	0.00
03/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1420	92.1400	92.1420	0.00
03/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.4610	92.4620	92.4610	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
03/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.5700	92.5720	92.5700	0.00
03/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6540	92.6550	92.6540	0.00
03/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.27	92.7100	92.7270	92.7100	0.00
03/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.5910	92.5940	92.5910	0.00
03/01/2024	R035 On 01-February-24			Bond Future	11.55	87.7337	87.4214	87.7337	67,987.00
03/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	315	0	0	0	400.00
03/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9541	10	10	10	0.00
03/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	26	0	0	0	400.00
03/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3606	4	4	4	0.00
03/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3562	4	4	4	0.00
03/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3651	4	4	4	0.00
03/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	214	0	0	0	0.00
03/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	227	0	0	0	0.00
03/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	221	0	0	0	0.00
03/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2689	2	3	2	0.00
03/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5291	5	5	5	0.00
03/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	2	0	0	0	400.00
03/01/2024	R035 On 02-May-24			Bond Future	11.64	85.1598	84.8407	85.1598	109,420.00
03/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1345	1	1	1	0.00
03/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1325	1	1	1	0.00
03/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1366	1	1	1	0.00
03/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3726	4	4	4	0.00
03/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3796	4	4	4	0.00
03/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3761	4	4	4	0.00
03/01/2024	R035 On 01-August-24			Bond Future	11.74	87.0481	86.7223	87.0481	0.00
03/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3395	4	3	4	0.00
03/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3424	4	3	4	0.00
03/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3366	4	3	4	0.00
03/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	3111	3	3	3	0.00
03/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	3065	3	3	3	0.00
03/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	3088	3	3	3	0.00
03/01/2024	R035 On 07-November-24			Bond Future	11.87	84.5637	84.2315	84.5637	19,875.00
03/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4572	5	5	5	0.00
03/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4602	5	5	5	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
03/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4541	5	5	5	0.00
03/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	3013	3	3	3	0.00
03/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2974	3	3	3	0.00
03/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2994	3	3	3	0.00
03/01/2024	R035 On 06-February-25			Bond Future	12.01	86.3534	86.0153	86.3534	0.00
03/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5042	5	5	5	0.00
03/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	3048	3	3	3	0.00
03/01/2024	R053 On 01-February-24			Bond Future	12.38	98.8793	98.1124	98.8793	0.00
03/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4342	5	4	5	0.00
03/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4399	5	4	5	0.00
03/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4286	5	4	5	0.00
03/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	470	0	0	0	0.00
03/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	447	0	0	0	0.00
03/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	458	0	0	0	0.00
03/01/2024	R053 On 02-May-24			Bond Future	12.49	95.1988	94.4152	95.1988	5,189.00
03/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5935	6	6	6	0.00
03/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5888	6	6	6	0.00
03/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5981	7	6	7	0.00
03/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	2143	2	2	2	0.00
03/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	2184	2	2	2	0.00
03/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	2163	2	2	2	0.00
03/01/2024	R053 On 01-August-24			Bond Future	12.60	97.3092	96.5087	97.3092	0.00
03/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7015	8	7	8	0.00
03/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7060	8	7	8	0.00
03/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6972	8	7	8	0.00
03/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	3327	3	3	3	0.00
03/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	3282	3	3	3	0.00
03/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	3304	3	3	3	0.00
03/01/2024	R053 On 07-November-24			Bond Future	12.73	93.7069	92.8889	93.7069	0.00
03/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5852	6	6	6	0.00
03/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5814	6	6	6	0.00
03/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5890	6	6	6	0.00
03/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	5365	5	5	5	0.00
03/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	5427	5	5	5	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
03/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	5396	5	5	5	0.00
03/01/2024	R053 On 06-February-25			Bond Future	12.87	95.6873	94.8532	95.6873	0.00
03/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6462	7	6	7	0.00
03/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5989	6	6	6	0.00
03/01/2024	R186 On 01-February-24			Bond Future	8.76	105.7117	105.6580	105.7117	74,423.00
03/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1941	2	2	2	0.00
03/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1965	2	2	2	0.00
03/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1918	2	2	2	0.00
03/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	48	0	0	0	0.00
03/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	45	0	0	0	0.00
03/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	46	0	0	0	0.00
03/01/2024	R186 On 02-May-24			Bond Future	8.74	108.0468	107.9921	108.0468	11,233.00
03/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	185	0	0	0	0.00
03/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	190	0	0	0	0.00
03/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	180	0	0	0	0.00
03/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2534	3	3	3	2,030.00
03/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3919	4	4	4	0.00
03/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	86	0	0	0	2,030.00
03/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	223	0	0	0	0.00
03/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1963	2	2	2	0.00
03/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1924	2	2	2	0.00
03/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1944	2	2	2	0.00
03/01/2024	R186 On 01-August-24			Bond Future	8.70	105.1336	105.0783	105.1336	0.00
03/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1045	1	1	1	0.00
03/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1032	1	1	1	0.00
03/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1057	1	1	1	0.00
03/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1065	1	1	1	0.00
03/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1084	1	1	1	0.00
03/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1074	1	1	1	0.00
03/01/2024	R186 On 07-November-24			Bond Future	8.69	107.5869	107.5317	107.5869	44,537.00
03/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1743	2	2	2	0.00
03/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1756	2	2	2	0.00
03/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1730	2	2	2	0.00
03/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	882	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
03/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	870	1	1	1	0.00
03/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	876	1	1	1	0.00
03/01/2024	R186 On 06-February-25			Bond Future	8.71	104.5494	104.4944	104.5494	0.00
03/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1551	2	2	2	0.00
03/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	996	1	1	1	0.00
03/01/2024	R202 On 01-February-24			Bond Future	259.67	259.5291	259.6671	259.5291	5,070.00
03/01/2024	R202 On 02-May-24			Bond Future	265.47	265.3257	265.4674	265.3257	0.00
03/01/2024	R202 On 01-August-24			Bond Future	266.31	266.1682	266.3146	266.1682	0.00
03/01/2024	R202 On 07-November-24			Bond Future	272.60	272.4500	272.6033	272.4500	6.00
03/01/2024	R202 On 06-February-25			Bond Future	273.20	273.0413	273.2013	273.0413	0.00
03/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6411	6	6	6	0.00
03/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
03/01/2024	R209 On 01-February-24			Bond Future	11.73	67.4630	67.1644	67.4630	14,316.00
03/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2237	2	2	2	0.00
03/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2202	2	2	2	0.00
03/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2273	3	2	3	0.00
03/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	366	0	0	0	0.00
03/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	386	0	0	0	0.00
03/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	376	0	0	0	0.00
03/01/2024	R209 On 02-May-24			Bond Future	11.82	65.8001	65.4951	65.8001	0.00
03/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	886	1	1	1	0.00
03/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	871	1	1	1	0.00
03/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	901	1	1	1	0.00
03/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3962	4	4	4	0.00
03/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	4032	4	4	4	0.00
03/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3997	4	4	4	0.00
03/01/2024	R209 On 01-August-24			Bond Future	11.92	67.2590	66.9475	67.2590	0.00
03/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2508	3	3	3	0.00
03/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2532	3	3	3	0.00
03/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2485	3	2	3	0.00
03/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	3132	3	3	3	0.00
03/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	3086	3	3	3	0.00
03/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	3109	3	3	3	0.00
03/01/2024	R209 On 07-November-24			Bond Future	12.04	65.6714	65.3536	65.6714	5,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3855	4	4	4	0.00
03/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3829	4	4	4	0.00
03/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3881	4	4	4	0.00
03/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	3014	3	3	3	0.00
03/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	3052	3	3	3	0.00
03/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	3033	3	3	3	0.00
03/01/2024	R209 On 06-February-25			Bond Future	12.16	67.0608	66.7371	67.0608	0.00
03/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4337	5	4	5	0.00
03/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	3108	3	3	3	0.00
03/01/2024	R210 On 01-February-24			Bond Future	235.87	235.7592	235.8713	235.7592	677.00
03/01/2024	R210 On 02-May-24			Bond Future	237.88	237.7637	237.8788	237.7637	0.00
03/01/2024	R210 On 01-August-24			Bond Future	243.21	243.0921	243.2112	243.0921	0.00
03/01/2024	R210 On 07-November-24			Bond Future	245.60	245.4778	245.6029	245.4778	60.00
03/01/2024	R210 On 06-February-25			Bond Future	250.87	250.7372	250.8681	250.7372	0.00
03/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	11258	11	11	11	0.00
03/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/01/2024	R213 On 01-February-24			Bond Future	10.41	86.5233	86.2893	86.5233	29,769.00
03/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5470	6	5	6	0.00
03/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5509	6	6	6	0.00
03/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5430	6	5	6	0.00
03/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	33	0	0	0	0.00
03/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	31	0	0	0	0.00
03/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	32	0	0	0	0.00
03/01/2024	R213 On 02-May-24			Bond Future	10.48	84.8760	84.6369	84.8760	0.00
03/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1484	2	1	2	0.00
03/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1503	2	2	2	0.00
03/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1464	2	1	2	0.00
03/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	2321	2	2	2	0.00
03/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	2274	2	2	2	0.00
03/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	2297	2	2	2	0.00
03/01/2024	R213 On 01-August-24			Bond Future	10.55	86.7579	86.5140	86.7579	0.00
03/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3226	3	3	3	0.00
03/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3200	3	3	3	0.00
03/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3251	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1875	2	2	2	0.00
03/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1906	2	2	2	0.00
03/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1891	2	2	2	0.00
03/01/2024	R213 On 07-November-24			Bond Future	10.64	85.2215	84.9730	85.2215	16,191.00
03/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4137	4	4	4	0.00
03/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4163	4	4	4	0.00
03/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4111	4	4	4	0.00
03/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1865	2	2	2	0.00
03/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1839	2	2	2	0.00
03/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1852	2	2	2	0.00
03/01/2024	R213 On 06-February-25			Bond Future	10.76	87.0263	86.7737	87.0263	0.00
03/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4364	5	4	5	0.00
03/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	2087	2	2	2	0.00
03/01/2024	R214 On 01-February-24			Bond Future	12.18	62.8455	62.3984	62.8455	10,887.00
03/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	964	1	1	1	0.00
03/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	940	1	1	1	0.00
03/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	988	1	1	1	0.00
03/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	1100	1	1	1	0.00
03/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	1148	1	1	1	0.00
03/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	1124	1	1	1	0.00
03/01/2024	R214 On 02-May-24			Bond Future	12.28	60.9292	60.4723	60.9292	10,172.00
03/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1912	2	2	2	7,110.00
03/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6082	6	6	6	0.00
03/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3943	4	4	4	0.00
03/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1866	2	2	2	10,000.00
03/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	693	1	1	1	0.00
03/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	681	1	1	1	0.00
03/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	706	1	1	1	0.00
03/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4685	4	5	4	0.00
03/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4765	4	5	4	0.00
03/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4725	4	5	4	0.00
03/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2576	2	3	2	0.00
03/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	1243	1	1	1	17,110.00
03/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2626	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	629	1	1	1	17,110.00
03/01/2024	R214 On 01-August-24			Bond Future	12.38	62.2802	61.8135	62.2802	0.00
03/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2412	3	2	3	0.00
03/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2435	3	2	3	0.00
03/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2389	3	2	3	0.00
03/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	3413	3	3	3	0.00
03/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	3363	3	3	3	0.00
03/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	3388	3	3	3	0.00
03/01/2024	R214 On 07-November-24			Bond Future	12.50	60.4262	59.9494	60.4262	0.00
03/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3781	4	4	4	0.00
03/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3756	4	4	4	0.00
03/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3807	4	4	4	0.00
03/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	3248	3	3	3	0.00
03/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	3288	3	3	3	0.00
03/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	3268	3	3	3	0.00
03/01/2024	R214 On 06-February-25			Bond Future	12.63	61.7050	61.2189	61.7050	0.00
03/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4085	4	4	4	0.00
03/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3707	3	4	3	0.00
03/01/2024	R248 On 01-February-24			Bond Future	12.38	76.7281	76.1614	76.7281	246,223.00
03/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	7942	9	8	9	0.00
03/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4180	5	4	5	0.00
03/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	702	1	1	1	0.00
03/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	723	1	1	1	0.00
03/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	681	1	1	1	0.00
03/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5449	6	5	6	0.00
03/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1063	1	1	1	0.00
03/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	43	0	0	0	0.00
03/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1503	1	2	1	0.00
03/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5421	5	5	5	0.00
03/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	96	0	0	0	0.00
03/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	2063	2	2	2	0.00
03/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1986	2	2	2	0.00
03/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	2024	2	2	2	0.00
03/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	208	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
03/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	19	0	0	0	0.00
03/01/2024	R248 On 02-May-24			Bond Future	12.48	73.9747	73.3956	73.9747	13,880.00
03/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	515	1	1	1	0.00
03/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2525	3	3	3	0.00
03/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5114	6	5	6	0.00
03/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	595	1	1	1	0.00
03/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	607	1	1	1	0.00
03/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	583	1	1	1	0.00
03/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6808	6	7	6	0.00
03/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6700	6	7	6	0.00
03/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6754	6	7	6	0.00
03/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	1418	1	1	1	0.00
03/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2972	3	3	3	0.00
03/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	7136	7	7	7	0.00
03/01/2024	R248 On 01-August-24			Bond Future	12.58	75.6148	75.0233	75.6148	13,000.00
03/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2870	3	3	3	0.00
03/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2897	3	3	3	0.00
03/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2842	3	3	3	0.00
03/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	4458	4	4	4	0.00
03/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	4396	4	4	4	0.00
03/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	4427	4	4	4	0.00
03/01/2024	R248 On 07-November-24			Bond Future	12.71	72.9269	72.3225	72.9269	0.00
03/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4487	5	4	5	0.00
03/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4518	5	5	5	0.00
03/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4548	5	5	5	0.00
03/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	4074	4	4	4	0.00
03/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	4098	4	4	4	0.00
03/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	4122	4	4	4	0.00
03/01/2024	R248 On 06-February-25			Bond Future	12.85	74.4696	73.8534	74.4696	0.00
03/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4349	5	4	5	0.00
03/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	5112	5	5	5	0.00
03/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	X210 On 31-March-28			Bond Future	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
03/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00