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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/04/2024 TO: 03/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	2025 On 02-May-24			Bond Future	178.88	178.8488	178.8831	178.8488	9,075.00
03/04/2024	2025 On 01-August-24			Bond Future	181.01	180.9796	181.0146	180.9796	0.00
03/04/2024	2025 On 07-November-24			Bond Future	185.31	185.2735	185.3110	185.2735	0.00
03/04/2024	2029 On 02-May-24			Bond Future	129.13	129.1361	129.1344	129.1361	7,295.00
03/04/2024	2029 On 01-August-24			Bond Future	132.00	131.9978	131.9963	131.9978	728.00
03/04/2024	2029 On 07-November-24			Bond Future	133.73	133.7316	133.7309	133.7316	0.00
03/04/2024	2029 On 06-February-25			Bond Future	136.67	136.6693	136.6698	136.6693	0.00
03/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4270	4	4	4	0.00
03/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
03/04/2024	2029 On 08-May-25			Bond Future	138.18	138.1761	138.1773	138.1761	0.00
03/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	327	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
03/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
03/04/2024	2030 On 02-May-24			Bond Future	10.55	90.9438	91.3367	90.9438	128,324.00
03/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	18	0	0	0	0.00
03/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	17	0	0	0	0.00
03/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	20	0	0	0	0.00
03/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	173	0	0	0	1,000.00
03/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5272	5	5	5	0.00
03/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	4	0	0	0	1,000.00
03/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1430	1	1	1	1,080.00
03/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6847	6	7	6	0.00
03/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	909	1	1	1	500.00
03/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2365	2	2	2	500.00
03/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9531	9	10	9	0.00
03/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
03/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	162	0	0	0	0.00
03/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	639	1	1	1	0.00
03/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	1	0	0	0	1,080.00
03/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	380	1	0	1	0.00
03/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1728	2	2	2	0.00
03/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	11	0	0	0	1,000.00
03/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3596	4	4	4	0.00
03/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2913	3	3	3	0.00
03/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	2992	3	3	3	0.00
03/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	2953	3	3	3	0.00
03/04/2024	2030 On 01-August-24			Bond Future	10.65	88.9311	89.3327	88.9311	1,000.00
03/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	960	1	1	1	0.00
03/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	944	1	1	1	0.00
03/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	976	1	1	1	0.00
03/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1967	2	2	2	0.00
03/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2012	2	2	2	0.00
03/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	1989	2	2	2	0.00
03/04/2024	2030 On 07-November-24			Bond Future	10.76	91.0174	91.4293	91.0174	1,650.00
03/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1935	2	2	2	0.00
03/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1915	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
03/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1955	2	2	2	0.00
03/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1956	2	2	2	0.00
03/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	1990	2	2	2	0.00
03/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	1973	2	2	2	0.00
03/04/2024	2030 On 06-February-25			Bond Future	10.88	88.9848	89.4065	88.9848	0.00
03/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1852	2	2	2	0.00
03/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2551	3	3	3	0.00
03/04/2024	2030 On 08-May-25			Bond Future	11.03	90.8719	91.3036	90.8719	0.00
03/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	746	1	1	1	0.00
03/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4111	4	4	4	0.00
03/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1171	1	1	1	1,640.00
03/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1385	2	1	2	1,640.00
03/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3634	4	4	4	0.00
03/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4540	5	5	5	0.00
03/04/2024	2032 On 02-May-24			Bond Future	11.41	84.3033	84.6440	84.3033	136,008.00
03/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	7	0	0	0	0.00
03/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	8	0	0	0	0.00
03/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	6	0	0	0	0.00
03/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	1	0	0	0	1,000.00
03/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	95	0	0	0	1,000.00
03/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6463	6	6	6	0.00
03/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	2156	2	2	2	0.00
03/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	502	0	1	0	0.00
03/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	9	0	0	0	500.00
03/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	787	1	1	1	1,550.00
03/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	19	0	0	0	1,550.00
03/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8271	8	8	8	0.00
03/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	11	0	0	0	500.00
03/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	314	0	0	0	500.00
03/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7592	7	8	7	0.00
03/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	636	1	1	1	0.00
03/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
03/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1236	1	1	1	17,000.00
03/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5273	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	4	0	0	0	500.00
03/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1795	2	2	2	0.00
03/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	2	0	0	0	1,550.00
03/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1065	1	1	1	0.00
03/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3586	4	4	4	0.00
03/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1425	2	1	2	500.00
03/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	3962	4	4	4	0.00
03/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	361	0	0	0	500.00
03/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	15	0	0	0	1,000.00
03/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	3867	4	4	4	0.00
03/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2658	3	3	3	0.00
03/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	4978	5	5	5	0.00
03/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4105	4	4	4	0.00
03/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4009	4	4	4	0.00
03/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4057	4	4	4	0.00
03/04/2024	2032 On 01-August-24			Bond Future	11.53	86.1508	86.4991	86.1508	500.00
03/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	1011	1	1	1	0.00
03/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	1029	1	1	1	0.00
03/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	994	1	1	1	0.00
03/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2779	3	3	3	0.00
03/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2722	3	3	3	0.00
03/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2751	3	3	3	0.00
03/04/2024	2032 On 07-November-24			Bond Future	11.66	84.0051	84.3625	84.0051	4,260.00
03/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1974	2	2	2	0.00
03/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1996	2	2	2	0.00
03/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1953	2	2	2	0.00
03/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7439	7	7	7	0.00
03/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2334	2	2	2	1,615.00
03/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	502	1	1	1	1,615.00
03/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2436	3	2	3	0.00
03/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2795	3	3	3	0.00
03/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2750	3	3	3	0.00
03/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2772	3	3	3	0.00
03/04/2024	2032 On 06-February-25			Bond Future	11.80	85.8301	86.1959	85.8301	0.00
03/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2510	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
03/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2862	3	3	3	0.00
03/04/2024	2032 On 08-May-25			Bond Future	11.96	83.4849	83.8595	83.4849	0.00
03/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	953	1	1	1	0.00
03/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5398	6	5	6	0.00
03/04/2024	2033 On 02-May-24			Bond Future	121.28	121.0887	121.2837	121.0887	2,064.00
03/04/2024	2033 On 01-August-24			Bond Future	123.97	123.7722	123.9717	123.7722	5,754.00
03/04/2024	2033 On 07-November-24			Bond Future	125.42	125.2140	125.4189	125.2140	0.00
03/04/2024	2033 On 06-February-25			Bond Future	128.18	127.9647	128.1753	127.9647	0.00
03/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3235	3	3	3	0.00
03/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/04/2024	2033 On 08-May-25			Bond Future	129.40	129.1838	129.3996	129.1838	0.00
03/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
03/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1220	1	1	1	0.00
03/04/2024	2037 On 02-May-24			Bond Future	12.55	76.2116	76.7969	76.2116	70,042.00
03/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	3	0	0	0	0.00
03/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	3	0	0	0	0.00
03/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	4	0	0	0	0.00
03/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5920	7	6	7	0.00
03/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6032	7	6	7	0.00
03/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5976	7	6	7	0.00
03/04/2024	2037 On 01-August-24			Bond Future	12.69	73.6257	74.2239	73.6257	84,501.00
03/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	751	1	1	1	0.00
03/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	736	1	1	1	0.00
03/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	766	1	1	1	1,383.00
03/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5838	5	6	5	0.00
03/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3476	3	3	3	0.00
03/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1142	1	1	1	1,383.00
03/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	512	1	1	1	1,383.00
03/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3736	4	4	4	0.00
03/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3811	4	4	4	0.00
03/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3774	4	4	4	0.00
03/04/2024	2037 On 07-November-24			Bond Future	12.84	75.3526	75.9656	75.3526	9,175.00
03/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2082	2	2	2	0.00
03/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2058	2	2	2	0.00

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03/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2106	2	2	2	0.00
03/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3333	4	3	4	0.00
03/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3386	4	3	4	0.00
03/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3360	4	3	4	0.00
03/04/2024	2037 On 06-February-25			Bond Future	12.99	72.7285	73.3555	72.7285	0.00
03/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2463	2	2	2	0.00
03/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3569	4	4	4	0.00
03/04/2024	2037 On 08-May-25			Bond Future	13.16	74.2693	74.9105	74.2693	3,975.00
03/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1400	1	1	1	0.00
03/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3824	3	4	3	7,500.00
03/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2936	3	3	3	0.00
03/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5841	6	6	6	0.00
03/04/2024	2038 On 02-May-24			Bond Future	131.71	131.7069	131.7127	131.7069	5,122.00
03/04/2024	2038 On 01-August-24			Bond Future	132.57	132.5640	132.5697	132.5640	0.00
03/04/2024	2038 On 07-November-24			Bond Future	135.72	135.7089	135.7160	135.7089	0.00
03/04/2024	2038 On 06-February-25			Bond Future	136.58	136.5762	136.5839	136.5762	0.00
03/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1354	1	1	1	0.00
03/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/04/2024	2038 On 08-May-25			Bond Future	139.52	139.5085	139.5178	139.5085	0.00
03/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
03/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	162	0	0	0	0.00
03/04/2024	2040 On 02-May-24			Bond Future	12.79	76.3367	76.9532	76.3367	127,976.00
03/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	2	0	0	0	0.00
03/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	2	0	0	0	0.00
03/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	2	0	0	0	0.00
03/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6804	7	7	7	0.00
03/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6682	7	7	7	0.00
03/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6743	7	7	7	0.00
03/04/2024	2040 On 01-August-24			Bond Future	12.93	73.5032	74.1332	73.5032	7,062.00
03/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	781	1	1	1	0.00
03/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	797	1	1	1	0.00
03/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	765	1	1	1	0.00
03/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	703	1	1	1	680.00
03/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1987	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
03/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3922	3	4	3	0.00
03/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2184	2	2	2	7,500.00
03/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4222	5	4	5	0.00
03/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1106	1	1	1	680.00
03/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2061	2	2	2	0.00
03/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2232	3	2	3	680.00
03/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4059	5	4	5	0.00
03/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3979	4	4	4	0.00
03/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4018	4	4	4	0.00
03/04/2024	2040 On 07-November-24			Bond Future	13.08	75.2271	75.8727	75.2271	8,677.00
03/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2281	2	2	2	0.00
03/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2306	2	2	2	0.00
03/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2256	2	2	2	0.00
03/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3487	4	3	4	0.00
03/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3432	4	3	4	0.00
03/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3459	4	3	4	0.00
03/04/2024	2040 On 06-February-25			Bond Future	13.23	72.3495	73.0099	72.3495	0.00
03/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2404	2	2	2	0.00
03/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3819	4	4	4	0.00
03/04/2024	2040 On 08-May-25			Bond Future	13.39	73.8819	74.5571	73.8819	0.00
03/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1536	1	2	1	0.00
03/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5478	6	5	6	0.00
03/04/2024	2044 On 02-May-24			Bond Future	12.87	72.3912	73.0327	72.3912	81,746.00
03/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	1	0	0	0	0.00
03/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	1	0	0	0	0.00
03/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	1	0	0	0	0.00
03/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1457	1	1	1	0.00
03/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	309	0	0	0	0.00
03/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	755	1	1	1	0.00
03/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1384	2	1	2	10,030.00
03/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2317	3	2	3	4,200.00
03/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	753	1	1	1	10,030.00
03/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6917	8	7	8	0.00
03/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7041	8	7	8	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
03/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6979	8	7	8	0.00
03/04/2024	2044 On 01-August-24			Bond Future	13.00	69.5964	70.2520	69.5964	43,502.00
03/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	622	0	1	0	0.00
03/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	608	0	1	0	0.00
03/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	636	1	1	1	0.00
03/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4481	5	4	5	0.00
03/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4568	5	5	5	0.00
03/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4524	5	5	5	0.00
03/04/2024	2044 On 07-November-24			Bond Future	13.14	71.2287	71.9003	71.2287	200.00
03/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2202	2	2	2	0.00
03/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2177	2	2	2	0.00
03/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2227	2	2	2	0.00
03/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3400	4	3	4	0.00
03/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3457	4	3	4	0.00
03/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3428	4	3	4	0.00
03/04/2024	2044 On 06-February-25			Bond Future	13.29	68.3895	69.0764	68.3895	0.00
03/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2673	2	3	2	0.00
03/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4056	4	4	4	0.00
03/04/2024	2044 On 08-May-25			Bond Future	13.45	69.8378	70.5402	69.8378	0.00
03/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	2003	2	2	2	0.00
03/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5787	6	6	6	0.00
03/04/2024	2046 On 02-May-24			Bond Future	113.25	113.0750	113.2524	113.0750	16,295.00
03/04/2024	2046 On 01-August-24			Bond Future	115.76	115.5809	115.7624	115.5809	0.00
03/04/2024	2046 On 07-November-24			Bond Future	116.31	116.1260	116.3122	116.1260	0.00
03/04/2024	2046 On 06-February-25			Bond Future	118.87	118.6766	118.8679	118.6766	0.00
03/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4858	5	5	5	0.00
03/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/04/2024	2046 On 08-May-25			Bond Future	119.17	118.9791	119.1745	118.9791	0.00
03/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
03/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2795	3	3	3	0.00
03/04/2024	2050 On 02-May-24			Bond Future	114.69	114.2987	114.6885	114.2987	14,725.00
03/04/2024	2050 On 01-August-24			Bond Future	114.93	114.5353	114.9337	114.5353	0.00
03/04/2024	2050 On 07-November-24			Bond Future	117.66	117.2525	117.6613	117.2525	0.00
03/04/2024	2050 On 06-February-25			Bond Future	117.89	117.4721	117.8900	117.4721	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
03/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2290	2	2	2	0.00
03/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/04/2024	2050 On 08-May-25			Bond Future	120.42	119.9940	120.4222	119.9940	0.00
03/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
03/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	738	1	1	1	0.00
03/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	AL37 On 02-May-24			Index Future	934.87	931.1460	934.8670	931.1460	0.00
03/04/2024	AL37 On 01-August-24			Index Future	955.36	951.5540	955.3560	951.5540	0.00
03/04/2024	AL37 On 07-November-24			Index Future	977.79	973.8980	977.7930	973.8980	0.00
03/04/2024	AL37 On 06-February-25			Index Future	999.07	995.0850	999.0680	995.0850	0.00
03/04/2024	AL37 On 08-May-25			Index Future	1020.34	1016.2690	1020.3390	1016.2690	0.00
03/04/2024	AL7T On 02-May-24			Index Future	1077.18	1071.1190	1077.1840	1071.1190	0.00
03/04/2024	AL7T On 01-August-24			Index Future	1100.79	1094.5940	1100.7920	1094.5940	0.00
03/04/2024	AL7T On 07-November-24			Index Future	1126.64	1120.2970	1126.6440	1120.2970	0.00
03/04/2024	AL7T On 06-February-25			Index Future	1151.16	1144.6690	1151.1570	1144.6690	0.00
03/04/2024	AL7T On 08-May-25			Index Future	1175.67	1169.0370	1175.6670	1169.0370	0.00
03/04/2024	ALBI On 02-May-24			Index Future	938.20	932.9100	938.1980	932.9100	91.00
03/04/2024	ALBI On 01-August-24			Index Future	958.76	953.3560	958.7600	953.3560	0.00
03/04/2024	ALBI On 07-November-24			Index Future	981.28	975.7430	981.2770	975.7430	0.00
03/04/2024	ALBI On 06-February-25			Index Future	1002.63	996.9700	1002.6280	996.9700	0.00
03/04/2024	ALBI On 08-May-25			Index Future	1023.98	1018.1930	1023.9750	1018.1930	0.00
03/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C035 On 28-February-35			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
03/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	CS26 On 02-April-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
03/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	ES33 On 02-May-24			Bond Future	12.98	71.4031	71.8522	71.4031	0.00
03/04/2024	ES33 On 01-August-24			Bond Future	13.14	72.9854	73.4446	72.9854	0.00
03/04/2024	ES33 On 07-November-24			Bond Future	13.34	70.9138	71.3846	70.9138	0.00
03/04/2024	ES33 On 06-February-25			Bond Future	13.54	72.4702	72.9519	72.4702	0.00
03/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
03/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	780	1	1	1	0.00
03/04/2024	ES33 On 08-May-25			Bond Future	13.75	70.2202	70.7132	70.2202	0.00
03/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
03/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4059	5	4	5	0.00
03/04/2024	ES42 On 02-May-24			Bond Future	13.28	67.2709	67.8679	67.2709	0.00
03/04/2024	ES42 On 01-August-24			Bond Future	13.42	68.7616	69.3719	68.7616	0.00
03/04/2024	ES42 On 07-November-24			Bond Future	13.59	66.1242	66.7497	66.1242	0.00
03/04/2024	ES42 On 06-February-25			Bond Future	13.75	67.5743	68.2142	67.5743	0.00
03/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
03/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	179	1	0	1	0.00
03/04/2024	ES42 On 08-May-25			Bond Future	13.93	64.7539	65.4084	64.7539	0.00
03/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
03/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3222	4	3	4	0.00
03/04/2024	GOVI On 02-May-24			GOVI	924.27	919.0900	924.2660	919.0900	730.00
03/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	267240	32	27	32	0.00
03/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	267140	32	27	32	0.00
03/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	267040	32	27	32	0.00
03/04/2024	GOVI On 01-August-24			GOVI	944.52	939.2330	944.5230	939.2330	0.00
03/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	11530	0	1	0	0.00
03/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	11430	0	1	0	0.00
03/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	11330	0	1	0	0.00
03/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	4	0	4	0.00
03/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	4	0	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
03/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	4	0	4	0.00
03/04/2024	GOVI On 07-November-24			GOVI	966.71	961.2880	966.7050	961.2880	0.00
03/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	179150	12	18	12	0.00
03/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	179050	12	18	12	0.00
03/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	179250	13	18	13	0.00
03/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 06-February-25			GOVI	987.74	982.2010	987.7380	982.2010	0.00
03/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	157380	10	16	10	0.00
03/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 08-May-25			GOVI	1008.77	1003.1100	1008.7690	1003.1100	0.00
03/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
03/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	132310	19	13	19	0.00
03/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2024	IGOV On 02-May-24			Index Future	346.78	346.3460	346.7770	346.3460	593.00
03/04/2024	IGOV On 01-August-24			Index Future	354.46	354.0220	354.4620	354.0220	0.00
03/04/2024	IGOV On 07-November-24			Index Future	362.88	362.4250	362.8770	362.4250	0.00
03/04/2024	IGOV On 06-February-25			Index Future	370.85	370.3910	370.8530	370.3910	0.00
03/04/2024	IGOV On 08-May-25			Index Future	378.83	378.3550	378.8290	378.3550	0.00
03/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
03/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/04/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
03/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
03/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6400	91.6500	91.6400	0.00
03/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
03/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.35	91.6400	91.6500	91.6400	0.00
03/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.29	91.6900	91.7100	91.6900	0.00
03/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.19	91.7900	91.8100	91.7900	0.00
03/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.08	91.9000	91.9200	91.9000	0.00
03/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.00	91.9500	92.0000	91.9500	0.00
03/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.99	91.9700	92.0100	91.9700	0.00
03/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.06	91.9000	91.9400	91.9000	0.00
03/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.06	91.9000	91.9400	91.9000	0.00
03/04/2024	R035 On 02-May-24			Bond Future	12.17	81.4912	82.0770	81.4912	161,642.00
03/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	10	0	0	0	0.00
03/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	11	0	0	0	0.00
03/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	10	0	0	0	0.00
03/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5245	6	5	6	0.00
03/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5135	6	5	6	0.00
03/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5190	6	5	6	0.00
03/04/2024	R035 On 01-August-24			Bond Future	12.30	83.2771	83.8759	83.2771	0.00
03/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	896	1	1	1	0.00
03/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	913	1	1	1	0.00
03/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	879	1	1	1	0.00
03/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3470	4	3	4	0.00
03/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3400	4	3	4	0.00
03/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3435	4	3	4	0.00
03/04/2024	R035 On 07-November-24			Bond Future	12.45	80.7158	81.3294	80.7158	14,838.00
03/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2045	2	2	2	0.00
03/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2068	2	2	2	0.00
03/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2021	2	2	2	0.00
03/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3396	4	3	4	0.00
03/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3342	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3369	4	3	4	0.00
03/04/2024	R035 On 06-February-25			Bond Future	12.60	82.4694	83.0970	82.4694	0.00
03/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2531	2	3	2	0.00
03/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3455	4	3	4	0.00
03/04/2024	R035 On 08-May-25			Bond Future	12.76	79.7032	80.3451	79.7032	0.00
03/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1234	1	1	1	0.00
03/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6016	6	6	6	0.00
03/04/2024	R053 On 02-May-24			Bond Future	12.74	91.7405	92.6157	91.7405	5,189.00
03/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2645	2	3	2	0.00
03/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2596	2	3	2	0.00
03/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2694	2	3	2	0.00
03/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	654	1	1	1	0.00
03/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	692	1	1	1	0.00
03/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	673	1	1	1	0.00
03/04/2024	R053 On 01-August-24			Bond Future	12.87	93.7510	94.6456	93.7510	0.00
03/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3946	3	4	3	0.00
03/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3989	3	4	3	0.00
03/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3904	3	4	3	0.00
03/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2123	3	2	3	0.00
03/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2075	2	2	2	0.00
03/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2099	2	2	2	0.00
03/04/2024	R053 On 07-November-24			Bond Future	13.01	90.0786	90.9950	90.0786	0.00
03/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3124	3	3	3	0.00
03/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3090	3	3	3	0.00
03/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3157	3	3	3	0.00
03/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4525	5	5	5	0.00
03/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4597	5	5	5	0.00
03/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4561	5	5	5	0.00
03/04/2024	R053 On 06-February-25			Bond Future	13.15	92.0348	92.9719	92.0348	0.00
03/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3752	3	4	3	0.00
03/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5160	6	5	6	0.00
03/04/2024	R053 On 08-May-25			Bond Future	13.30	88.1150	89.0731	88.1150	0.00
03/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2871	3	3	3	0.00
03/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7365	8	7	8	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
03/04/2024	R186 On 02-May-24			Bond Future	9.23	106.6658	106.8265	106.6658	88,929.00
03/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
03/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
03/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
03/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1220	1	1	1	2,030.00
03/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2675	3	3	3	0.00
03/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	7	0	0	0	2,030.00
03/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	75	0	0	0	0.00
03/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2901	3	3	3	0.00
03/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	2949	3	3	3	0.00
03/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2925	3	3	3	0.00
03/04/2024	R186 On 01-August-24			Bond Future	9.27	103.6952	103.8596	103.6952	0.00
03/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	204	0	0	0	0.00
03/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	199	0	0	0	0.00
03/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	210	0	0	0	0.00
03/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1437	2	1	2	0.00
03/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1469	2	1	2	0.00
03/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1453	2	1	2	0.00
03/04/2024	R186 On 07-November-24			Bond Future	9.33	106.1284	106.2976	106.1284	35,645.00
03/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	710	1	1	1	0.00
03/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	720	1	1	1	0.00
03/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	700	1	1	1	0.00
03/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1086	1	1	1	0.00
03/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1069	1	1	1	0.00
03/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1077	1	1	1	0.00
03/04/2024	R186 On 06-February-25			Bond Future	9.41	103.1183	103.2921	103.1183	0.00
03/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	649	1	1	1	0.00
03/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1296	1	1	1	0.00
03/04/2024	R186 On 08-May-25			Bond Future	9.55	105.3058	105.4845	105.3058	0.00
03/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	305	0	0	0	0.00
03/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1918	2	2	2	0.00
03/04/2024	R202 On 02-May-24			Bond Future	259.52	259.5102	259.5193	259.5102	4,848.00
03/04/2024	R202 On 01-August-24			Bond Future	260.19	260.1841	260.1932	260.1841	0.00
03/04/2024	R202 On 07-November-24			Bond Future	266.37	266.3572	266.3688	266.3572	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
03/04/2024	R202 On 06-February-25			Bond Future	267.01	266.9974	267.0095	266.9974	0.00
03/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	220	0	0	0	0.00
03/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
03/04/2024	R202 On 08-May-25			Bond Future	272.75	272.7301	272.7457	272.7301	0.00
03/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	436	0	0	0	0.00
03/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
03/04/2024	R209 On 02-May-24			Bond Future	12.27	62.9966	63.4651	62.9966	13,217.00
03/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	4	0	0	0	0.00
03/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	4	0	0	0	0.00
03/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	3	0	0	0	0.00
03/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5195	6	5	6	0.00
03/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5095	6	5	6	0.00
03/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5145	6	5	6	0.00
03/04/2024	R209 On 01-August-24			Bond Future	12.38	64.3771	64.8560	64.3771	1,690.00
03/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	660	1	1	1	0.00
03/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	674	1	1	1	0.00
03/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	647	1	1	1	0.00
03/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3386	4	3	4	0.00
03/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3319	4	3	4	0.00
03/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3352	4	3	4	0.00
03/04/2024	R209 On 07-November-24			Bond Future	12.52	62.7308	63.2215	62.7308	5,237.00
03/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1753	2	2	2	0.00
03/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1733	2	2	2	0.00
03/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1773	2	2	2	0.00
03/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3039	3	3	3	0.00
03/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3088	3	3	3	0.00
03/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3063	3	3	3	0.00
03/04/2024	R209 On 06-February-25			Bond Future	12.65	64.0935	64.5955	64.0935	0.00
03/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2204	2	2	2	0.00
03/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3116	3	3	3	0.00
03/04/2024	R209 On 08-May-25			Bond Future	12.80	62.2971	62.8104	62.2971	0.00
03/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1211	1	1	1	0.00
03/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5180	6	5	6	0.00
03/04/2024	R210 On 02-May-24			Bond Future	233.41	232.8880	233.4058	232.8880	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R210 On 01-August-24			Bond Future	238.58	238.0490	238.5786	238.0490	300.00
03/04/2024	R210 On 07-November-24			Bond Future	240.91	240.3665	240.9100	240.3665	0.00
03/04/2024	R210 On 06-February-25			Bond Future	246.20	245.6464	246.2040	245.6464	0.00
03/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6594	6	7	6	0.00
03/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/04/2024	R210 On 08-May-25			Bond Future	248.09	247.5180	248.0883	247.5180	0.00
03/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	58	0	0	0	0.00
03/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	1	0	1	0.00
03/04/2024	R213 On 02-May-24			Bond Future	11.06	81.9114	82.2173	81.9114	25,660.00
03/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	13	0	0	0	0.00
03/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	12	0	0	0	0.00
03/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	14	0	0	0	0.00
03/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3204	4	3	4	0.00
03/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3288	4	3	4	0.00
03/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3246	4	3	4	0.00
03/04/2024	R213 On 01-August-24			Bond Future	11.16	83.7066	84.0192	83.7066	0.00
03/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	1052	1	1	1	0.00
03/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	1035	1	1	1	0.00
03/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	1018	1	1	1	0.00
03/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2219	2	2	2	0.00
03/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2195	2	2	2	0.00
03/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2171	2	2	2	0.00
03/04/2024	R213 On 07-November-24			Bond Future	11.29	82.1095	82.4303	82.1095	10,002.00
03/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1979	2	2	2	0.00
03/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	2000	2	2	2	0.00
03/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1959	2	2	2	0.00
03/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2256	2	2	2	0.00
03/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2219	2	2	2	0.00
03/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2237	2	2	2	0.00
03/04/2024	R213 On 06-February-25			Bond Future	11.42	83.8938	84.2223	83.8938	0.00
03/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2284	2	2	2	0.00
03/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2559	3	3	3	0.00
03/04/2024	R213 On 08-May-25			Bond Future	11.57	82.1131	82.4495	82.1131	0.00
03/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	905	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
03/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4845	5	5	5	0.00
03/04/2024	R214 On 02-May-24			Bond Future	12.59	58.5053	59.0490	58.5053	22,240.00
03/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	2	0	0	0	0.00
03/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	3	0	0	0	0.00
03/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	2	0	0	0	0.00
03/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4085	4	4	4	0.00
03/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1712	1	2	1	0.00
03/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	180	0	0	0	8,000.00
03/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	196	0	0	0	5,110.00
03/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2283	3	2	3	0.00
03/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	435	1	0	1	13,110.00
03/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2363	3	2	3	0.00
03/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	56	0	0	0	13,110.00
03/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5510	6	6	6	0.00
03/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5405	6	5	6	0.00
03/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5457	6	5	6	0.00
03/04/2024	R214 On 01-August-24			Bond Future	12.70	59.7874	60.3431	59.7874	0.00
03/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	758	1	1	1	0.00
03/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	729	1	1	1	0.00
03/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	743	1	1	1	0.00
03/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3190	4	3	4	0.00
03/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3223	4	3	4	0.00
03/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3157	4	3	4	0.00
03/04/2024	R214 On 07-November-24			Bond Future	12.83	57.8833	58.4526	57.8833	0.00
03/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1926	2	2	2	0.00
03/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1904	2	2	2	0.00
03/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1947	2	2	2	0.00
03/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2886	3	3	3	0.00
03/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2934	3	3	3	0.00
03/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2910	3	3	3	0.00
03/04/2024	R214 On 06-February-25			Bond Future	12.96	59.1408	59.7230	59.1408	0.00
03/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2115	2	2	2	0.00
03/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3233	4	3	4	0.00
03/04/2024	R214 On 08-May-25			Bond Future	13.10	57.0880	57.6833	57.0880	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
03/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1475	1	1	1	0.00
03/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4606	5	5	5	0.00
03/04/2024	R248 On 02-May-24			Bond Future	12.76	71.1337	71.8133	71.1337	245,808.00
03/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
03/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
03/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
03/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
03/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	333	0	0	0	0.00
03/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2493	2	2	2	0.00
03/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	379	1	0	1	0.00
03/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2363	3	2	3	0.00
03/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8203	9	8	9	0.00
03/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7808	8	8	8	0.00
03/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7676	8	8	8	0.00
03/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7742	8	8	8	0.00
03/04/2024	R248 On 01-August-24			Bond Future	12.88	72.6926	73.3872	72.6926	13,090.00
03/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	813	1	1	1	0.00
03/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	830	1	1	1	0.00
03/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	796	1	1	1	0.00
03/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4047	5	4	5	0.00
03/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3965	4	4	4	0.00
03/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4006	5	4	5	0.00
03/04/2024	R248 On 07-November-24			Bond Future	13.02	69.9464	70.6579	69.9464	0.00
03/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2277	2	2	2	0.00
03/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2303	2	2	2	0.00
03/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2251	2	2	2	0.00
03/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3551	4	4	4	0.00
03/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3494	4	3	4	0.00
03/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3522	4	4	4	0.00
03/04/2024	R248 On 06-February-25			Bond Future	13.16	71.4658	72.1935	71.4658	0.00
03/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2248	2	2	2	0.00
03/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4671	5	5	5	0.00
03/04/2024	R248 On 08-May-25			Bond Future	13.31	68.5291	69.2731	68.5291	0.00
03/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2168	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
03/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5951	6	6	6	0.00
03/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00