



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: 05/03/2024 TO: 05/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	2025 On 02-May-24			Bond Future	179.10	179.1066	179.1025	179.1066	9,015.00
05/03/2024	2025 On 01-August-24			Bond Future	181.25	181.2511	181.2469	181.2511	0.00
05/03/2024	2025 On 07-November-24			Bond Future	185.55	185.5573	185.5536	185.5573	75.00
05/03/2024	2029 On 02-May-24			Bond Future	129.02	129.0371	129.0220	129.0371	7,165.00
05/03/2024	2029 On 01-August-24			Bond Future	131.89	131.9022	131.8869	131.9022	728.00
05/03/2024	2029 On 07-November-24			Bond Future	133.62	133.6380	133.6228	133.6380	66.00
05/03/2024	2029 On 06-February-25			Bond Future	136.50	136.5194	136.5043	136.5194	0.00
05/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4104	4	4	4	0.00
05/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
05/03/2024	2029 On 08-May-25			Bond Future	137.93	137.9480	137.9331	137.9480	0.00
05/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	83	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
05/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
05/03/2024	2030 On 02-May-24			Bond Future	10.13	92.8686	92.9972	92.8686	130,653.00
05/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	455	0	0	0	0.00
05/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	442	0	0	0	0.00
05/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	469	0	0	0	0.00
05/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1066	1	1	1	1,000.00
05/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6932	7	7	7	0.00
05/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	271	0	0	0	1,000.00
05/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2954	3	3	3	1,080.00
05/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8508	8	9	8	0.00
05/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2311	2	2	2	500.00
05/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3985	4	4	4	500.00
05/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11191	11	11	11	0.00
05/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
05/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	121	0	0	0	0.00
05/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	380	0	0	0	0.00
05/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
05/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	244	0	0	0	0.00
05/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	961	1	1	1	0.00
05/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	11	0	0	0	1,000.00
05/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2203	2	2	2	0.00
05/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1702	2	2	2	0.00
05/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1757	2	2	2	0.00
05/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1729	2	2	2	0.00
05/03/2024	2030 On 01-August-24			Bond Future	10.21	90.9024	91.0339	90.9024	0.00
05/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1966	2	2	2	0.00
05/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1943	2	2	2	0.00
05/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1989	2	2	2	0.00
05/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1279	1	1	1	0.00
05/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1310	1	1	1	0.00
05/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1294	1	1	1	0.00
05/03/2024	2030 On 07-November-24			Bond Future	10.29	93.0381	93.1729	93.0381	1,650.00
05/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3067	3	3	3	0.00
05/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3043	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3092	3	3	3	0.00
05/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1350	1	1	1	0.00
05/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1374	1	1	1	0.00
05/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1362	1	1	1	0.00
05/03/2024	2030 On 06-February-25			Bond Future	10.39	91.0114	91.1494	91.0114	0.00
05/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2740	3	3	3	0.00
05/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1696	2	2	2	0.00
05/03/2024	2030 On 08-May-25			Bond Future	10.52	92.8894	93.0307	92.8894	0.00
05/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1361	1	1	1	0.00
05/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3428	4	3	4	0.00
05/03/2024	2032 On 02-May-24			Bond Future	10.98	86.4788	86.6535	86.4788	126,973.00
05/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	303	0	0	0	0.00
05/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	314	0	0	0	0.00
05/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	291	0	0	0	0.00
05/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	136	0	0	0	1,000.00
05/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	827	1	1	1	1,000.00
05/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8475	8	8	8	0.00
05/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4001	4	4	4	0.00
05/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1788	2	2	2	0.00
05/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	327	0	0	0	500.00
05/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2258	2	2	2	1,550.00
05/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	436	0	0	0	1,550.00
05/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10283	10	10	10	0.00
05/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	352	0	0	0	500.00
05/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1421	1	1	1	500.00
05/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9605	9	10	9	0.00
05/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2018	2	2	2	0.00
05/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	102	0	0	0	8,500.00
05/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	609	1	1	1	17,000.00
05/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3365	4	3	4	0.00
05/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	7	0	0	0	500.00
05/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	892	1	1	1	0.00
05/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4	0	0	0	1,550.00
05/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	527	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
05/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1994	2	2	2	0.00
05/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	702	1	1	1	500.00
05/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2270	2	2	2	0.00
05/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	196	0	0	0	500.00
05/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	17	0	0	0	1,000.00
05/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2199	2	2	2	0.00
05/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1381	1	1	1	0.00
05/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3104	3	3	3	0.00
05/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2380	3	2	3	0.00
05/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2307	2	2	2	0.00
05/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2343	2	2	2	0.00
05/03/2024	2032 On 01-August-24			Bond Future	11.07	88.3780	88.5566	88.3780	0.00
05/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2120	2	2	2	0.00
05/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2145	2	2	2	0.00
05/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2094	2	2	2	0.00
05/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1822	2	2	2	0.00
05/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1782	2	2	2	0.00
05/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1802	2	2	2	0.00
05/03/2024	2032 On 07-November-24			Bond Future	11.18	86.2875	86.4705	86.2875	1,130.00
05/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3282	3	3	3	0.00
05/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3309	3	3	3	0.00
05/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3255	3	3	3	0.00
05/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9434	9	9	9	0.00
05/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3732	4	4	4	1,615.00
05/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	389	0	0	0	1,615.00
05/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1725	2	2	2	0.00
05/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	1988	2	2	2	0.00
05/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	1955	2	2	2	0.00
05/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	1972	2	2	2	0.00
05/03/2024	2032 On 06-February-25			Bond Future	11.31	88.1259	88.3131	88.1259	0.00
05/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3612	4	4	4	0.00
05/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1846	2	2	2	0.00
05/03/2024	2032 On 08-May-25			Bond Future	11.45	85.7800	85.9716	85.7800	0.00
05/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1729	2	2	2	0.00
05/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4063	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
05/03/2024	2033 On 02-May-24			Bond Future	121.20	121.2098	121.1973	121.2098	2,064.00
05/03/2024	2033 On 01-August-24			Bond Future	123.89	123.9012	123.8885	123.9012	5,737.00
05/03/2024	2033 On 07-November-24			Bond Future	125.34	125.3502	125.3375	125.3502	0.00
05/03/2024	2033 On 06-February-25			Bond Future	128.04	128.0530	128.0406	128.0530	0.00
05/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3101	3	3	3	0.00
05/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/03/2024	2033 On 08-May-25			Bond Future	129.19	129.2041	129.1918	129.2041	0.00
05/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
05/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1428	1	1	1	0.00
05/03/2024	2037 On 02-May-24			Bond Future	12.16	78.7523	78.8404	78.7523	72,767.00
05/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	197	0	0	0	0.00
05/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	190	0	0	0	0.00
05/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	204	0	0	0	0.00
05/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4077	4	4	4	0.00
05/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4175	4	4	4	0.00
05/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4126	4	4	4	0.00
05/03/2024	2037 On 01-August-24			Bond Future	12.28	76.2257	76.3158	76.2257	84,501.00
05/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1886	2	2	2	0.00
05/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1861	2	2	2	0.00
05/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1911	2	2	2	1,383.00
05/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7858	8	8	8	0.00
05/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5346	5	5	5	0.00
05/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	920	1	1	1	1,383.00
05/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	440	0	0	0	1,383.00
05/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2789	3	3	3	0.00
05/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2844	3	3	3	0.00
05/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2817	3	3	3	0.00
05/03/2024	2037 On 07-November-24			Bond Future	12.41	78.0162	78.1087	78.0162	9,175.00
05/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3657	4	4	4	0.00
05/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3628	4	4	4	0.00
05/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3687	4	4	4	0.00
05/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2771	3	3	3	0.00
05/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2812	3	3	3	0.00
05/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2792	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	2037 On 06-February-25			Bond Future	12.55	75.4179	75.5127	75.4179	0.00
05/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3728	4	4	4	0.00
05/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2676	3	3	3	0.00
05/03/2024	2037 On 08-May-25			Bond Future	12.71	76.9720	77.0691	76.9720	0.00
05/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2436	2	2	2	0.00
05/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4719	5	5	5	0.00
05/03/2024	2038 On 02-May-24			Bond Future	131.87	132.3263	131.8671	132.3263	5,122.00
05/03/2024	2038 On 01-August-24			Bond Future	132.73	133.2030	132.7337	133.2030	0.00
05/03/2024	2038 On 07-November-24			Bond Future	135.89	136.3674	135.8873	136.3674	0.00
05/03/2024	2038 On 06-February-25			Bond Future	136.70	137.1943	136.7042	137.1943	0.00
05/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1474	2	1	2	0.00
05/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/03/2024	2038 On 08-May-25			Bond Future	139.56	140.0633	139.5636	140.0633	0.00
05/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
05/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	116	0	0	0	0.00
05/03/2024	2040 On 02-May-24			Bond Future	12.49	78.5883	78.5675	78.5883	145,053.00
05/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	115	0	0	0	0.00
05/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	120	0	0	0	0.00
05/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	110	0	0	0	0.00
05/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5298	5	5	5	0.00
05/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5185	5	5	5	0.00
05/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5242	5	5	5	0.00
05/03/2024	2040 On 01-August-24			Bond Future	12.62	75.8077	75.7866	75.8077	3,312.00
05/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1755	2	2	2	0.00
05/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1780	2	2	2	0.00
05/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1731	2	2	2	0.00
05/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3371	3	3	3	0.00
05/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3308	3	3	3	0.00
05/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3339	3	3	3	0.00
05/03/2024	2040 On 07-November-24			Bond Future	12.75	77.5883	77.5669	77.5883	8,677.00
05/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3683	4	4	4	0.00
05/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3713	4	4	4	0.00
05/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3653	4	4	4	0.00
05/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3189	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3144	3	3	3	0.00
05/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3166	3	3	3	0.00
05/03/2024	2040 On 06-February-25			Bond Future	12.90	74.7300	74.7084	74.7300	0.00
05/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3503	4	4	4	0.00
05/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3220	3	3	3	0.00
05/03/2024	2040 On 08-May-25			Bond Future	13.06	76.2693	76.2476	76.2693	0.00
05/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2699	3	3	3	0.00
05/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4951	5	5	5	0.00
05/03/2024	2044 On 02-May-24			Bond Future	12.59	74.5644	74.5151	74.5644	77,730.00
05/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	97	0	0	0	0.00
05/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	93	0	0	0	0.00
05/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	102	0	0	0	0.00
05/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1313	1	1	1	0.00
05/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2063	2	2	2	0.00
05/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2961	3	3	3	0.00
05/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	774	1	1	1	10,030.00
05/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1211	1	1	1	10,030.00
05/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1838	2	2	2	4,200.00
05/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5535	5	6	5	0.00
05/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5651	6	6	6	0.00
05/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5593	6	6	6	0.00
05/03/2024	2044 On 01-August-24			Bond Future	12.72	71.8206	71.7703	71.8206	37,227.00
05/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1397	1	1	1	0.00
05/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1375	1	1	1	0.00
05/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1419	1	1	1	0.00
05/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3746	4	4	4	0.00
05/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3817	4	4	4	0.00
05/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3781	4	4	4	0.00
05/03/2024	2044 On 07-November-24			Bond Future	12.85	73.5075	73.4562	73.5075	0.00
05/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3635	4	4	4	0.00
05/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3605	4	4	4	0.00
05/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3665	4	4	4	0.00
05/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3283	3	3	3	0.00
05/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3329	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3306	3	3	3	0.00
05/03/2024	2044 On 06-February-25			Bond Future	12.99	70.6876	70.6354	70.6876	0.00
05/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3409	3	3	3	0.00
05/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3233	3	3	3	0.00
05/03/2024	2044 On 08-May-25			Bond Future	13.14	72.1433	72.0904	72.1433	0.00
05/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2767	3	3	3	0.00
05/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5001	5	5	5	0.00
05/03/2024	2046 On 02-May-24			Bond Future	113.00	113.5329	113.0006	113.5329	16,115.00
05/03/2024	2046 On 01-August-24			Bond Future	115.51	116.0538	115.5098	116.0538	0.00
05/03/2024	2046 On 07-November-24			Bond Future	116.06	116.6139	116.0574	116.6139	0.00
05/03/2024	2046 On 06-February-25			Bond Future	118.56	119.1273	118.5592	119.1273	0.00
05/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4549	5	5	5	0.00
05/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/03/2024	2046 On 08-May-25			Bond Future	118.79	119.3739	118.7944	119.3739	0.00
05/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
05/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3176	3	3	3	0.00
05/03/2024	2050 On 02-May-24			Bond Future	114.37	115.1588	114.3727	115.1588	14,107.00
05/03/2024	2050 On 01-August-24			Bond Future	114.62	115.4197	114.6161	115.4197	0.00
05/03/2024	2050 On 07-November-24			Bond Future	117.34	118.1616	117.3391	118.1616	0.00
05/03/2024	2050 On 06-February-25			Bond Future	117.51	118.3535	117.5139	118.3535	0.00
05/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1914	3	2	3	0.00
05/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/03/2024	2050 On 08-May-25			Bond Future	119.97	120.8280	119.9712	120.8280	0.00
05/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
05/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1189	0	1	0	0.00
05/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	AL37 On 02-May-24			Index Future	952.98	951.6000	952.9820	951.6000	0.00
05/03/2024	AL37 On 01-August-24			Index Future	973.91	972.4990	973.9120	972.4990	0.00
05/03/2024	AL37 On 07-November-24			Index Future	996.82	995.3720	996.8200	995.3720	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
05/03/2024	AL37 On 06-February-25			Index Future	1018.11	1016.6300	1018.1140	1016.6300	0.00
05/03/2024	AL37 On 08-May-25			Index Future	1039.24	1037.7200	1039.2380	1037.7200	0.00
05/03/2024	AL7T On 02-May-24			Index Future	1103.81	1102.1860	1103.8140	1102.1860	0.00
05/03/2024	AL7T On 01-August-24			Index Future	1128.06	1126.3930	1128.0570	1126.3930	0.00
05/03/2024	AL7T On 07-November-24			Index Future	1154.59	1152.8850	1154.5910	1152.8850	0.00
05/03/2024	AL7T On 06-February-25			Index Future	1179.26	1177.5080	1179.2550	1177.5080	0.00
05/03/2024	AL7T On 08-May-25			Index Future	1203.72	1201.9340	1203.7230	1201.9340	0.00
05/03/2024	ALBI On 02-May-24			Index Future	956.45	955.7100	956.4530	955.7100	94.00
05/03/2024	ALBI On 01-August-24			Index Future	977.46	976.7000	977.4600	976.7000	0.00
05/03/2024	ALBI On 07-November-24			Index Future	1000.45	999.6710	1000.4510	999.6710	0.00
05/03/2024	ALBI On 06-February-25			Index Future	1021.82	1021.0210	1021.8220	1021.0210	0.00
05/03/2024	ALBI On 08-May-25			Index Future	1043.02	1042.2020	1043.0240	1042.2020	0.00
05/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	ES33 On 02-May-24			Bond Future	12.56	73.5742	73.6486	73.5742	0.00
05/03/2024	ES33 On 01-August-24			Bond Future	12.71	75.2078	75.2840	75.2078	0.00
05/03/2024	ES33 On 07-November-24			Bond Future	12.88	73.1912	73.2694	73.1912	0.00
05/03/2024	ES33 On 06-February-25			Bond Future	13.06	74.7671	74.8472	74.7671	0.00
05/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1116	1	1	1	0.00
05/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
05/03/2024	ES33 On 08-May-25			Bond Future	13.26	72.5247	72.6069	72.5247	0.00
05/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
05/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2165	2	2	2	0.00
05/03/2024	ES42 On 02-May-24			Bond Future	13.13	68.5792	68.5872	68.5792	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
05/03/2024	ES42 On 01-August-24			Bond Future	13.27	70.1019	70.1100	70.1019	0.00
05/03/2024	ES42 On 07-November-24			Bond Future	13.43	67.4981	67.5067	67.4981	0.00
05/03/2024	ES42 On 06-February-25			Bond Future	13.59	68.9493	68.9583	68.9493	0.00
05/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	565	1	1	1	0.00
05/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/03/2024	ES42 On 08-May-25			Bond Future	13.77	66.1187	66.1283	66.1187	0.00
05/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
05/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2503	3	3	3	0.00
05/03/2024	GOVI On 02-May-24			GOVI	942.55	941.7900	942.5540	941.7900	725.00
05/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	84360	9	8	9	0.00
05/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	84260	9	8	9	0.00
05/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	84160	9	8	9	0.00
05/03/2024	GOVI On 01-August-24			GOVI	963.26	962.4750	963.2550	962.4750	0.00
05/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	198850	19	20	19	0.00
05/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	198750	19	20	19	0.00
05/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	198650	19	20	19	0.00
05/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 07-November-24			GOVI	985.91	985.1110	985.9130	985.1110	0.00
05/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	371230	36	37	36	0.00
05/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	371130	36	37	36	0.00
05/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	371330	36	37	36	0.00
05/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 06-February-25			GOVI	1006.97	1006.1510	1006.9730	1006.1510	0.00
05/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	349730	34	35	34	0.00
05/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/03/2024	GOVI On 08-May-25			GOVI	1027.87	1027.0230	1027.8670	1027.0230	0.00
05/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	58670	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
05/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
05/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2024	IGOV On 02-May-24			Index Future	346.71	347.6010	346.7100	347.6010	593.00
05/03/2024	IGOV On 01-August-24			Index Future	354.41	355.3200	354.4080	355.3200	0.00
05/03/2024	IGOV On 07-November-24			Index Future	362.83	363.7650	362.8330	363.7650	0.00
05/03/2024	IGOV On 06-February-25			Index Future	370.66	371.6150	370.6640	371.6150	0.00
05/03/2024	IGOV On 08-May-25			Index Future	378.43	379.4030	378.4340	379.4030	0.00
05/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/03/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
05/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6490	91.6300	91.6490	0.00
05/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.34	91.6420	91.6600	91.6420	0.00
05/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.37	91.6710	91.6300	91.6710	0.00
05/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.30	91.6860	91.7000	91.6860	0.00
05/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.30	91.7550	91.7000	91.7550	0.00
05/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.29	91.7650	91.7100	91.7650	0.00
05/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.20	91.9370	91.8000	91.9370	0.00
05/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.93	92.2440	92.0700	92.2440	0.00
05/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.82	92.3750	92.1800	92.3750	0.00
05/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.72	92.4770	92.2800	92.4770	0.00
05/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.73	92.4250	92.2700	92.4250	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
05/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.79	92.3630	92.2100	92.3630	0.00
05/03/2024	R035 On 02-May-24			Bond Future	11.74	84.2505	84.3382	84.2505	160,734.00
05/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	359	0	0	0	0.00
05/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	370	0	0	0	0.00
05/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	347	0	0	0	0.00
05/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3321	3	3	3	0.00
05/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3234	3	3	3	0.00
05/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3277	3	3	3	0.00
05/03/2024	R035 On 01-August-24			Bond Future	11.84	86.1008	86.1904	86.1008	0.00
05/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2207	2	2	2	0.00
05/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2235	2	2	2	0.00
05/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2179	2	2	2	0.00
05/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2456	3	2	3	0.00
05/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2407	2	2	2	0.00
05/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2431	2	2	2	0.00
05/03/2024	R035 On 07-November-24			Bond Future	11.97	83.6087	83.7006	83.6087	14,838.00
05/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3778	4	4	4	0.00
05/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3808	4	4	4	0.00
05/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3748	4	4	4	0.00
05/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2751	3	3	3	0.00
05/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2711	3	3	3	0.00
05/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2731	3	3	3	0.00
05/03/2024	R035 On 06-February-25			Bond Future	12.11	85.3906	85.4848	85.3906	0.00
05/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3925	4	4	4	0.00
05/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2461	3	2	3	0.00
05/03/2024	R035 On 08-May-25			Bond Future	12.26	82.6392	82.7358	82.6392	0.00
05/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2361	2	2	2	0.00
05/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4752	5	5	5	0.00
05/03/2024	R053 On 02-May-24			Bond Future	12.44	94.7982	94.7701	94.7982	5,189.00
05/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4741	5	5	5	0.00
05/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4686	5	5	5	0.00
05/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4795	5	5	5	0.00
05/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	602	1	1	1	0.00
05/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	627	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
05/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	614	1	1	1	0.00
05/03/2024	R053 On 01-August-24			Bond Future	12.55	96.8802	96.8515	96.8802	0.00
05/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5768	6	6	6	0.00
05/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5816	6	6	6	0.00
05/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5720	6	6	6	0.00
05/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1732	2	2	2	0.00
05/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1696	2	2	2	0.00
05/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1714	2	2	2	0.00
05/03/2024	R053 On 07-November-24			Bond Future	12.68	93.2841	93.2551	93.2841	0.00
05/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4779	5	5	5	0.00
05/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4740	5	5	5	0.00
05/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4819	5	5	5	0.00
05/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3927	4	4	4	0.00
05/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3987	4	4	4	0.00
05/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3957	4	4	4	0.00
05/03/2024	R053 On 06-February-25			Bond Future	12.81	95.2704	95.2411	95.2704	0.00
05/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4740	5	5	5	0.00
05/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3879	4	4	4	0.00
05/03/2024	R053 On 08-May-25			Bond Future	12.96	91.3655	91.3360	91.3655	0.00
05/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3767	4	4	4	0.00
05/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5998	6	6	6	0.00
05/03/2024	R186 On 02-May-24			Bond Future	8.93	107.4388	107.5274	107.4388	93,097.00
05/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	3	0	0	0	0.00
05/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	3	0	0	0	0.00
05/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	4	0	0	0	0.00
05/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1925	2	2	2	2,030.00
05/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3383	3	3	3	0.00
05/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	15	0	0	0	2,030.00
05/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	79	0	0	0	0.00
05/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2203	2	2	2	0.00
05/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2251	2	2	2	0.00
05/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2227	2	2	2	0.00
05/03/2024	R186 On 01-August-24			Bond Future	8.94	104.4900	104.5807	104.4900	0.00
05/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	499	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
05/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	489	0	0	0	0.00
05/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	509	0	1	0	0.00
05/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1015	1	1	1	0.00
05/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1038	1	1	1	0.00
05/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1026	1	1	1	0.00
05/03/2024	R186 On 07-November-24			Bond Future	8.94	106.9453	107.0384	106.9453	35,599.00
05/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1221	1	1	1	0.00
05/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1233	1	1	1	0.00
05/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1209	1	1	1	0.00
05/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	854	1	1	1	0.00
05/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	841	1	1	1	0.00
05/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	847	1	1	1	0.00
05/03/2024	R186 On 06-February-25			Bond Future	8.99	103.9093	104.0048	103.9093	0.00
05/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1100	1	1	1	0.00
05/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1034	1	1	1	0.00
05/03/2024	R186 On 08-May-25			Bond Future	9.10	106.0540	106.1520	106.0540	0.00
05/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	539	1	1	1	0.00
05/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1486	2	1	2	0.00
05/03/2024	R202 On 02-May-24			Bond Future	259.73	259.7555	259.7291	259.7555	4,848.00
05/03/2024	R202 On 01-August-24			Bond Future	260.42	260.4458	260.4193	260.4458	0.00
05/03/2024	R202 On 07-November-24			Bond Future	266.61	266.6335	266.6069	266.6335	6.00
05/03/2024	R202 On 06-February-25			Bond Future	267.15	267.1723	267.1462	267.1723	0.00
05/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	356	0	0	0	0.00
05/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/03/2024	R202 On 08-May-25			Bond Future	272.73	272.7597	272.7342	272.7597	0.00
05/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	424	0	0	0	0.00
05/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
05/03/2024	R209 On 02-May-24			Bond Future	11.87	65.2148	65.2919	65.2148	13,185.00
05/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	177	0	0	0	0.00
05/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	184	0	0	0	0.00
05/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	171	0	0	0	0.00
05/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3535	4	4	4	0.00
05/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3448	4	3	4	0.00
05/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3491	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
05/03/2024	R209 On 01-August-24			Bond Future	11.97	66.6471	66.7258	66.6471	1,690.00
05/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1546	2	2	2	0.00
05/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1568	2	2	2	0.00
05/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1524	1	2	1	0.00
05/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2394	2	2	2	0.00
05/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2344	2	2	2	0.00
05/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2369	2	2	2	0.00
05/03/2024	R209 On 07-November-24			Bond Future	12.09	65.0561	65.1369	65.0561	5,237.00
05/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3080	3	3	3	0.00
05/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3055	3	3	3	0.00
05/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3106	3	3	3	0.00
05/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2456	2	2	2	0.00
05/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2494	3	2	3	0.00
05/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2475	3	2	3	0.00
05/03/2024	R209 On 06-February-25			Bond Future	12.21	66.4422	66.5250	66.4422	0.00
05/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3228	3	3	3	0.00
05/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2211	2	2	2	0.00
05/03/2024	R209 On 08-May-25			Bond Future	12.35	64.6584	64.7432	64.6584	0.00
05/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2116	2	2	2	0.00
05/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4153	4	4	4	0.00
05/03/2024	R210 On 02-May-24			Bond Future	233.42	233.4048	233.4220	233.4048	198.00
05/03/2024	R210 On 01-August-24			Bond Future	238.61	238.5873	238.6050	238.5873	300.00
05/03/2024	R210 On 07-November-24			Bond Future	240.94	240.9255	240.9442	240.9255	60.00
05/03/2024	R210 On 06-February-25			Bond Future	246.14	246.1194	246.1394	246.1194	0.00
05/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6529	7	7	7	0.00
05/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/03/2024	R210 On 08-May-25			Bond Future	247.89	247.8659	247.8873	247.8659	0.00
05/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
05/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	143	0	0	0	0.00
05/03/2024	R213 On 02-May-24			Bond Future	10.62	83.8982	84.0329	83.8982	25,824.00
05/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	467	0	0	0	0.00
05/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	453	0	0	0	0.00
05/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	482	0	0	0	0.00
05/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1856	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
05/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1914	2	2	2	0.00
05/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1885	2	2	2	0.00
05/03/2024	R213 On 01-August-24			Bond Future	10.70	85.7408	85.8784	85.7408	0.00
05/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2164	2	2	2	0.00
05/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2139	2	2	2	0.00
05/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2115	2	2	2	0.00
05/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1456	2	1	2	0.00
05/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1440	2	1	2	0.00
05/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1423	1	1	1	0.00
05/03/2024	R213 On 07-November-24			Bond Future	10.80	84.1944	84.3355	84.1944	10,002.00
05/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3285	3	3	3	0.00
05/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3311	3	3	3	0.00
05/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3260	3	3	3	0.00
05/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1652	2	2	2	0.00
05/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1624	2	2	2	0.00
05/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1638	2	2	2	0.00
05/03/2024	R213 On 06-February-25			Bond Future	10.92	85.9895	86.1339	85.9895	0.00
05/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3338	3	3	3	0.00
05/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1701	2	2	2	0.00
05/03/2024	R213 On 08-May-25			Bond Future	11.06	84.2059	84.3537	84.2059	0.00
05/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1635	2	2	2	0.00
05/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3671	4	4	4	0.00
05/03/2024	R214 On 02-May-24			Bond Future	12.33	60.2431	60.2484	60.2431	23,406.00
05/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	107	0	0	0	0.00
05/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	112	0	0	0	0.00
05/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	103	0	0	0	0.00
05/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5352	5	5	5	0.00
05/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2957	3	3	3	0.00
05/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	852	1	1	1	10,000.00
05/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	892	1	1	1	5,110.00
05/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1779	2	2	2	0.00
05/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	481	0	0	0	15,110.00
05/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1836	2	2	2	0.00
05/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	123	0	0	0	15,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4411	4	4	4	0.00
05/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4315	4	4	4	0.00
05/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4363	4	4	4	0.00
05/03/2024	R214 On 01-August-24			Bond Future	12.43	61.5661	61.5716	61.5661	0.00
05/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1504	2	2	2	0.00
05/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1461	1	1	1	0.00
05/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1482	1	1	1	0.00
05/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2701	3	3	3	0.00
05/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2727	3	3	3	0.00
05/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2674	3	3	3	0.00
05/03/2024	R214 On 07-November-24			Bond Future	12.55	59.7058	59.7115	59.7058	0.00
05/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3025	3	3	3	0.00
05/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3000	3	3	3	0.00
05/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3050	3	3	3	0.00
05/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2730	3	3	3	0.00
05/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2770	3	3	3	0.00
05/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2750	3	3	3	0.00
05/03/2024	R214 On 06-February-25			Bond Future	12.68	60.9782	60.9843	60.9782	0.00
05/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2917	3	3	3	0.00
05/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2774	3	3	3	0.00
05/03/2024	R214 On 08-May-25			Bond Future	12.81	58.9307	58.9372	58.9307	0.00
05/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2299	2	2	2	0.00
05/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4176	4	4	4	0.00
05/03/2024	R248 On 02-May-24			Bond Future	12.51	73.2638	73.2416	73.2638	246,040.00
05/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	56	0	0	0	0.00
05/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	59	0	0	0	0.00
05/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	54	0	0	0	0.00
05/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	39	0	0	0	0.00
05/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1288	1	1	1	0.00
05/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4018	4	4	4	0.00
05/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	476	0	0	0	0.00
05/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1890	2	2	2	0.00
05/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6814	7	7	7	0.00
05/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6432	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6307	6	6	6	0.00
05/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6369	6	6	6	0.00
05/03/2024	R248 On 01-August-24			Bond Future	12.61	74.8728	74.8502	74.8728	13,000.00
05/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1762	2	2	2	0.00
05/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1787	2	2	2	0.00
05/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1737	2	2	2	0.00
05/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3526	4	4	4	0.00
05/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3460	3	3	3	0.00
05/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3493	3	3	3	0.00
05/03/2024	R248 On 07-November-24			Bond Future	12.74	72.1803	72.1573	72.1803	0.00
05/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3625	4	4	4	0.00
05/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3656	4	4	4	0.00
05/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3596	4	4	4	0.00
05/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3396	3	3	3	0.00
05/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3347	3	3	3	0.00
05/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3371	3	3	3	0.00
05/03/2024	R248 On 06-February-25			Bond Future	12.88	73.7182	73.6950	73.7182	0.00
05/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2959	3	3	3	0.00
05/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3880	4	4	4	0.00
05/03/2024	R248 On 08-May-25			Bond Future	13.02	70.7885	70.7652	70.7885	0.00
05/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2779	3	3	3	0.00
05/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5071	5	5	5	0.00
05/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00