



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/01/2024 TO: 04/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	2025 On 01-February-24			Bond Future	176.31	176.3735	176.3106	176.3735	11,360.00
04/01/2024	2025 On 02-May-24			Bond Future	180.25	180.3131	180.2489	180.3131	0.00
04/01/2024	2025 On 01-August-24			Bond Future	182.45	182.5117	182.4474	182.5117	0.00
04/01/2024	2025 On 07-November-24			Bond Future	186.76	186.8218	186.7568	186.8218	75.00
04/01/2024	2029 On 01-February-24			Bond Future	129.44	129.6047	129.4370	129.6047	7,360.00
04/01/2024	2029 On 02-May-24			Bond Future	130.96	131.1306	130.9594	131.1306	0.00
04/01/2024	2029 On 01-August-24			Bond Future	133.90	134.0701	133.8954	134.0701	0.00
04/01/2024	2029 On 07-November-24			Bond Future	135.65	135.8294	135.6522	135.8294	66.00
04/01/2024	2029 On 06-February-25			Bond Future	138.56	138.7420	138.5616	138.7420	0.00
04/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6162	6	6	6	0.00
04/01/2024	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
04/01/2024	2030 On 01-February-24			Bond Future	9.90	91.6951	91.6976	91.6951	98,475.00
04/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	5891	6	6	6	0.00
04/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	5852	6	6	6	0.00
04/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	5929	6	6	6	0.00
04/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5699	6	6	6	0.00
04/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	887	1	1	1	1,360.00
04/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	240	0	0	0	400.00
04/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1254	1	1	1	400.00
04/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8678	9	9	9	0.00
04/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2264	2	2	2	500.00
04/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7784	8	8	8	0.00
04/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	793	1	1	1	500.00
04/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1517	2	2	2	200.00
04/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4513	5	5	5	0.00
04/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7371	7	7	7	0.00
04/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7747	8	8	8	0.00
04/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1064	1	1	1	500.00
04/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	3	0	0	0	500.00
04/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	650	1	1	1	0.00
04/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	4	0	0	0	200.00
04/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	438	0	0	0	0.00
04/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	42	0	0	0	700.00
04/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	839	1	1	1	0.00
04/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	240	0	0	0	0.00
04/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	3	0	0	0	500.00
04/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1643	2	2	2	0.00
04/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	1	0	0	0	400.00
04/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	549	1	1	1	0.00
04/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	16	0	0	0	1,360.00
04/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	766	1	1	1	0.00
04/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	14	0	0	0	0.00
04/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	14	0	0	0	0.00
04/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	14	0	0	0	0.00
04/01/2024	2030 On 02-May-24			Bond Future	9.95	93.7207	93.7233	93.7207	23,830.00
04/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1451	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
04/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1432	1	1	1	0.00
04/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1470	1	1	1	0.00
04/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1163	1	1	1	1,000.00
04/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2193	2	2	2	1,000.00
04/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7773	8	8	8	0.00
04/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9286	9	9	9	0.00
04/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4042	4	4	4	1,080.00
04/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3437	3	3	3	500.00
04/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5000	5	5	5	500.00
04/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	11927	12	12	12	0.00
04/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	10	0	0	0	500.00
04/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	410	0	0	0	0.00
04/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	780	1	1	1	0.00
04/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	54	0	0	0	1,080.00
04/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	605	1	1	1	0.00
04/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	125	0	0	0	1,000.00
04/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1362	1	1	1	0.00
04/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2369	2	2	2	0.00
04/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1977	2	2	2	0.00
04/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	2021	2	2	2	0.00
04/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1999	2	2	2	0.00
04/01/2024	2030 On 01-August-24			Bond Future	10.01	91.7937	91.7965	91.7937	0.00
04/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3061	3	3	3	0.00
04/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3085	3	3	3	0.00
04/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3036	3	3	3	0.00
04/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1640	2	2	2	0.00
04/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1613	2	2	2	0.00
04/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1626	2	2	2	0.00
04/01/2024	2030 On 07-November-24			Bond Future	10.08	93.9363	93.9395	93.9363	1,652.00
04/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4108	4	4	4	0.00
04/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4133	4	4	4	0.00
04/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4083	4	4	4	0.00
04/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1647	2	2	2	0.00
04/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1625	2	2	2	0.00
04/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1636	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
04/01/2024	2030 On 06-February-25			Bond Future	10.17	91.9169	91.9207	91.9169	0.00
04/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3861	4	4	4	0.00
04/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	2046	2	2	2	0.00
04/01/2024	2032 On 01-February-24			Bond Future	10.74	89.5597	89.5641	89.5597	92,242.00
04/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5188	5	5	5	0.00
04/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5231	5	5	5	0.00
04/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5145	5	5	5	0.00
04/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1462	1	1	1	8,500.00
04/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	5880	6	6	6	0.00
04/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1046	1	1	1	1,200.00
04/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8540	9	9	9	0.00
04/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	24	0	0	0	1,200.00
04/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	632	1	1	1	500.00
04/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2113	2	2	2	500.00
04/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9004	9	9	9	0.00
04/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1102	1	1	1	200.00
04/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4800	5	5	5	0.00
04/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8032	8	8	8	0.00
04/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3038	3	3	3	0.00
04/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	3948	4	4	4	0.00
04/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3119	3	3	3	0.00
04/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1307	1	1	1	0.00
04/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	796	1	1	1	17,000.00
04/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	237	0	0	0	8,500.00
04/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	141	0	0	0	8,500.00
04/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	249	0	0	0	17,000.00
04/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	10	0	0	0	200.00
04/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	81	0	0	0	200.00
04/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	930	1	1	1	0.00
04/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	4	0	0	0	500.00
04/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	454	0	0	0	0.00
04/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1389	1	1	1	0.00
04/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	972	1	1	1	0.00
04/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3698	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
04/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	6	0	0	0	1,200.00
04/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	40	0	0	0	0.00
04/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	711	1	1	1	0.00
04/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	65	0	0	0	0.00
04/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	62	0	0	0	0.00
04/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	63	0	0	0	0.00
04/01/2024	2032 On 02-May-24			Bond Future	10.82	87.3761	87.3806	87.3761	61,402.00
04/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1116	1	1	1	1,000.00
04/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2189	2	2	2	1,000.00
04/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9349	9	9	9	0.00
04/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3623	4	4	4	1,550.00
04/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1685	2	2	2	1,550.00
04/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11079	11	11	11	0.00
04/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1555	2	2	2	500.00
04/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2822	3	3	3	500.00
04/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10425	10	10	10	0.00
04/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1472	1	1	1	0.00
04/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1492	1	1	1	0.00
04/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1451	1	1	1	0.00
04/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1513	2	2	2	500.00
04/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3181	3	3	3	0.00
04/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5207	5	5	5	0.00
04/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	675	1	1	1	500.00
04/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1368	1	1	1	500.00
04/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2730	3	3	3	0.00
04/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2813	3	3	3	0.00
04/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2757	3	3	3	0.00
04/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2785	3	3	3	0.00
04/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	100	0	0	0	500.00
04/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1566	2	2	2	0.00
04/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	73	0	0	0	1,550.00
04/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	1165	1	1	1	0.00
04/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2515	3	3	3	0.00
04/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	163	0	0	0	1,000.00
04/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	2016	2	2	2	0.00

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04/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2675	3	3	3	0.00
04/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	3357	3	3	3	0.00
04/01/2024	2032 On 01-August-24			Bond Future	10.91	89.3137	89.3186	89.3137	0.00
04/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3367	3	3	3	0.00
04/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3340	3	3	3	0.00
04/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3395	3	3	3	0.00
04/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	2269	2	2	2	0.00
04/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	2306	2	2	2	0.00
04/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	2287	2	2	2	0.00
04/01/2024	2032 On 07-November-24			Bond Future	11.01	87.2318	87.2371	87.2318	1,526.00
04/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10343	10	10	10	0.00
04/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4803	5	5	5	1,615.00
04/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4339	4	4	4	0.00
04/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4311	4	4	4	0.00
04/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4368	4	4	4	0.00
04/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	2248	2	2	2	0.00
04/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	2278	2	2	2	0.00
04/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	2263	2	2	2	0.00
04/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	531	1	1	1	1,615.00
04/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	2030	2	2	2	0.00
04/01/2024	2032 On 06-February-25			Bond Future	11.13	89.0786	89.0844	89.0786	0.00
04/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4794	5	5	5	0.00
04/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	2258	2	2	2	0.00
04/01/2024	2033 On 01-February-24			Bond Future	122.38	122.9967	122.3750	122.9967	8,052.00
04/01/2024	2033 On 02-May-24			Bond Future	123.64	124.2785	123.6430	124.2785	0.00
04/01/2024	2033 On 01-August-24			Bond Future	126.42	127.0646	126.4151	127.0646	0.00
04/01/2024	2033 On 07-November-24			Bond Future	127.90	128.5611	127.8977	128.5611	0.00
04/01/2024	2033 On 06-February-25			Bond Future	130.64	131.3180	130.6409	131.3180	0.00
04/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5701	6	6	6	0.00
04/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/01/2024	2037 On 01-February-24			Bond Future	12.04	77.2058	77.1580	77.2058	136,230.00
04/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2066	2	2	2	0.00
04/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2029	2	2	2	0.00
04/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2103	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
04/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9221	9	9	9	0.00
04/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	4654	5	5	5	0.00
04/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1298	1	1	1	2,500.00
04/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	105	0	0	0	2,500.00
04/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	1050	1	1	1	0.00
04/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	3	0	0	0	2,500.00
04/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	588	1	1	1	0.00
04/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	619	1	1	1	0.00
04/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	604	1	1	1	0.00
04/01/2024	2037 On 02-May-24			Bond Future	12.15	78.9113	78.8625	78.9113	230.00
04/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	887	1	1	1	0.00
04/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	872	1	1	1	0.00
04/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	902	1	1	1	0.00
04/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4753	5	5	5	0.00
04/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4836	5	5	5	0.00
04/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4794	5	5	5	0.00
04/01/2024	2037 On 01-August-24			Bond Future	12.27	76.4054	76.3556	76.4054	0.00
04/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8482	9	8	9	0.00
04/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6139	6	6	6	0.00
04/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2805	3	3	3	0.00
04/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2831	3	3	3	1,383.00
04/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2779	3	3	3	0.00
04/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3723	4	4	4	0.00
04/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3670	4	4	4	0.00
04/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3696	4	4	4	0.00
04/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1674	2	2	2	1,383.00
04/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	1025	1	1	1	1,383.00
04/01/2024	2037 On 07-November-24			Bond Future	12.40	78.1879	78.1373	78.1879	9,175.00
04/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4405	4	4	4	0.00
04/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4434	4	4	4	0.00
04/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4377	4	4	4	0.00
04/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	3533	4	4	4	0.00
04/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	3490	3	3	3	0.00
04/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	3511	3	4	3	0.00
04/01/2024	2037 On 06-February-25			Bond Future	12.54	75.5830	75.5317	75.5830	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
04/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	4995	5	5	5	0.00
04/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3924	4	4	4	0.00
04/01/2024	2038 On 01-February-24			Bond Future	131.90	131.8800	131.9042	131.8800	3,549.00
04/01/2024	2038 On 02-May-24			Bond Future	134.85	134.8258	134.8505	134.8258	1,706.00
04/01/2024	2038 On 01-August-24			Bond Future	135.80	135.7740	135.8008	135.7740	0.00
04/01/2024	2038 On 07-November-24			Bond Future	139.01	138.9797	139.0078	138.9797	0.00
04/01/2024	2038 On 06-February-25			Bond Future	139.86	139.8306	139.8625	139.8306	0.00
04/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4632	5	5	5	0.00
04/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
04/01/2024	2040 On 01-February-24			Bond Future	12.40	76.9481	76.7564	76.9481	126,972.00
04/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1097	1	1	1	0.00
04/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	992	1	1	1	0.00
04/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3117	3	3	3	0.00
04/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	7767	8	8	8	0.00
04/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1125	1	1	1	0.00
04/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1070	1	1	1	0.00
04/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	1440	1	1	1	0.00
04/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	1382	1	1	1	0.00
04/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	18	0	0	0	0.00
04/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	371	0	0	0	0.00
04/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1531	1	2	1	0.00
04/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	1411	1	1	1	0.00
04/01/2024	2040 On 02-May-24			Bond Future	12.51	78.6479	78.4521	78.6479	500.00
04/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	700	1	1	1	0.00
04/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	713	1	1	1	0.00
04/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	687	1	1	1	0.00
04/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5990	6	6	6	0.00
04/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5894	6	6	6	0.00
04/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5942	6	6	6	0.00
04/01/2024	2040 On 01-August-24			Bond Future	12.64	75.8857	75.6857	75.8857	0.00
04/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2673	3	3	3	0.00
04/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2648	3	3	3	0.00
04/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2699	3	3	3	0.00
04/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	4328	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
04/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	4389	4	4	4	0.00
04/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	4358	4	4	4	0.00
04/01/2024	2040 On 07-November-24			Bond Future	12.77	77.6558	77.4515	77.6558	8,697.00
04/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4352	4	4	4	0.00
04/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4323	4	4	4	0.00
04/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4381	4	4	4	0.00
04/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3927	4	4	4	0.00
04/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3975	4	4	4	0.00
04/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3951	4	4	4	0.00
04/01/2024	2040 On 06-February-25			Bond Future	12.92	74.7887	74.5803	74.7887	0.00
04/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4651	5	5	5	0.00
04/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	4496	4	4	4	0.00
04/01/2024	2044 On 01-February-24			Bond Future	12.49	73.0487	72.8282	73.0487	95,496.00
04/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4212	4	4	4	0.00
04/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	694	1	1	1	0.00
04/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	673	1	1	1	0.00
04/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	715	1	1	1	0.00
04/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3098	3	3	3	0.00
04/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	356	0	0	0	15,000.00
04/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1880	2	2	2	0.00
04/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1953	2	2	2	0.00
04/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1916	2	2	2	0.00
04/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	177	0	0	0	5,000.00
04/01/2024	2044 On 02-May-24			Bond Future	12.61	74.6623	74.4370	74.6623	284.00
04/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	656	1	1	1	0.00
04/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	643	1	1	1	0.00
04/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	668	1	1	1	0.00
04/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	6179	6	6	6	0.00
04/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	6279	6	6	6	0.00
04/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	6229	6	6	6	0.00
04/01/2024	2044 On 01-August-24			Bond Future	12.73	71.9369	71.7068	71.9369	0.00
04/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2310	2	2	2	0.00
04/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2334	2	2	2	0.00
04/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2286	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
04/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4791	5	5	5	0.00
04/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4725	5	5	5	0.00
04/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4758	5	5	5	0.00
04/01/2024	2044 On 07-November-24			Bond Future	12.86	73.6148	73.3796	73.6148	0.00
04/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4335	4	4	4	0.00
04/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4364	4	4	4	0.00
04/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4306	4	4	4	0.00
04/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	4107	4	4	4	0.00
04/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	4059	4	4	4	0.00
04/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	4083	4	4	4	0.00
04/01/2024	2044 On 06-February-25			Bond Future	13.00	70.7873	70.5474	70.7873	0.00
04/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4599	5	5	5	0.00
04/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4511	4	5	4	0.00
04/01/2024	2046 On 01-February-24			Bond Future	116.20	116.1774	116.1984	116.1774	11,904.00
04/01/2024	2046 On 02-May-24			Bond Future	116.64	116.6213	116.6430	116.6213	4,626.00
04/01/2024	2046 On 01-August-24			Bond Future	119.26	119.2353	119.2579	119.2353	0.00
04/01/2024	2046 On 07-November-24			Bond Future	119.86	119.8396	119.8650	119.8396	0.00
04/01/2024	2046 On 06-February-25			Bond Future	122.43	122.4078	122.4344	122.4078	0.00
04/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8424	8	8	8	0.00
04/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/01/2024	2050 On 01-February-24			Bond Future	115.45	115.4269	115.4479	115.4269	10,813.00
04/01/2024	2050 On 02-May-24			Bond Future	118.03	118.0051	118.0267	118.0051	3,316.00
04/01/2024	2050 On 01-August-24			Bond Future	118.36	118.3412	118.3647	118.3412	0.00
04/01/2024	2050 On 07-November-24			Bond Future	121.16	121.1354	121.1600	121.1354	0.00
04/01/2024	2050 On 06-February-25			Bond Future	121.39	121.3602	121.3883	121.3602	0.00
04/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5788	6	6	6	0.00
04/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
04/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	AL37 On 01-February-24			Index Future	1982.62	1982.3320	1982.6230	1982.3320	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
04/01/2024	AL37 On 02-May-24			Index Future	2026.42	2026.1240	2026.4230	2026.1240	0.00
04/01/2024	AL37 On 01-August-24			Index Future	2071.38	2071.0710	2071.3800	2071.0710	0.00
04/01/2024	AL37 On 07-November-24			Index Future	2119.83	2119.5000	2119.8250	2119.5000	0.00
04/01/2024	AL37 On 06-February-25			Index Future	2164.87	2164.5280	2164.8690	2164.5280	0.00
04/01/2024	AL7T On 01-February-24			Index Future	1086.47	1086.7600	1086.4680	1086.7600	0.00
04/01/2024	AL7T On 02-May-24			Index Future	1110.47	1110.7680	1110.4700	1110.7680	0.00
04/01/2024	AL7T On 01-August-24			Index Future	1135.11	1135.4090	1135.1060	1135.4090	0.00
04/01/2024	AL7T On 07-November-24			Index Future	1161.65	1161.9590	1161.6540	1161.9590	0.00
04/01/2024	AL7T On 06-February-25			Index Future	1186.34	1186.6450	1186.3370	1186.6450	0.00
04/01/2024	ALBI On 01-February-24			Index Future	938.88	939.7430	938.8770	939.7430	104.00
04/01/2024	ALBI On 02-May-24			Index Future	959.62	960.5030	959.6190	960.5030	0.00
04/01/2024	ALBI On 01-August-24			Index Future	980.91	981.8100	980.9080	981.8100	0.00
04/01/2024	ALBI On 07-November-24			Index Future	1003.85	1004.7680	1003.8500	1004.7680	0.00
04/01/2024	ALBI On 06-February-25			Index Future	1025.18	1026.1150	1025.1800	1026.1150	0.00
04/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	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
04/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	ES33 On 01-February-24			Bond Future	12.41	75.9034	75.8197	75.9034	0.00
04/01/2024	ES33 On 02-May-24			Bond Future	12.55	73.8000	73.7145	73.8000	0.00
04/01/2024	ES33 On 01-August-24			Bond Future	12.69	75.4540	75.3667	75.4540	0.00
04/01/2024	ES33 On 07-November-24			Bond Future	12.86	73.4311	73.3420	73.4311	0.00
04/01/2024	ES33 On 06-February-25			Bond Future	13.05	75.0014	74.9108	75.0014	0.00
04/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1179	1	1	1	0.00
04/01/2024	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
04/01/2024	ES42 On 01-February-24			Bond Future	13.07	71.0428	70.8957	71.0428	0.00
04/01/2024	ES42 On 02-May-24			Bond Future	13.21	68.3671	68.2169	68.3671	0.00
04/01/2024	ES42 On 01-August-24			Bond Future	13.34	69.8989	69.7454	69.8989	0.00
04/01/2024	ES42 On 07-November-24			Bond Future	13.51	67.2791	67.1223	67.2791	0.00
04/01/2024	ES42 On 06-February-25			Bond Future	13.68	68.7151	68.5553	68.7151	0.00
04/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	162	0	0	0	0.00
04/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/01/2024	GOVI On 01-February-24			GOVI	925.55	926.3610	925.5460	926.3610	726.00
04/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	455660	46	46	46	0.00
04/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	455560	46	46	46	0.00
04/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	455460	46	46	46	0.00
04/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 02-May-24			GOVI	945.99	946.8250	945.9930	946.8250	0.00
04/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	49970	4	5	4	0.00
04/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	49870	4	5	4	0.00
04/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	49770	4	5	4	0.00
04/01/2024	GOVI On 01-August-24			GOVI	966.98	967.8290	966.9800	967.8290	0.00
04/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	236000	24	24	24	0.00
04/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	235900	24	24	24	0.00
04/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	236100	24	24	24	0.00
04/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 07-November-24			GOVI	989.60	990.4610	989.5960	990.4610	0.00
04/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	408060	42	41	42	0.00
04/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	407960	42	41	42	0.00
04/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	408160	42	41	42	0.00
04/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 07-November-24	948.80	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
04/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/01/2024	GOVI On 06-February-25			GOVI	1010.62	1011.5030	1010.6230	1011.5030	0.00
04/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	386230	40	39	40	0.00
04/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2024	IGOV On 01-February-24			Index Future	346.65	347.1290	346.6460	347.1290	606.00
04/01/2024	IGOV On 02-May-24			Index Future	354.39	354.8830	354.3890	354.8830	16.00
04/01/2024	IGOV On 01-August-24			Index Future	362.33	362.8390	362.3340	362.8390	0.00
04/01/2024	IGOV On 07-November-24			Index Future	370.90	371.4120	370.8960	371.4120	0.00
04/01/2024	IGOV On 06-February-25			Index Future	378.86	379.3820	378.8570	379.3820	0.00
04/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6270	91.6260	91.6270	0.00
04/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
04/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6720	91.6720	91.6720	0.00
04/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7530	91.7530	91.7530	0.00
04/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7820	91.7830	91.7820	0.00
04/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9120	91.9130	91.9120	0.00
04/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1400	92.1450	92.1400	0.00
04/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.4620	92.4620	92.4620	0.00
04/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.5720	92.5740	92.5720	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
04/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.34	92.6550	92.6560	92.6550	0.00
04/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.29	92.7270	92.7150	92.7270	0.00
04/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.5940	92.5930	92.5940	0.00
04/01/2024	R035 On 01-February-24			Bond Future	11.56	87.4214	87.3452	87.4214	67,954.00
04/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	22	0	0	0	400.00
04/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	286	0	0	0	400.00
04/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9464	10	9	10	0.00
04/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3528	4	4	4	0.00
04/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3573	4	4	4	0.00
04/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3484	4	3	4	0.00
04/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	226	0	0	0	0.00
04/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	213	0	0	0	0.00
04/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	219	0	0	0	0.00
04/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	2	0	0	0	400.00
04/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2736	3	3	3	0.00
04/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5362	5	5	5	0.00
04/01/2024	R035 On 02-May-24			Bond Future	11.66	84.8407	84.7629	84.8407	109,420.00
04/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1309	1	1	1	0.00
04/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1329	1	1	1	0.00
04/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1289	1	1	1	0.00
04/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3838	4	4	4	0.00
04/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3767	4	4	4	0.00
04/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3803	4	4	4	0.00
04/01/2024	R035 On 01-August-24			Bond Future	11.76	86.7223	86.6430	86.7223	0.00
04/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3345	3	3	3	0.00
04/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3317	3	3	3	0.00
04/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3374	3	3	3	0.00
04/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	3094	3	3	3	0.00
04/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	3141	3	3	3	0.00
04/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	3117	3	3	3	0.00
04/01/2024	R035 On 07-November-24			Bond Future	11.88	84.2315	84.1506	84.2315	19,875.00
04/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4518	5	5	5	0.00
04/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4488	5	4	5	0.00
04/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4549	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
04/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	3002	3	3	3	0.00
04/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	3041	3	3	3	0.00
04/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	3021	3	3	3	0.00
04/01/2024	R035 On 06-February-25			Bond Future	12.02	86.0153	85.9331	86.0153	0.00
04/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4988	5	5	5	0.00
04/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	3076	3	3	3	0.00
04/01/2024	R053 On 01-February-24			Bond Future	12.43	98.1124	97.7852	98.1124	0.00
04/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4057	4	4	4	0.00
04/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4001	4	4	4	0.00
04/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4112	4	4	4	0.00
04/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	487	0	0	0	0.00
04/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	513	0	1	0	0.00
04/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	500	0	0	0	0.00
04/01/2024	R053 On 02-May-24			Bond Future	12.54	94.4152	94.0808	94.4152	5,189.00
04/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5697	6	6	6	0.00
04/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5743	6	6	6	0.00
04/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5651	6	6	6	0.00
04/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	2281	2	2	2	0.00
04/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	2238	2	2	2	0.00
04/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	2260	2	2	2	0.00
04/01/2024	R053 On 01-August-24			Bond Future	12.65	96.5087	96.1670	96.5087	0.00
04/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6786	7	7	7	0.00
04/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6830	7	7	7	0.00
04/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6743	7	7	7	0.00
04/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	3441	3	3	3	0.00
04/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	3394	3	3	3	0.00
04/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	3417	3	3	3	0.00
04/01/2024	R053 On 07-November-24			Bond Future	12.78	92.8889	92.5397	92.8889	0.00
04/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5655	6	6	6	0.00
04/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5693	6	6	6	0.00
04/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5617	6	6	6	0.00
04/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	5580	5	6	5	0.00
04/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	5516	5	6	5	0.00
04/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	5548	5	6	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
04/01/2024	R053 On 06-February-25			Bond Future	12.92	94.8532	94.4971	94.8532	0.00
04/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6262	6	6	6	0.00
04/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	6145	6	6	6	0.00
04/01/2024	R186 On 01-February-24			Bond Future	8.75	105.6580	105.6842	105.6580	74,423.00
04/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1962	2	2	2	0.00
04/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1939	2	2	2	0.00
04/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1986	2	2	2	0.00
04/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	40	0	0	0	0.00
04/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	43	0	0	0	0.00
04/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	41	0	0	0	0.00
04/01/2024	R186 On 02-May-24			Bond Future	8.73	107.9921	108.0189	107.9921	11,233.00
04/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	187	0	0	0	0.00
04/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	183	0	0	0	0.00
04/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	192	0	0	0	0.00
04/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2554	3	3	3	2,030.00
04/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3943	4	4	4	0.00
04/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	82	0	0	0	2,030.00
04/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	216	0	0	0	0.00
04/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1901	2	2	2	0.00
04/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1939	2	2	2	0.00
04/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1920	2	2	2	0.00
04/01/2024	R186 On 01-August-24			Bond Future	8.69	105.0783	105.1059	105.0783	0.00
04/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1056	1	1	1	0.00
04/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1069	1	1	1	0.00
04/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1044	1	1	1	0.00
04/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1067	1	1	1	0.00
04/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1049	1	1	1	0.00
04/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1058	1	1	1	0.00
04/01/2024	R186 On 07-November-24			Bond Future	8.67	107.5317	107.5604	107.5317	44,537.00
04/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1759	2	2	2	0.00
04/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1745	2	2	2	0.00
04/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1772	2	2	2	0.00
04/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	857	1	1	1	0.00
04/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	869	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
04/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	863	1	1	1	0.00
04/01/2024	R186 On 06-February-25			Bond Future	8.69	104.4944	104.5242	104.4944	0.00
04/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1567	2	2	2	0.00
04/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	982	1	1	1	0.00
04/01/2024	R202 On 01-February-24			Bond Future	259.50	259.6671	259.5012	259.6671	5,070.00
04/01/2024	R202 On 02-May-24			Bond Future	265.30	265.4674	265.2980	265.4674	0.00
04/01/2024	R202 On 01-August-24			Bond Future	266.14	266.3146	266.1440	266.3146	0.00
04/01/2024	R202 On 07-November-24			Bond Future	272.43	272.6033	272.4295	272.6033	6.00
04/01/2024	R202 On 06-February-25			Bond Future	273.03	273.2013	273.0305	273.2013	0.00
04/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6240	6	6	6	0.00
04/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
04/01/2024	R209 On 01-February-24			Bond Future	11.75	67.1644	67.0735	67.1644	13,445.00
04/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2154	2	2	2	0.00
04/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2189	2	2	2	0.00
04/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2119	2	2	2	0.00
04/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	394	0	0	0	0.00
04/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	373	0	0	0	0.00
04/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	383	0	0	0	0.00
04/01/2024	R209 On 02-May-24			Bond Future	11.84	65.4951	65.4021	65.4951	0.00
04/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	852	1	1	1	0.00
04/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	867	1	1	1	0.00
04/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	838	1	1	1	0.00
04/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	4092	4	4	4	0.00
04/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	4021	4	4	4	0.00
04/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	4056	4	4	4	0.00
04/01/2024	R209 On 01-August-24			Bond Future	11.94	66.9475	66.8526	66.9475	0.00
04/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2455	3	2	3	0.00
04/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2432	2	2	2	0.00
04/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2479	3	2	3	0.00
04/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	3128	3	3	3	0.00
04/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	3175	3	3	3	0.00
04/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	3151	3	3	3	0.00
04/01/2024	R209 On 07-November-24			Bond Future	12.06	65.3536	65.2567	65.3536	5,237.00
04/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3795	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
04/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3820	4	4	4	0.00
04/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3770	4	4	4	0.00
04/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	3089	3	3	3	0.00
04/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	3051	3	3	3	0.00
04/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	3070	3	3	3	0.00
04/01/2024	R209 On 06-February-25			Bond Future	12.18	66.7371	66.6385	66.7371	0.00
04/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4276	4	4	4	0.00
04/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	3145	3	3	3	0.00
04/01/2024	R210 On 01-February-24			Bond Future	234.62	235.8713	234.6207	235.8713	677.00
04/01/2024	R210 On 02-May-24			Bond Future	236.60	237.8788	236.6008	237.8788	0.00
04/01/2024	R210 On 01-August-24			Bond Future	241.90	243.2112	241.9050	243.2112	0.00
04/01/2024	R210 On 07-November-24			Bond Future	244.27	245.6029	244.2695	245.6029	60.00
04/01/2024	R210 On 06-February-25			Bond Future	249.51	250.8681	249.5072	250.8681	0.00
04/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9897	11	10	11	0.00
04/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/01/2024	R213 On 01-February-24			Bond Future	10.41	86.2893	86.3152	86.2893	29,769.00
04/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5492	5	5	5	0.00
04/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5452	5	5	5	0.00
04/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5531	6	6	6	0.00
04/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	27	0	0	0	0.00
04/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	29	0	0	0	0.00
04/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	28	0	0	0	0.00
04/01/2024	R213 On 02-May-24			Bond Future	10.47	84.6369	84.6634	84.6369	0.00
04/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1488	1	1	1	0.00
04/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1468	1	1	1	0.00
04/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1507	2	2	2	0.00
04/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	2252	2	2	2	0.00
04/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	2298	2	2	2	0.00
04/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	2275	2	2	2	0.00
04/01/2024	R213 On 01-August-24			Bond Future	10.54	86.5140	86.5414	86.5140	0.00
04/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3236	3	3	3	0.00
04/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3262	3	3	3	0.00
04/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3211	3	3	3	0.00
04/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1889	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
04/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1859	2	2	2	0.00
04/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1874	2	2	2	0.00
04/01/2024	R213 On 07-November-24			Bond Future	10.64	84.9730	85.0013	84.9730	16,191.00
04/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4151	4	4	4	0.00
04/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4125	4	4	4	0.00
04/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4177	4	4	4	0.00
04/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1825	2	2	2	0.00
04/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1850	2	2	2	0.00
04/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1838	2	2	2	0.00
04/01/2024	R213 On 06-February-25			Bond Future	10.75	86.7737	86.8030	86.7737	0.00
04/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4379	4	4	4	0.00
04/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	2073	2	2	2	0.00
04/01/2024	R214 On 01-February-24			Bond Future	12.21	62.3984	62.2588	62.3984	8,854.00
04/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	879	1	1	1	0.00
04/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	902	1	1	1	0.00
04/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	857	1	1	1	0.00
04/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	1205	1	1	1	0.00
04/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	1154	1	1	1	0.00
04/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	1179	1	1	1	0.00
04/01/2024	R214 On 02-May-24			Bond Future	12.31	60.4723	60.3297	60.4723	10,172.00
04/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1837	2	2	2	7,110.00
04/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	5957	6	6	6	0.00
04/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3836	4	4	4	0.00
04/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1791	2	2	2	10,000.00
04/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	653	1	1	1	0.00
04/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	665	1	1	1	0.00
04/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	641	1	1	1	0.00
04/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4868	5	5	5	0.00
04/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4787	5	5	5	0.00
04/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4828	5	5	5	0.00
04/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2643	3	3	3	0.00
04/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	1278	1	1	1	17,110.00
04/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2694	3	3	3	0.00
04/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	647	1	1	1	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R214 On 01-August-24			Bond Future	12.41	61.8135	61.6678	61.8135	0.00
04/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2337	2	2	2	0.00
04/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2315	2	2	2	0.00
04/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2360	2	2	2	0.00
04/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	3434	3	3	3	0.00
04/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	3485	3	3	3	0.00
04/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	3459	3	3	3	0.00
04/01/2024	R214 On 07-November-24			Bond Future	12.53	59.9494	59.8006	59.9494	0.00
04/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3694	4	4	4	0.00
04/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3719	4	4	4	0.00
04/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3669	4	4	4	0.00
04/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	3350	3	3	3	0.00
04/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	3310	3	3	3	0.00
04/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	3330	3	3	3	0.00
04/01/2024	R214 On 06-February-25			Bond Future	12.66	61.2189	61.0671	61.2189	0.00
04/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	3998	4	4	4	0.00
04/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3771	4	4	4	0.00
04/01/2024	R248 On 01-February-24			Bond Future	12.41	76.1614	75.9359	76.1614	246,223.00
04/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	7718	8	8	8	0.00
04/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	3969	4	4	4	0.00
04/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	608	1	1	1	0.00
04/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	627	1	1	1	0.00
04/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	589	1	1	1	0.00
04/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5230	5	5	5	0.00
04/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	943	1	1	1	0.00
04/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	32	0	0	0	0.00
04/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1607	2	2	2	0.00
04/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5635	5	6	5	0.00
04/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	102	0	0	0	0.00
04/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	2196	2	2	2	0.00
04/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	2116	2	2	2	0.00
04/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	2156	2	2	2	0.00
04/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	223	0	0	0	0.00
04/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	20	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
04/01/2024	R248 On 02-May-24			Bond Future	12.52	73.3956	73.1651	73.3956	13,880.00
04/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	472	1	0	1	0.00
04/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2401	3	2	3	0.00
04/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4940	5	5	5	0.00
04/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	547	1	1	1	0.00
04/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	558	1	1	1	0.00
04/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	536	1	1	1	0.00
04/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6991	7	7	7	0.00
04/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6882	7	7	7	0.00
04/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6937	7	7	7	0.00
04/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	1474	1	1	1	0.00
04/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	3079	3	3	3	0.00
04/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	7324	7	7	7	0.00
04/01/2024	R248 On 01-August-24			Bond Future	12.63	75.0233	74.7879	75.0233	13,000.00
04/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2755	3	3	3	0.00
04/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2782	3	3	3	0.00
04/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2729	3	3	3	0.00
04/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	4580	4	5	4	0.00
04/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	4517	4	5	4	0.00
04/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	4548	4	5	4	0.00
04/01/2024	R248 On 07-November-24			Bond Future	12.76	72.3225	72.0819	72.3225	0.00
04/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4381	5	4	5	0.00
04/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4410	5	4	5	0.00
04/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4351	4	4	4	0.00
04/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	4226	4	4	4	0.00
04/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	4177	4	4	4	0.00
04/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	4202	4	4	4	0.00
04/01/2024	R248 On 06-February-25			Bond Future	12.90	73.8534	73.6080	73.8534	0.00
04/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4220	4	4	4	0.00
04/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	5228	5	5	5	0.00
04/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/01/2024	X213 On 28-February-31			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
04/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00