



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: 02/01/2024 TO: 02/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	2025 On 01-February-24			Bond Future	176.31	176.2971	176.3070	176.2971	11,660.00
02/01/2024	2025 On 02-May-24			Bond Future	180.24	180.2346	180.2448	180.2346	0.00
02/01/2024	2025 On 01-August-24			Bond Future	182.44	182.4275	182.4407	182.4275	0.00
02/01/2024	2025 On 07-November-24			Bond Future	186.75	186.7326	186.7468	186.7326	75.00
02/01/2024	2029 On 01-February-24			Bond Future	130.11	130.0896	130.1104	130.0896	7,360.00
02/01/2024	2029 On 02-May-24			Bond Future	131.65	131.6259	131.6474	131.6259	0.00
02/01/2024	2029 On 01-August-24			Bond Future	134.60	134.5755	134.5977	134.5755	0.00
02/01/2024	2029 On 07-November-24			Bond Future	136.37	136.3406	136.3677	136.3406	66.00
02/01/2024	2029 On 06-February-25			Bond Future	139.29	139.2619	139.2902	139.2619	0.00
02/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6890	7	7	7	0.00
02/01/2024	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
02/01/2024	2030 On 01-February-24			Bond Future	9.86	92.2437	91.8804	92.2437	98,223.00
02/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6074	6	6	6	0.00
02/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6113	6	6	6	0.00
02/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6036	6	6	6	0.00
02/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5883	6	6	6	0.00
02/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1016	1	1	1	1,360.00
02/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1401	2	1	2	400.00
02/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8861	9	9	9	0.00
02/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	306	0	0	0	400.00
02/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	915	1	1	1	500.00
02/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2436	3	2	3	500.00
02/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7967	8	8	8	0.00
02/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1673	2	2	2	200.00
02/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4697	5	5	5	0.00
02/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7555	8	8	8	0.00
02/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7930	8	8	8	0.00
02/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1202	1	1	1	500.00
02/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	3	0	0	0	500.00
02/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	605	1	1	1	0.00
02/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	5	0	0	0	200.00
02/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	42	0	0	0	700.00
02/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	411	0	0	0	0.00
02/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	3	0	0	0	500.00
02/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	229	0	0	0	0.00
02/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	779	1	1	1	0.00
02/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1526	1	2	1	0.00
02/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	512	0	1	0	0.00
02/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	1	0	0	0	400.00
02/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	17	0	0	0	1,360.00
02/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	712	1	1	1	0.00
02/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	15	0	0	0	0.00
02/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	14	0	0	0	0.00
02/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	15	0	0	0	0.00
02/01/2024	2030 On 02-May-24			Bond Future	9.91	94.2812	93.9100	94.2812	23,540.00
02/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2318	3	2	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7954	8	8	8	0.00
02/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4200	5	4	5	1,080.00
02/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9471	10	9	10	0.00
02/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1253	1	1	1	1,000.00
02/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1553	2	2	2	0.00
02/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1573	2	2	2	0.00
02/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1533	2	2	2	0.00
02/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5167	6	5	6	500.00
02/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12113	12	12	12	0.00
02/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3587	4	4	4	500.00
02/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	391	0	0	0	0.00
02/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	9	0	0	0	500.00
02/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	743	1	1	1	0.00
02/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1935	2	2	2	0.00
02/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1893	2	2	2	0.00
02/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1914	2	2	2	0.00
02/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1300	1	1	1	0.00
02/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	51	0	0	0	1,080.00
02/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	577	1	1	1	0.00
02/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	120	0	0	0	1,000.00
02/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2272	2	2	2	0.00
02/01/2024	2030 On 01-August-24			Bond Future	9.96	92.3659	91.9866	92.3659	0.00
02/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3188	3	3	3	0.00
02/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3163	3	3	3	0.00
02/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3214	3	3	3	0.00
02/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1551	1	2	1	0.00
02/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1577	1	2	1	0.00
02/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1564	1	2	1	0.00
02/01/2024	2030 On 07-November-24			Bond Future	10.03	94.5202	94.1325	94.5202	1,652.00
02/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4244	5	4	5	0.00
02/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4218	4	4	4	0.00
02/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4269	5	4	5	0.00
02/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1568	1	2	1	0.00
02/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1590	1	2	1	0.00
02/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1579	1	2	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
02/01/2024	2030 On 06-February-25			Bond Future	10.12	92.5115	92.1160	92.5115	0.00
02/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3989	4	4	4	0.00
02/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1979	2	2	2	0.00
02/01/2024	2032 On 01-February-24			Bond Future	10.69	90.2630	89.8190	90.2630	91,916.00
02/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5442	6	5	6	0.00
02/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5399	6	5	6	0.00
02/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5485	6	5	6	0.00
02/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1659	2	2	2	8,500.00
02/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6135	7	6	7	0.00
02/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	40	0	0	0	1,200.00
02/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1219	2	1	2	1,200.00
02/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8796	9	9	9	0.00
02/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	768	1	1	1	500.00
02/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2334	3	2	3	500.00
02/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9259	10	9	10	0.00
02/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1278	2	1	2	200.00
02/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5053	5	5	5	0.00
02/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8288	9	8	9	0.00
02/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4197	5	4	5	0.00
02/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3278	4	3	4	0.00
02/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3360	4	3	4	0.00
02/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1495	2	1	2	0.00
02/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	729	1	1	1	17,000.00
02/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	223	0	0	0	8,500.00
02/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	234	0	0	0	17,000.00
02/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	135	0	0	0	8,500.00
02/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	11	0	0	0	200.00
02/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	851	1	1	1	0.00
02/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	79	0	0	0	200.00
02/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	4	0	0	0	500.00
02/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1270	1	1	1	0.00
02/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	420	0	0	0	0.00
02/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	7	0	0	0	1,200.00
02/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	889	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
02/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3459	3	3	3	0.00
02/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	41	0	0	0	0.00
02/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	652	1	1	1	0.00
02/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	61	0	0	0	0.00
02/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	64	0	0	0	0.00
02/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	62	0	0	0	0.00
02/01/2024	2032 On 02-May-24			Bond Future	10.77	88.0948	87.6410	88.0948	61,402.00
02/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1686	2	2	2	500.00
02/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2999	3	3	3	500.00
02/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10680	11	11	11	0.00
02/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11335	12	11	12	0.00
02/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1822	2	2	2	1,550.00
02/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3819	4	4	4	1,550.00
02/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1223	1	1	1	1,000.00
02/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2346	3	2	3	1,000.00
02/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9600	10	10	10	0.00
02/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1598	2	2	2	0.00
02/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1577	2	2	2	0.00
02/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1620	2	2	2	0.00
02/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1642	2	2	2	500.00
02/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5429	6	5	6	0.00
02/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3367	4	3	4	0.00
02/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1294	1	1	1	500.00
02/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2598	2	3	2	0.00
02/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	637	1	1	1	500.00
02/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2624	2	3	2	0.00
02/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2678	2	3	2	0.00
02/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2651	2	3	2	0.00
02/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	155	0	0	0	1,000.00
02/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1912	2	2	2	0.00
02/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2545	2	3	2	0.00
02/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2392	2	2	2	0.00
02/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	69	0	0	0	1,550.00
02/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	1101	1	1	1	0.00
02/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	95	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1483	1	1	1	0.00
02/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	3204	3	3	3	0.00
02/01/2024	2032 On 01-August-24			Bond Future	10.85	90.0477	89.5840	90.0477	0.00
02/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3535	4	4	4	0.00
02/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3564	4	4	4	0.00
02/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3507	4	4	4	0.00
02/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	2208	2	2	2	0.00
02/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	2173	2	2	2	0.00
02/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	2190	2	2	2	0.00
02/01/2024	2032 On 07-November-24			Bond Future	10.95	87.9814	87.5072	87.9814	1,526.00
02/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10589	11	11	11	0.00
02/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4991	5	5	5	1,615.00
02/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4519	5	5	5	0.00
02/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4548	5	5	5	0.00
02/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4490	5	4	5	0.00
02/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	2187	2	2	2	0.00
02/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	2157	2	2	2	0.00
02/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	2172	2	2	2	0.00
02/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	507	0	1	0	1,615.00
02/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1947	2	2	2	0.00
02/01/2024	2032 On 06-February-25			Bond Future	11.07	89.8425	89.3587	89.8425	0.00
02/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4978	5	5	5	0.00
02/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	2167	2	2	2	0.00
02/01/2024	2033 On 01-February-24			Bond Future	123.33	123.2082	123.3296	123.2082	8,052.00
02/01/2024	2033 On 02-May-24			Bond Future	124.62	124.4944	124.6186	124.4944	0.00
02/01/2024	2033 On 01-August-24			Bond Future	127.41	127.2842	127.4115	127.2842	0.00
02/01/2024	2033 On 07-November-24			Bond Future	128.91	128.7808	128.9145	128.7808	0.00
02/01/2024	2033 On 06-February-25			Bond Future	131.68	131.5402	131.6774	131.5402	0.00
02/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	6737	7	7	7	0.00
02/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/01/2024	2037 On 01-February-24			Bond Future	11.96	78.0855	77.5959	78.0855	135,090.00
02/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2415	3	2	3	0.00
02/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2454	3	2	3	0.00
02/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2376	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9659	10	10	10	0.00
02/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5078	6	5	6	0.00
02/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1588	2	2	2	2,500.00
02/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	91	0	0	0	2,500.00
02/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	902	1	1	1	0.00
02/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	3	0	0	0	2,500.00
02/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	528	0	1	0	0.00
02/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	502	0	1	0	0.00
02/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	515	0	1	0	0.00
02/01/2024	2037 On 02-May-24			Bond Future	12.07	79.8103	79.3099	79.8103	0.00
02/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	1028	1	1	1	0.00
02/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1045	1	1	1	0.00
02/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	1011	1	1	1	0.00
02/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4527	4	5	4	0.00
02/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4448	4	4	4	0.00
02/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4487	4	4	4	0.00
02/01/2024	2037 On 01-August-24			Bond Future	12.18	77.3237	76.8124	77.3237	0.00
02/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8868	9	9	9	0.00
02/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6485	7	6	7	0.00
02/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3044	3	3	3	0.00
02/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3016	3	3	3	0.00
02/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3071	3	3	3	1,383.00
02/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3453	3	3	3	0.00
02/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3503	3	4	3	0.00
02/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3478	3	3	3	0.00
02/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1562	1	2	1	1,383.00
02/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	954	1	1	1	1,383.00
02/01/2024	2037 On 07-November-24			Bond Future	12.31	79.1263	78.6033	79.1263	9,175.00
02/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4684	5	5	5	0.00
02/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4654	5	5	5	0.00
02/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4714	5	5	5	0.00
02/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	3304	3	3	3	0.00
02/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	3344	3	3	3	0.00
02/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	3324	3	3	3	0.00
02/01/2024	2037 On 06-February-25			Bond Future	12.45	76.5399	76.0062	76.5399	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
02/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5279	6	5	6	0.00
02/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3733	4	4	4	0.00
02/01/2024	2038 On 01-February-24			Bond Future	132.41	132.3894	132.4137	132.3894	3,549.00
02/01/2024	2038 On 02-May-24			Bond Future	135.37	135.3463	135.3711	135.3463	1,706.00
02/01/2024	2038 On 01-August-24			Bond Future	136.33	136.3024	136.3307	136.3024	0.00
02/01/2024	2038 On 07-November-24			Bond Future	139.55	139.5182	139.5478	139.5182	0.00
02/01/2024	2038 On 06-February-25			Bond Future	140.41	140.3631	140.4091	140.3631	0.00
02/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	5179	5	5	5	0.00
02/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/01/2024	2040 On 01-February-24			Bond Future	12.27	77.9854	77.4421	77.9854	126,472.00
02/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1367	2	1	2	0.00
02/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3714	4	4	4	0.00
02/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8449	9	8	9	0.00
02/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1492	2	1	2	0.00
02/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1460	2	1	2	0.00
02/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1524	2	2	2	0.00
02/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	1096	1	1	1	0.00
02/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	1144	1	1	1	0.00
02/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	1120	1	1	1	0.00
02/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	14	0	0	0	0.00
02/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	282	0	0	0	0.00
02/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1221	1	1	1	0.00
02/01/2024	2040 On 02-May-24			Bond Future	12.39	79.7079	79.1527	79.7079	0.00
02/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	877	1	1	1	0.00
02/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	862	1	1	1	0.00
02/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	892	1	1	1	0.00
02/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5372	5	5	5	0.00
02/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5464	5	5	5	0.00
02/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5418	5	5	5	0.00
02/01/2024	2040 On 01-August-24			Bond Future	12.50	76.9686	76.4013	76.9686	0.00
02/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	3020	3	3	3	0.00
02/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	3048	3	3	3	0.00
02/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2992	3	3	3	0.00
02/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	4018	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
02/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3961	4	4	4	0.00
02/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3989	4	4	4	0.00
02/01/2024	2040 On 07-November-24			Bond Future	12.64	78.7626	78.1824	78.7626	8,697.00
02/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4771	5	5	5	0.00
02/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4802	5	5	5	0.00
02/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4741	5	5	5	0.00
02/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3662	3	4	3	0.00
02/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3618	3	4	3	0.00
02/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3640	3	4	3	0.00
02/01/2024	2040 On 06-February-25			Bond Future	12.78	75.9176	75.3253	75.9176	0.00
02/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5071	5	5	5	0.00
02/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	4171	4	4	4	0.00
02/01/2024	2044 On 01-February-24			Bond Future	12.35	74.2069	73.6311	74.2069	95,462.00
02/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4962	6	5	6	0.00
02/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1059	1	1	1	0.00
02/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1086	1	1	1	0.00
02/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1032	1	1	1	0.00
02/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3798	4	4	4	0.00
02/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	253	0	0	0	15,000.00
02/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1509	1	2	1	0.00
02/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1448	1	1	1	0.00
02/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1478	1	1	1	0.00
02/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	124	0	0	0	5,000.00
02/01/2024	2044 On 02-May-24			Bond Future	12.46	75.8460	75.2575	75.8460	34.00
02/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	852	1	1	1	0.00
02/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	867	1	1	1	0.00
02/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	837	1	1	1	0.00
02/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5652	5	6	5	0.00
02/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5558	5	6	5	0.00
02/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5605	5	6	5	0.00
02/01/2024	2044 On 01-August-24			Bond Future	12.58	73.1463	72.5449	73.1463	0.00
02/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2685	3	3	3	0.00
02/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2659	3	3	3	0.00
02/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2712	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
02/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4264	4	4	4	0.00
02/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4326	4	4	4	0.00
02/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4295	4	4	4	0.00
02/01/2024	2044 On 07-November-24			Bond Future	12.70	74.8511	74.2360	74.8511	0.00
02/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4823	5	5	5	0.00
02/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4793	5	5	5	0.00
02/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4854	5	5	5	0.00
02/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3692	3	4	3	0.00
02/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3737	4	4	4	0.00
02/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3715	3	4	3	0.00
02/01/2024	2044 On 06-February-25			Bond Future	12.84	72.0485	71.4206	72.0485	0.00
02/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5091	5	5	5	0.00
02/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4129	4	4	4	0.00
02/01/2024	2046 On 01-February-24			Bond Future	116.38	116.6288	116.3816	116.6288	11,904.00
02/01/2024	2046 On 02-May-24			Bond Future	116.83	117.0822	116.8298	117.0822	4,626.00
02/01/2024	2046 On 01-August-24			Bond Future	119.45	119.7057	119.4478	119.7057	0.00
02/01/2024	2046 On 07-November-24			Bond Future	120.06	120.3131	120.0557	120.3131	0.00
02/01/2024	2046 On 06-February-25			Bond Future	122.63	122.8892	122.6270	122.8892	0.00
02/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8617	9	9	9	0.00
02/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
02/01/2024	2050 On 01-February-24			Bond Future	115.96	116.5418	115.9611	116.5418	10,813.00
02/01/2024	2050 On 02-May-24			Bond Future	118.55	119.1448	118.5513	119.1448	3,316.00
02/01/2024	2050 On 01-August-24			Bond Future	118.90	119.5033	118.8989	119.5033	0.00
02/01/2024	2050 On 07-November-24			Bond Future	121.70	122.3230	121.7047	122.3230	0.00
02/01/2024	2050 On 06-February-25			Bond Future	121.94	122.5570	121.9400	122.5570	0.00
02/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	6340	7	6	7	0.00
02/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	AL37 On 01-February-24			Index Future	1984.70	944.6840	1984.6990	944.6840	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
02/01/2024	AL37 On 02-May-24			Index Future	2028.54	965.5500	2028.5430	965.5500	0.00
02/01/2024	AL37 On 01-August-24			Index Future	2073.54	986.9610	2073.5390	986.9610	0.00
02/01/2024	AL37 On 07-November-24			Index Future	2122.02	1010.0190	2122.0180	1010.0190	0.00
02/01/2024	AL37 On 06-February-25			Index Future	2167.09	1031.4560	2167.0910	1031.4560	0.00
02/01/2024	AL7T On 01-February-24			Index Future	1090.29	1095.3350	1090.2850	1095.3350	0.00
02/01/2024	AL7T On 02-May-24			Index Future	1114.37	1119.5300	1114.3700	1119.5300	0.00
02/01/2024	AL7T On 01-August-24			Index Future	1139.09	1144.3540	1139.0890	1144.3540	0.00
02/01/2024	AL7T On 07-November-24			Index Future	1165.72	1171.0900	1165.7200	1171.0900	0.00
02/01/2024	AL7T On 06-February-25			Index Future	1190.48	1195.9460	1190.4810	1195.9460	0.00
02/01/2024	ALBI On 01-February-24			Index Future	943.48	948.0340	943.4770	948.0340	104.00
02/01/2024	ALBI On 02-May-24			Index Future	964.32	968.9750	964.3190	968.9750	0.00
02/01/2024	ALBI On 01-August-24			Index Future	985.71	990.4610	985.7100	990.4610	0.00
02/01/2024	ALBI On 07-November-24			Index Future	1008.76	1013.6010	1008.7550	1013.6010	0.00
02/01/2024	ALBI On 06-February-25			Index Future	1030.18	1035.1140	1030.1820	1035.1140	0.00
02/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	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
02/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	ES33 On 01-February-24			Bond Future	12.33	76.5841	76.1786	76.5841	0.00
02/01/2024	ES33 On 02-May-24			Bond Future	12.46	74.4957	74.0812	74.4957	0.00
02/01/2024	ES33 On 01-August-24			Bond Future	12.60	76.1647	75.7410	76.1647	0.00
02/01/2024	ES33 On 07-November-24			Bond Future	12.77	74.1572	73.7239	74.1572	0.00
02/01/2024	ES33 On 06-February-25			Bond Future	12.95	75.7417	75.2995	75.7417	0.00
02/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1568	2	2	2	0.00
02/01/2024	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
02/01/2024	ES42 On 01-February-24			Bond Future	12.95	71.9793	71.5138	71.9793	0.00
02/01/2024	ES42 On 02-May-24			Bond Future	13.08	69.3244	68.8485	69.3244	0.00
02/01/2024	ES42 On 01-August-24			Bond Future	13.21	70.8770	70.3906	70.8770	0.00
02/01/2024	ES42 On 07-November-24			Bond Future	13.37	68.2791	67.7816	68.2791	0.00
02/01/2024	ES42 On 06-February-25			Bond Future	13.53	69.7353	69.2274	69.7353	0.00
02/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	834	1	1	1	0.00
02/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/01/2024	GOVI On 01-February-24			GOVI	929.99	934.4670	929.9850	934.4670	726.00
02/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	499950	54	50	54	0.00
02/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	499850	54	50	54	0.00
02/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	500050	54	50	54	0.00
02/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 02-May-24			GOVI	950.53	955.1080	950.5290	955.1080	0.00
02/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	4	0	4	0.00
02/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	4	0	4	0.00
02/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	4	0	4	0.00
02/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	4410	0	0	0	0.00
02/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	4610	0	0	0	0.00
02/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	4510	0	0	0	0.00
02/01/2024	GOVI On 01-August-24			GOVI	971.61	976.2870	971.6130	976.2870	0.00
02/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	282430	33	28	33	0.00
02/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	282330	33	28	33	0.00
02/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	282230	33	28	33	0.00
02/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 07-November-24			GOVI	994.33	999.0960	994.3290	999.0960	0.00
02/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	455290	50	46	50	0.00
02/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	455390	50	46	50	0.00
02/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	455490	50	46	50	0.00
02/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
02/01/2024	GOVI On 06-February-25			GOVI	1015.45	1020.3010	1015.4490	1020.3010	0.00
02/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	434490	48	43	48	0.00
02/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2024	IGOV On 01-February-24			Index Future	348.08	348.3510	348.0840	348.3510	606.00
02/01/2024	IGOV On 02-May-24			Index Future	355.86	356.1310	355.8590	356.1310	16.00
02/01/2024	IGOV On 01-August-24			Index Future	363.84	364.1120	363.8360	364.1120	0.00
02/01/2024	IGOV On 07-November-24			Index Future	372.43	372.7070	372.4310	372.7070	0.00
02/01/2024	IGOV On 06-February-25			Index Future	380.42	380.6970	380.4210	380.6970	0.00
02/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/01/2024	JBAF On 20-December-23			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
02/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6270	91.6220	91.6270	0.00
02/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
02/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6720	91.6720	91.6720	0.00
02/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7530	91.7520	91.7530	0.00
02/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7820	91.7820	91.7820	0.00
02/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9120	91.9120	91.9120	0.00
02/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1400	92.1420	92.1400	0.00
02/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.4620	92.4610	92.4620	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
02/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.5720	92.5700	92.5720	0.00
02/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6550	92.6540	92.6550	0.00
02/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.29	92.7270	92.7100	92.7270	0.00
02/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.5940	92.5910	92.5940	0.00
02/01/2024	R035 On 01-February-24			Bond Future	11.49	88.1725	87.7337	88.1725	68,094.00
02/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	399	1	0	1	400.00
02/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9853	10	10	10	0.00
02/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	39	0	0	0	400.00
02/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3890	4	4	4	0.00
02/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3845	4	4	4	0.00
02/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3936	4	4	4	0.00
02/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	187	0	0	0	0.00
02/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	198	0	0	0	0.00
02/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	192	0	0	0	0.00
02/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2460	2	2	2	0.00
02/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4991	5	5	5	0.00
02/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	2	0	0	0	400.00
02/01/2024	R035 On 02-May-24			Bond Future	11.58	85.6083	85.1598	85.6083	109,420.00
02/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1471	2	1	2	0.00
02/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1449	2	1	2	0.00
02/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1492	2	1	2	0.00
02/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3534	3	4	3	0.00
02/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3602	3	4	3	0.00
02/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3568	3	4	3	0.00
02/01/2024	R035 On 01-August-24			Bond Future	11.68	87.5062	87.0481	87.5062	0.00
02/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3579	4	4	4	0.00
02/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3609	4	4	4	0.00
02/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3549	4	4	4	0.00
02/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2968	3	3	3	0.00
02/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2924	3	3	3	0.00
02/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2946	3	3	3	0.00
02/01/2024	R035 On 07-November-24			Bond Future	11.80	85.0322	84.5637	85.0322	19,875.00
02/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4776	5	5	5	0.00
02/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4807	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
02/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4744	5	5	5	0.00
02/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2884	3	3	3	0.00
02/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2847	3	3	3	0.00
02/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2865	3	3	3	0.00
02/01/2024	R035 On 06-February-25			Bond Future	11.94	86.8314	86.3534	86.8314	0.00
02/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5253	6	5	6	0.00
02/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2921	3	3	3	0.00
02/01/2024	R053 On 01-February-24			Bond Future	12.28	99.5995	98.8793	99.5995	0.00
02/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5003	6	5	6	0.00
02/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5062	6	5	6	0.00
02/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4944	6	5	6	0.00
02/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	361	0	0	0	0.00
02/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	343	0	0	0	0.00
02/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	352	0	0	0	0.00
02/01/2024	R053 On 02-May-24			Bond Future	12.39	95.9348	95.1988	95.9348	5,189.00
02/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6488	7	6	7	0.00
02/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6440	7	6	7	0.00
02/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6537	7	7	7	0.00
02/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1914	2	2	2	0.00
02/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1952	2	2	2	0.00
02/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1933	2	2	2	0.00
02/01/2024	R053 On 01-August-24			Bond Future	12.49	98.0613	97.3092	98.0613	0.00
02/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7550	8	8	8	0.00
02/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7596	8	8	8	0.00
02/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7505	8	8	8	0.00
02/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	3060	3	3	3	0.00
02/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	3018	3	3	3	0.00
02/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	3039	3	3	3	0.00
02/01/2024	R053 On 07-November-24			Bond Future	12.62	94.4761	93.7069	94.4761	0.00
02/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6315	7	6	7	0.00
02/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6275	7	6	7	0.00
02/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6355	7	6	7	0.00
02/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	5011	5	5	5	0.00
02/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	5070	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
02/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	5040	5	5	5	0.00
02/01/2024	R053 On 06-February-25			Bond Future	12.75	96.4724	95.6873	96.4724	0.00
02/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6933	7	7	7	0.00
02/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5626	5	6	5	0.00
02/01/2024	R186 On 01-February-24			Bond Future	8.74	105.9112	105.7117	105.9112	74,423.00
02/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1994	2	2	2	0.00
02/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2018	2	2	2	0.00
02/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1971	2	2	2	0.00
02/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	47	0	0	0	0.00
02/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	44	0	0	0	0.00
02/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	45	0	0	0	0.00
02/01/2024	R186 On 02-May-24			Bond Future	8.71	108.2507	108.0468	108.2507	11,233.00
02/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	197	0	0	0	0.00
02/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	202	0	0	0	0.00
02/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	192	0	0	0	0.00
02/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2582	3	3	3	2,030.00
02/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3972	4	4	4	0.00
02/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	83	0	0	0	2,030.00
02/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	217	0	0	0	0.00
02/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1920	2	2	2	0.00
02/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1882	2	2	2	0.00
02/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1901	2	2	2	0.00
02/01/2024	R186 On 01-August-24			Bond Future	8.68	105.3418	105.1336	105.3418	0.00
02/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1075	1	1	1	0.00
02/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1063	1	1	1	0.00
02/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1088	1	1	1	0.00
02/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1041	1	1	1	0.00
02/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1059	1	1	1	0.00
02/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1050	1	1	1	0.00
02/01/2024	R186 On 07-November-24			Bond Future	8.66	107.7996	107.5869	107.7996	44,537.00
02/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1779	2	2	2	0.00
02/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1792	2	2	2	0.00
02/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1766	2	2	2	0.00
02/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	863	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
02/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	851	1	1	1	0.00
02/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	857	1	1	1	0.00
02/01/2024	R186 On 06-February-25			Bond Future	8.67	104.7661	104.5494	104.7661	0.00
02/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1584	2	2	2	0.00
02/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	974	1	1	1	0.00
02/01/2024	R202 On 01-February-24			Bond Future	259.53	259.4830	259.5291	259.4830	5,070.00
02/01/2024	R202 On 02-May-24			Bond Future	265.33	265.2785	265.3257	265.2785	0.00
02/01/2024	R202 On 01-August-24			Bond Future	266.17	266.1166	266.1682	266.1166	0.00
02/01/2024	R202 On 07-November-24			Bond Future	272.45	272.3960	272.4500	272.3960	6.00
02/01/2024	R202 On 06-February-25			Bond Future	273.04	272.9584	273.0413	272.9584	0.00
02/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6251	6	6	6	0.00
02/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/01/2024	R209 On 01-February-24			Bond Future	11.67	67.8958	67.4630	67.8958	14,316.00
02/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2484	3	2	3	0.00
02/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2447	3	2	3	0.00
02/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2521	3	3	3	0.00
02/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	315	0	0	0	0.00
02/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	333	0	0	0	0.00
02/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	324	0	0	0	0.00
02/01/2024	R209 On 02-May-24			Bond Future	11.76	66.2425	65.8001	66.2425	0.00
02/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	985	1	1	1	0.00
02/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	969	1	1	1	0.00
02/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	1001	1	1	1	0.00
02/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3757	3	4	3	0.00
02/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3825	4	4	4	0.00
02/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3791	4	4	4	0.00
02/01/2024	R209 On 01-August-24			Bond Future	11.85	67.7109	67.2590	67.7109	0.00
02/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2669	3	3	3	0.00
02/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2693	3	3	3	0.00
02/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2645	3	3	3	0.00
02/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2981	3	3	3	0.00
02/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2936	3	3	3	0.00
02/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2958	3	3	3	0.00
02/01/2024	R209 On 07-November-24			Bond Future	11.97	66.1337	65.6714	66.1337	5,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4042	4	4	4	0.00
02/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4016	4	4	4	0.00
02/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4068	4	4	4	0.00
02/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2884	3	3	3	0.00
02/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2921	3	3	3	0.00
02/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2903	3	3	3	0.00
02/01/2024	R209 On 06-February-25			Bond Future	12.09	67.5326	67.0608	67.5326	0.00
02/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4532	5	5	5	0.00
02/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2979	3	3	3	0.00
02/01/2024	R210 On 01-February-24			Bond Future	235.76	235.7218	235.7592	235.7218	677.00
02/01/2024	R210 On 02-May-24			Bond Future	237.76	237.7252	237.7637	237.7252	0.00
02/01/2024	R210 On 01-August-24			Bond Future	243.09	243.0522	243.0921	243.0522	0.00
02/01/2024	R210 On 07-November-24			Bond Future	245.48	245.4268	245.4778	245.4268	60.00
02/01/2024	R210 On 06-February-25			Bond Future	250.74	250.6839	250.7372	250.6839	0.00
02/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	11127	11	11	11	0.00
02/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/01/2024	R213 On 01-February-24			Bond Future	10.36	86.8783	86.5233	86.8783	29,769.00
02/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5701	6	6	6	0.00
02/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5740	6	6	6	0.00
02/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5661	6	6	6	0.00
02/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	30	0	0	0	0.00
02/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	28	0	0	0	0.00
02/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	29	0	0	0	0.00
02/01/2024	R213 On 02-May-24			Bond Future	10.42	85.2386	84.8760	85.2386	0.00
02/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1599	2	2	2	0.00
02/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1620	2	2	2	0.00
02/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1579	2	2	2	0.00
02/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	2197	2	2	2	0.00
02/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	2151	2	2	2	0.00
02/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	2174	2	2	2	0.00
02/01/2024	R213 On 01-August-24			Bond Future	10.49	87.1285	86.7579	87.1285	0.00
02/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3379	4	3	4	0.00
02/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3353	4	3	4	0.00
02/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3406	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
02/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1786	2	2	2	0.00
02/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1815	2	2	2	0.00
02/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1800	2	2	2	0.00
02/01/2024	R213 On 07-November-24			Bond Future	10.58	85.6003	85.2215	85.6003	16,191.00
02/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4302	5	4	5	0.00
02/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4329	5	4	5	0.00
02/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4276	5	4	5	0.00
02/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1781	2	2	2	0.00
02/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1757	2	2	2	0.00
02/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1769	2	2	2	0.00
02/01/2024	R213 On 06-February-25			Bond Future	10.69	87.4129	87.0263	87.4129	0.00
02/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4529	5	5	5	0.00
02/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	2000	2	2	2	0.00
02/01/2024	R214 On 01-February-24			Bond Future	12.09	63.2848	62.8455	63.2848	10,887.00
02/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1213	2	1	2	0.00
02/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1186	2	1	2	0.00
02/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1240	2	1	2	0.00
02/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	905	1	1	1	0.00
02/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	947	1	1	1	0.00
02/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	926	1	1	1	0.00
02/01/2024	R214 On 02-May-24			Bond Future	12.18	61.3782	60.9292	61.3782	10,172.00
02/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2144	2	2	2	7,110.00
02/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6470	7	6	7	0.00
02/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4275	5	4	5	0.00
02/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2094	2	2	2	10,000.00
02/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	816	1	1	1	0.00
02/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	802	1	1	1	0.00
02/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	830	1	1	1	0.00
02/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4352	4	4	4	0.00
02/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4429	4	4	4	0.00
02/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4390	4	4	4	0.00
02/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2351	2	2	2	0.00
02/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	1118	1	1	1	17,110.00
02/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2398	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
02/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	560	1	1	1	17,110.00
02/01/2024	R214 On 01-August-24			Bond Future	12.28	62.7390	62.2802	62.7390	0.00
02/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2644	3	3	3	0.00
02/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2668	3	3	3	0.00
02/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2619	3	3	3	0.00
02/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	3177	3	3	3	0.00
02/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	3129	3	3	3	0.00
02/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	3153	3	3	3	0.00
02/01/2024	R214 On 07-November-24			Bond Future	12.40	60.8954	60.4262	60.8954	0.00
02/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4055	4	4	4	0.00
02/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4029	4	4	4	0.00
02/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4082	4	4	4	0.00
02/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	3047	3	3	3	0.00
02/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	3085	3	3	3	0.00
02/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	3066	3	3	3	0.00
02/01/2024	R214 On 06-February-25			Bond Future	12.52	62.1838	61.7050	62.1838	0.00
02/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4361	5	4	5	0.00
02/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3497	3	3	3	0.00
02/01/2024	R248 On 01-February-24			Bond Future	12.28	77.2878	76.7281	77.2878	246,223.00
02/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8504	9	9	9	0.00
02/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4698	5	5	5	0.00
02/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	937	1	1	1	0.00
02/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	963	1	1	1	0.00
02/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	912	1	1	1	0.00
02/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5992	7	6	7	0.00
02/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1362	2	1	2	0.00
02/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	75	0	0	0	0.00
02/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1235	1	1	1	0.00
02/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4886	4	5	4	0.00
02/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	72	0	0	0	0.00
02/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1727	1	2	1	0.00
02/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1659	1	2	1	0.00
02/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1693	1	2	1	0.00
02/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	159	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
02/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	14	0	0	0	0.00
02/01/2024	R248 On 02-May-24			Bond Future	12.38	74.5467	73.9747	74.5467	13,880.00
02/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	623	1	1	1	0.00
02/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2831	3	3	3	0.00
02/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5544	6	6	6	0.00
02/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	715	1	1	1	0.00
02/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	729	1	1	1	0.00
02/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	701	1	1	1	0.00
02/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6347	6	6	6	0.00
02/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6243	6	6	6	0.00
02/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6295	6	6	6	0.00
02/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	1268	1	1	1	0.00
02/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2699	2	3	2	0.00
02/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6665	6	7	6	0.00
02/01/2024	R248 On 01-August-24			Bond Future	12.48	76.1994	75.6148	76.1994	13,000.00
02/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	3155	3	3	3	0.00
02/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3184	4	3	4	0.00
02/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	3126	3	3	3	0.00
02/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	4150	4	4	4	0.00
02/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	4091	4	4	4	0.00
02/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	4121	4	4	4	0.00
02/01/2024	R248 On 07-November-24			Bond Future	12.60	73.5248	72.9269	73.5248	0.00
02/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4829	5	5	5	0.00
02/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4861	5	5	5	0.00
02/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4892	5	5	5	0.00
02/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3814	4	4	4	0.00
02/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3837	4	4	4	0.00
02/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3860	4	4	4	0.00
02/01/2024	R248 On 06-February-25			Bond Future	12.74	75.0798	74.4696	75.0798	0.00
02/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4673	5	5	5	0.00
02/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4820	5	5	5	0.00
02/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
02/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00