



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	2025 On 02-February-23			Bond Future	166.19	166.1878	166.1860	166.1878	0.00
02/02/2023	2025 On 04-May-23			Bond Future	169.40	169.3999	169.3972	169.3999	5,237.00
02/02/2023	2025 On 03-August-23			Bond Future	171.03	171.0289	171.0260	171.0289	214.00
02/02/2023	2025 On 02-November-23			Bond Future	174.39	174.3968	174.3942	174.3968	0.00
02/02/2023	2025 On 01-February-24			Bond Future	176.06	176.0575	176.0550	176.0575	0.00
02/02/2023	2029 On 02-February-23			Bond Future	120.50	120.5281	120.4953	120.5281	0.00
02/02/2023	2029 On 04-May-23			Bond Future	121.53	121.5611	121.5271	121.5611	1,045.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2023	2029 On 03-August-23			Bond Future	123.94	123.9787	123.9439	123.9787	728.00
02/02/2023	2029 On 02-November-23			Bond Future	125.06	125.0934	125.0582	125.0934	0.00
02/02/2023	2029 On 01-February-24			Bond Future	127.53	127.5656	127.5298	127.5656	0.00
02/02/2023	2030 On 02-February-23			Bond Future	9.48	92.2116	9.4800	92.2116	0.00
02/02/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	9.08	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	11.55	Call	Bond Future	9268	9	9268	9	0.00
02/02/2023	2030 On 02-February-23	11.12	Call	Bond Future	7443	7	7443	7	0.00
02/02/2023	2030 On 02-February-23	11.16	Call	Bond Future	7615	7	7615	7	0.00
02/02/2023	2030 On 02-February-23	10.01	Call	Bond Future	2492	2	2492	2	0.00
02/02/2023	2030 On 02-February-23	9.83	Call	Bond Future	1655	1	1655	1	0.00
02/02/2023	2030 On 02-February-23	9.94	Call	Bond Future	2168	2	2168	2	0.00
02/02/2023	2030 On 02-February-23	9.79	Call	Bond Future	1468	1	1468	1	0.00
02/02/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	11.35	Call	Bond Future	8425	8	8425	8	0.00
02/02/2023	2030 On 02-February-23	9.99	Call	Bond Future	2400	2	2400	2	0.00
02/02/2023	2030 On 02-February-23	10.00	Call	Bond Future	2446	2	2446	2	0.00
02/02/2023	2030 On 02-February-23	9.80	Call	Bond Future	1515	1	1515	1	0.00
02/02/2023	2030 On 02-February-23	9.20	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	9.66	Call	Bond Future	856	0	856	0	0.00
02/02/2023	2030 On 02-February-23	9.66	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	9.20	Put	Bond Future	1352	2	1352	2	0.00
02/02/2023	2030 On 02-February-23	9.94	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	10.01	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	9.04	Put	Bond Future	2135	3	2135	3	0.00
02/02/2023	2030 On 02-February-23	9.08	Put	Bond Future	1939	2	1939	2	0.00
02/02/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	8.81	Put	Bond Future	3276	4	3276	4	0.00
02/02/2023	2030 On 02-February-23	9.79	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	9.83	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	9.80	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	9.99	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
02/02/2023	2030 On 02-February-23	10.00	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2030 On 04-May-23			Bond Future	9.55	93.9710	9.5535	93.9710	81,752.00
02/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	12789	12	12789	12	0.00
02/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	9119	9	9119	9	0.00
02/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	10751	10	10751	10	0.00
02/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	12522	12	12522	12	0.00
02/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	4985	5	4985	5	0.00
02/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	2000	2	2000	2	150.00
02/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	5387	5	5387	5	350.00
02/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	8024	7	8024	7	0.00
02/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	4557	4	4557	4	479.00
02/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	4913	4	4913	4	0.00
02/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	4949	4	4949	4	0.00
02/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	2226	2	2226	2	479.00
02/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	2519	2	2519	2	388.00
02/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	3162	3	3162	3	1,080.00
02/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	941	1	941	1	388.00
02/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	3415	4	3415	4	0.00
02/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	1877	2	1877	2	0.00
02/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1116	1	1116	1	0.00
02/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1474	2	1474	2	0.00
02/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	1686	2	1686	2	0.00
02/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	548	1	548	1	0.00
02/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	556	1	556	1	0.00
02/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	638	1	638	1	0.00
02/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	170	0	170	0	150.00
02/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	463	1	463	1	0.00
02/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	540	1	540	1	0.00
02/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	19	0	19	0	479.00
02/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	52	0	52	0	1,080.00
02/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	112	0	112	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	16	0	16	0	350.00
02/02/2023	2030 On 03-August-23			Bond Future	9.64	91.8104	9.6382	91.8104	5,629.00
02/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	12319	12	12319	12	0.00
02/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	7933	7	7933	7	0.00
02/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	13388	13	13388	13	0.00
02/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	7863	7	7863	7	0.00
02/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	4714	4	4714	4	1,012.00
02/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	5509	5	5509	5	350.00
02/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	7898	7	7898	7	0.00
02/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	573	1	573	1	0.00
02/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1090	1	1090	1	0.00
02/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	584	1	584	1	0.00
02/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	99	0	99	0	350.00
02/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1362	2	1362	2	0.00
02/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	150	0	150	0	1,012.00
02/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	578	1	578	1	0.00
02/02/2023	2030 On 02-November-23			Bond Future	9.72	93.5963	9.7247	93.5963	149.00
02/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	6015	6	6015	6	0.00
02/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	5953	6	5953	6	0.00
02/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	5984	6	5984	6	0.00
02/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1397	2	1397	2	0.00
02/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1407	2	1407	2	0.00
02/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1387	2	1387	2	0.00
02/02/2023	2030 On 01-February-24			Bond Future	9.82	91.4193	9.8190	91.4193	0.00
02/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	7554	7	7554	7	0.00
02/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	7524	7	7524	7	0.00
02/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	7585	7	7585	7	0.00
02/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1324	1	1324	1	0.00
02/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1340	1	1340	1	0.00
02/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1332	1	1332	1	0.00
02/02/2023	2032 On 02-February-23			Bond Future	10.18	91.2298	10.1800	91.2298	0.00
02/02/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	12.75	Call	Bond Future	12588	12	12588	12	0.00

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02/02/2023	2032 On 02-February-23	11.84	Call	Bond Future	8421	8	8421	8	0.00
02/02/2023	2032 On 02-February-23	10.38	Call	Bond Future	1075	1	1075	1	0.00
02/02/2023	2032 On 02-February-23	10.39	Call	Bond Future	1128	1	1128	1	0.00
02/02/2023	2032 On 02-February-23	10.16	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	10.30	Call	Bond Future	647	0	647	0	0.00
02/02/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	9.92	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	11.50	Call	Bond Future	6786	6	6786	6	0.00
02/02/2023	2032 On 02-February-23	11.69	Call	Bond Future	7705	7	7705	7	0.00
02/02/2023	2032 On 02-February-23	10.50	Call	Bond Future	1711	1	1711	1	0.00
02/02/2023	2032 On 02-February-23	10.67	Call	Bond Future	2603	2	2603	2	0.00
02/02/2023	2032 On 02-February-23	11.45	Call	Bond Future	6541	6	6541	6	0.00
02/02/2023	2032 On 02-February-23	10.40	Call	Bond Future	1181	1	1181	1	0.00
02/02/2023	2032 On 02-February-23	10.22	Call	Bond Future	216	0	216	0	0.00
02/02/2023	2032 On 02-February-23	10.22	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	10.40	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	11.45	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	10.67	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	10.50	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	9.92	Put	Bond Future	1423	2	1423	2	0.00
02/02/2023	2032 On 02-February-23	9.47	Put	Bond Future	3958	4	3958	4	0.00
02/02/2023	2032 On 02-February-23	10.30	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	10.16	Put	Bond Future	108	1	108	1	0.00
02/02/2023	2032 On 02-February-23	10.39	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	10.38	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2032 On 02-February-23	9.31	Put	Bond Future	4882	5	4882	5	0.00
02/02/2023	2032 On 04-May-23			Bond Future	10.25	88.8108	10.2452	88.8108	184,971.00
02/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	4385	4	4385	4	0.00
02/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	4836	4	4836	4	0.00

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02/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	3462	3	3462	3	400.00
02/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	4348	4	4348	4	0.00
02/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	1754	2	1754	2	730.00
02/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	2459	0	2459	0	500.00
02/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	1367	1	1367	1	6,500.00
02/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	3163	3	3163	3	730.00
02/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	6305	6	6305	6	400.00
02/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	5067	5	5067	5	0.00
02/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	14991	14	14991	14	0.00
02/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	4422	4	4422	4	0.00
02/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	3702	0	3702	0	0.00
02/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	1270	0	1270	0	500.00
02/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	3497	4	3497	4	0.00
02/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1085	1	1085	1	0.00
02/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	21	0	21	0	400.00
02/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	879	1	879	1	730.00
02/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	1669	2	1669	2	0.00
02/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	3674	0	3674	0	0.00
02/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2169	0	2169	0	0.00
02/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	2906	3	2906	3	0.00
02/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1112	1	1112	1	0.00
02/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1502	2	1502	2	0.00
02/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1382	0	1382	0	500.00
02/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	947	1	947	1	13,000.00
02/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1098	1	1098	1	0.00
02/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	592	1	592	1	0.00
02/02/2023	2032 On 03-August-23			Bond Future	10.34	90.5559	10.3398	90.5559	2,600.00
02/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	8010	8	8010	8	0.00
02/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	7972	8	7972	8	0.00
02/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	8048	8	8048	8	0.00
02/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	8546	8	8546	8	5,000.00
02/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1566	1	1566	1	1,500.00
02/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	3104	3	3104	3	1,500.00

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02/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3311	4	3311	4	0.00
02/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	5514	6	5514	6	0.00
02/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	918	1	918	1	0.00
02/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1022	1	1022	1	0.00
02/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1039	1	1039	1	0.00
02/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1031	1	1031	1	0.00
02/02/2023	2032 On 02-November-23			Bond Future	10.44	88.1591	10.4441	88.1591	0.00
02/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	5990	6	5990	6	0.00
02/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	6023	6	6023	6	0.00
02/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	6056	6	6056	6	0.00
02/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2145	2	2145	2	0.00
02/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2160	2	2160	2	0.00
02/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2175	2	2175	2	0.00
02/02/2023	2032 On 01-February-24			Bond Future	10.55	89.8804	10.5536	89.8804	0.00
02/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	8140	8	8140	8	0.00
02/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	8073	8	8073	8	0.00
02/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	8106	8	8106	8	0.00
02/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2045	2	2045	2	0.00
02/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2057	2	2057	2	0.00
02/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2034	2	2034	2	0.00
02/02/2023	2033 On 02-February-23			Bond Future	114.69	114.6378	114.6908	114.6378	0.00
02/02/2023	2033 On 04-May-23			Bond Future	115.52	115.4678	115.5213	115.4678	1,548.00
02/02/2023	2033 On 03-August-23			Bond Future	117.82	117.7642	117.8185	117.7642	6,141.00
02/02/2023	2033 On 02-November-23			Bond Future	118.72	118.6672	118.7228	118.6672	0.00
02/02/2023	2033 On 01-February-24			Bond Future	121.07	121.0123	121.0693	121.0123	0.00
02/02/2023	2037 On 02-February-23			Bond Future	11.05	81.9925	11.0500	81.9925	0.00
02/02/2023	2037 On 02-February-23	11.05	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2037 On 02-February-23	11.10	Call	Bond Future	304	0	304	0	0.00
02/02/2023	2037 On 02-February-23	11.03	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2037 On 02-February-23	11.04	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2037 On 02-February-23	11.97	Call	Bond Future	5336	5	5336	5	0.00
02/02/2023	2037 On 02-February-23	11.04	Put	Bond Future	61	0	61	0	0.00
02/02/2023	2037 On 02-February-23	11.03	Put	Bond Future	122	0	122	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
02/02/2023	2037 On 02-February-23	11.10	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2037 On 02-February-23	11.97	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2037 On 02-February-23	11.05	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2037 On 04-May-23			Bond Future	11.10	83.5569	11.1015	83.5569	61,242.00
02/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	13921	13	13921	13	0.00
02/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	3407	3	3407	3	0.00
02/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	5191	5	5191	5	400.00
02/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	2447	2	2447	2	400.00
02/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	5867	5	5867	5	0.00
02/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	3336	3	3336	3	0.00
02/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	2210	2	2210	2	703.00
02/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	3371	3	3371	3	0.00
02/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2129	2	2129	2	0.00
02/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3131	3	3131	3	0.00
02/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2152	2	2152	2	0.00
02/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	2879	3	2879	3	0.00
02/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	92	0	92	0	400.00
02/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1247	1	1247	1	0.00
02/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1034	1	1034	1	703.00
02/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2105	2	2105	2	0.00
02/02/2023	2037 On 03-August-23			Bond Future	11.21	80.9413	11.2120	80.9413	71,091.00
02/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	7127	7	7127	7	0.00
02/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	3178	3	3178	3	1,800.00
02/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1591	1	1591	1	1,800.00
02/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	7049	7	7049	7	0.00
02/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	7088	7	7088	7	0.00
02/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	1910	2	1910	2	0.00
02/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	1924	2	1924	2	0.00
02/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	7258	8	7258	8	0.00
02/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	4447	5	4447	5	0.00
02/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	1895	2	1895	2	0.00
02/02/2023	2037 On 02-November-23			Bond Future	11.32	82.5155	11.3220	82.5155	0.00
02/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	5248	5	5248	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
02/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	5281	5	5281	5	0.00
02/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	5314	5	5314	5	0.00
02/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	3938	4	3938	4	0.00
02/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	3914	4	3914	4	0.00
02/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	3890	4	3890	4	0.00
02/02/2023	2037 On 01-February-24			Bond Future	11.44	79.8715	11.4388	79.8715	0.00
02/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	8063	8	8063	8	0.00
02/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	8098	8	8098	8	0.00
02/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	8133	8	8133	8	0.00
02/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3271	3	3271	3	0.00
02/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3288	4	3288	4	0.00
02/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3305	4	3305	4	0.00
02/02/2023	2038 On 02-February-23			Bond Future	125.93	125.9283	125.9315	125.9283	0.00
02/02/2023	2038 On 04-May-23			Bond Future	128.36	128.3623	128.3650	128.3623	4,627.00
02/02/2023	2038 On 03-August-23			Bond Future	128.96	128.9576	128.9602	128.9576	0.00
02/02/2023	2038 On 02-November-23			Bond Future	131.50	131.4968	131.4998	131.4968	0.00
02/02/2023	2038 On 01-February-24			Bond Future	132.09	132.0863	132.0893	132.0863	0.00
02/02/2023	2040 On 02-February-23			Bond Future	11.21	83.3441	11.2100	83.3441	0.00
02/02/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	12.07	Call	Bond Future	5338	5	5338	5	0.00
02/02/2023	2040 On 02-February-23	11.10	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	11.11	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	10.93	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	12.24	Call	Bond Future	6329	6	6329	6	0.00
02/02/2023	2040 On 02-February-23	12.27	Call	Bond Future	6502	6	6502	6	0.00
02/02/2023	2040 On 02-February-23	11.12	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	11.19	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	10.96	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	10.96	Put	Bond Future	1659	2	1659	2	0.00
02/02/2023	2040 On 02-February-23	11.19	Put	Bond Future	131	0	131	0	0.00
02/02/2023	2040 On 02-February-23	12.07	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	11.12	Put	Bond Future	591	1	591	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
02/02/2023	2040 On 02-February-23	12.27	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	12.24	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2040 On 02-February-23	11.11	Put	Bond Future	658	1	658	1	0.00
02/02/2023	2040 On 02-February-23	11.10	Put	Bond Future	724	1	724	1	0.00
02/02/2023	2040 On 02-February-23	10.21	Put	Bond Future	6955	7	6955	7	0.00
02/02/2023	2040 On 02-February-23	10.93	Put	Bond Future	1862	2	1862	2	0.00
02/02/2023	2040 On 02-February-23	10.18	Put	Bond Future	7177	7	7177	7	0.00
02/02/2023	2040 On 04-May-23			Bond Future	11.27	84.9343	11.2708	84.9343	49,088.00
02/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	12639	12	12639	12	0.00
02/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	3629	3	3629	3	486.00
02/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	6012	6	6012	6	0.00
02/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	3368	3	3368	3	0.00
02/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	3405	3	3405	3	0.00
02/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	1361	1	1361	1	486.00
02/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1816	2	1816	2	388.00
02/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	2117	2	2117	2	684.00
02/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	504	0	504	0	388.00
02/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	3442	3	3442	3	0.00
02/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	9435	9	9435	9	0.00
02/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	506	1	506	1	388.00
02/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2423	3	2423	3	0.00
02/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	4975	5	4975	5	0.00
02/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	226	0	226	0	486.00
02/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1203	1	1203	1	684.00
02/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	8121	9	8121	9	0.00
02/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	3697	4	3697	4	0.00
02/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4133	4	4133	4	0.00
02/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2449	3	2449	3	0.00
02/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2476	3	2476	3	0.00
02/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2293	3	2293	3	0.00
02/02/2023	2040 On 03-August-23			Bond Future	11.38	82.0953	11.3808	82.0953	91,614.00
02/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	7316	7	7316	7	0.00
02/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	7357	7	7357	7	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
02/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	7398	7	7398	7	0.00
02/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2265	2	2265	2	0.00
02/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2281	2	2281	2	0.00
02/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2298	2	2298	2	0.00
02/02/2023	2040 On 02-November-23			Bond Future	11.49	83.6919	11.4898	83.6919	84.00
02/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	5264	5	5264	5	0.00
02/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	5197	5	5197	5	0.00
02/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	5230	5	5230	5	0.00
02/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	4636	5	4636	5	0.00
02/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4580	5	4580	5	0.00
02/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4608	5	4608	5	0.00
02/02/2023	2040 On 01-February-24			Bond Future	11.61	80.8206	11.6052	80.8206	3.00
02/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	8310	8	8310	8	0.00
02/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	8274	8	8274	8	0.00
02/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	8237	8	8237	8	0.00
02/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	3969	4	3969	4	0.00
02/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	3949	4	3949	4	0.00
02/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	3929	4	3929	4	0.00
02/02/2023	2044 On 02-February-23			Bond Future	11.28	79.7064	11.2800	79.7064	0.00
02/02/2023	2044 On 02-February-23	10.75	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.75	Call	Bond Future	3020	3	3020	3	0.00
02/02/2023	2044 On 02-February-23	11.16	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.20	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.00	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.90	Call	Bond Future	3944	4	3944	4	0.00
02/02/2023	2044 On 02-February-23	12.00	Call	Bond Future	4549	4	4549	4	0.00
02/02/2023	2044 On 02-February-23	11.70	Call	Bond Future	2708	2	2708	2	0.00
02/02/2023	2044 On 02-February-23	11.10	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.14	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.15	Call	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.15	Put	Bond Future	870	1	870	1	0.00
02/02/2023	2044 On 02-February-23	11.14	Put	Bond Future	938	1	938	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
02/02/2023	2044 On 02-February-23	11.70	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	12.00	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.20	Put	Bond Future	534	1	534	1	0.00
02/02/2023	2044 On 02-February-23	11.90	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	11.00	Put	Bond Future	1894	2	1894	2	0.00
02/02/2023	2044 On 02-February-23	11.75	Put	Bond Future	0	0	0	0	0.00
02/02/2023	2044 On 02-February-23	10.30	Put	Bond Future	6967	7	6967	7	0.00
02/02/2023	2044 On 02-February-23	11.10	Put	Bond Future	1209	1	1209	1	0.00
02/02/2023	2044 On 02-February-23	11.16	Put	Bond Future	803	1	803	1	0.00
02/02/2023	2044 On 02-February-23	10.75	Put	Bond Future	3649	4	3649	4	0.00
02/02/2023	2044 On 04-May-23			Bond Future	11.34	81.2271	11.3416	81.2271	55,877.00
02/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	4516	4	4516	4	0.00
02/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	5581	5	5581	5	0.00
02/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	3274	3	3274	3	0.00
02/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	6702	6	6702	6	0.00
02/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	3238	3	3238	3	0.00
02/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	3202	3	3202	3	0.00
02/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	2755	3	2755	3	0.00
02/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	2726	3	2726	3	0.00
02/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	1906	2	1906	2	4,115.00
02/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1087	1	1087	1	1,500.00
02/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	2697	3	2697	3	0.00
02/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1443	2	1443	2	4,115.00
02/02/2023	2044 On 03-August-23			Bond Future	11.45	78.4405	11.4471	78.4405	21,473.00
02/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	7027	7	7027	7	0.00
02/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	6947	7	6947	7	0.00
02/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	6987	7	6987	7	0.00
02/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2594	3	2594	3	0.00
02/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2613	3	2613	3	0.00
02/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2576	3	2576	3	0.00
02/02/2023	2044 On 02-November-23			Bond Future	11.55	79.9660	11.5515	79.9660	0.00
02/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	5034	5	5034	5	0.00
02/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	5068	5	5068	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
02/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	5101	5	5101	5	0.00
02/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	4984	5	4984	5	0.00
02/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5013	5	5013	5	0.00
02/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5044	5	5044	5	0.00
02/02/2023	2044 On 01-February-24			Bond Future	11.66	77.1470	11.6616	77.1470	0.00
02/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	8001	8	8001	8	0.00
02/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	8037	8	8037	8	0.00
02/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	8073	8	8073	8	0.00
02/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4301	5	4301	5	0.00
02/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4323	5	4323	5	0.00
02/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4344	5	4344	5	0.00
02/02/2023	2046 On 02-February-23			Bond Future	112.04	112.3942	112.0428	112.3942	0.00
02/02/2023	2046 On 04-May-23			Bond Future	112.17	112.5292	112.1705	112.5292	17,311.00
02/02/2023	2046 On 03-August-23			Bond Future	114.40	114.7672	114.4012	114.7672	0.00
02/02/2023	2046 On 02-November-23			Bond Future	114.57	114.9425	114.5695	114.9425	0.00
02/02/2023	2046 On 01-February-24			Bond Future	116.83	117.2136	116.8334	117.2136	0.00
02/02/2023	2050 On 02-February-23			Bond Future	112.27	112.6659	112.2717	112.6659	0.00
02/02/2023	2050 On 04-May-23			Bond Future	114.44	114.8436	114.4412	114.8436	13,224.00
02/02/2023	2050 On 03-August-23			Bond Future	114.54	114.9499	114.5393	114.9499	0.00
02/02/2023	2050 On 02-November-23			Bond Future	116.79	117.2132	116.7948	117.2132	0.00
02/02/2023	2050 On 01-February-24			Bond Future	116.87	117.2924	116.8659	117.2924	0.00
02/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	AL37 On 02-February-23			Index Future	879.08	875.1380	879.0790	875.1380	0.00
02/02/2023	AL37 On 04-May-23			Index Future	894.37	891.8350	894.3740	891.8350	0.00
02/02/2023	AL37 On 03-August-23			Index Future	911.95	909.3570	911.9450	909.3570	0.00
02/02/2023	AL37 On 02-November-23			Index Future	929.70	927.0570	929.6970	927.0570	0.00
02/02/2023	AL37 On 01-February-24			Index Future	947.87	945.1780	947.8710	945.1780	0.00
02/02/2023	AL7T On 02-February-23			Index Future	1014.57	1022.8060	1014.5660	1022.8060	0.00
02/02/2023	AL7T On 04-May-23			Index Future	1049.62	1042.3210	1049.6180	1042.3210	0.00
02/02/2023	AL7T On 03-August-23			Index Future	1070.24	1062.7990	1070.2390	1062.7990	0.00
02/02/2023	AL7T On 02-November-23			Index Future	1091.07	1083.4860	1091.0730	1083.4860	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
02/02/2023	AL7T On 01-February-24			Index Future	1112.40	1104.6650	1112.4010	1104.6650	0.00
02/02/2023	ALBI On 02-February-23			Index Future	890.40	887.5750	890.4000	887.5750	0.00
02/02/2023	ALBI On 04-May-23			Index Future	909.85	904.5090	909.8530	904.5090	106.00
02/02/2023	ALBI On 03-August-23			Index Future	927.73	922.2800	927.7280	922.2800	0.00
02/02/2023	ALBI On 02-November-23			Index Future	945.79	940.2320	945.7880	940.2320	0.00
02/02/2023	ALBI On 01-February-24			Index Future	964.28	958.6110	964.2760	958.6110	0.00
02/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2023	ES33 On 02-February-23			Bond Future	11.71	77.6160	11.7100	77.6160	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
02/02/2023	ES33 On 04-May-23			Bond Future	11.79	75.3224	11.7945	75.3224	0.00
02/02/2023	ES33 On 03-August-23			Bond Future	11.94	76.8205	11.9355	76.8205	350.00
02/02/2023	ES33 On 02-November-23			Bond Future	12.09	74.5395	12.0901	74.5395	0.00
02/02/2023	ES33 On 01-February-24			Bond Future	12.26	76.0112	12.2555	76.0112	0.00
02/02/2023	ES42 On 02-February-23			Bond Future	12.15	75.3154	12.1450	75.3154	0.00
02/02/2023	ES42 On 04-May-23			Bond Future	12.23	72.5085	12.2326	72.5085	0.00
02/02/2023	ES42 On 03-August-23			Bond Future	12.36	73.9508	12.3638	73.9508	4,000.00
02/02/2023	ES42 On 02-November-23			Bond Future	12.51	71.1445	12.5061	71.1445	0.00
02/02/2023	ES42 On 01-February-24			Bond Future	12.65	72.5483	12.6508	72.5483	0.00
02/02/2023	GOVI On 02-February-23			GOVI	878.14	875.3040	878.1400	875.3040	0.00
02/02/2023	GOVI On 02-February-23	850.84	Call	GOVI	273000	24	273000	24	0.00
02/02/2023	GOVI On 02-February-23	850.83	Call	GOVI	273100	24	273100	24	0.00
02/02/2023	GOVI On 02-February-23	850.82	Call	GOVI	273200	24	273200	24	0.00
02/02/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 04-May-23			GOVI	897.31	892.0040	897.3100	892.0040	842.00
02/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	444300	39	444300	39	0.00
02/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	444400	39	444400	39	0.00
02/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	444500	39	444500	39	0.00
02/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 03-August-23			GOVI	914.94	909.5290	914.9390	909.5290	0.00
02/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	777090	72	777090	72	0.00
02/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	777290	72	777290	72	0.00
02/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	777190	72	777190	72	0.00
02/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 02-November-23			GOVI	932.75	927.2330	932.7490	927.2330	0.00
02/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	469490	41	469490	41	0.00
02/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	469390	41	469390	41	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
02/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	469290	41	469290	41	0.00
02/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 01-February-24			GOVI	950.98	945.3570	950.9830	945.3570	0.00
02/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	710030	65	710030	65	0.00
02/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	709930	65	709930	65	0.00
02/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	709830	65	709830	65	0.00
02/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2023	IGOV On 02-February-23			Index Future	319.14	321.8910	319.1380	321.8910	0.00
02/02/2023	IGOV On 04-May-23			Index Future	327.85	328.1130	327.8540	328.1130	655.00
02/02/2023	IGOV On 03-August-23			Index Future	334.37	334.6380	334.3740	334.6380	0.00
02/02/2023	IGOV On 02-November-23			Index Future	340.96	341.2290	340.9600	341.2290	0.00
02/02/2023	IGOV On 01-February-24			Index Future	347.70	347.9740	347.7000	347.9740	0.00
02/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
02/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.47	92.5450	7.4700	92.5450	0.00
02/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.49	92.5350	7.4900	92.5350	0.00
02/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.55	92.4350	7.5500	92.4350	0.00
02/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.55	92.4300	7.5500	92.4300	0.00
02/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.56	92.4250	7.5550	92.4250	0.00
02/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.51	92.4550	7.5100	92.4550	0.00
02/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.46	92.4900	7.4600	92.4900	75.00
02/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.20	92.7150	7.1950	92.7150	272.00
02/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.12	92.7550	7.1200	92.7550	0.00
02/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	6.89	92.9750	6.8900	92.9750	0.00
02/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	6.88	92.9800	6.8800	92.9800	68.00
02/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	6.89	92.9750	6.8900	92.9750	0.00
02/02/2023	R035 On 02-February-23			Bond Future	10.81	90.8811	10.8050	90.8811	0.00
02/02/2023	R035 On 02-February-23	11.98	Call	Bond Future	6707	7	6707	7	0.00
02/02/2023	R035 On 02-February-23	13.22	Call	Bond Future	13008	13	13008	13	0.00
02/02/2023	R035 On 02-February-23	11.05	Call	Bond Future	1462	1	1462	1	0.00
02/02/2023	R035 On 02-February-23	11.06	Call	Bond Future	1521	1	1521	1	0.00
02/02/2023	R035 On 02-February-23	10.86	Call	Bond Future	331	0	331	0	0.00
02/02/2023	R035 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	10.64	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	10.87	Call	Bond Future	391	0	391	0	0.00
02/02/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	11.94	Call	Bond Future	6491	6	6491	6	0.00
02/02/2023	R035 On 02-February-23	10.88	Call	Bond Future	451	0	451	0	0.00
02/02/2023	R035 On 02-February-23	10.60	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	10.66	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	10.66	Put	Bond Future	882	1	882	1	0.00
02/02/2023	R035 On 02-February-23	10.30	Put	Bond Future	3127	3	3127	3	0.00
02/02/2023	R035 On 02-February-23	10.60	Put	Bond Future	1251	1	1251	1	0.00
02/02/2023	R035 On 02-February-23	10.64	Put	Bond Future	1005	1	1005	1	0.00
02/02/2023	R035 On 02-February-23	10.88	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
02/02/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	9.89	Put	Bond Future	5783	6	5783	6	0.00
02/02/2023	R035 On 02-February-23	9.81	Put	Bond Future	6314	7	6314	7	0.00
02/02/2023	R035 On 02-February-23	10.87	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	10.86	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	11.06	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	11.05	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 02-February-23	9.85	Put	Bond Future	6048	6	6048	6	0.00
02/02/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R035 On 04-May-23			Bond Future	10.86	88.1124	10.8567	88.1124	156,214.00
02/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	6240	6	6240	6	0.00
02/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	6549	6	6549	6	0.00
02/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	3857	4	3857	4	0.00
02/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	517	0	517	0	388.00
02/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	1423	1	1423	1	491.00
02/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	12555	12	12555	12	0.00
02/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	9233	9	9233	9	0.00
02/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	3782	3	3782	3	0.00
02/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	3819	4	3819	4	0.00
02/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1856	2	1856	2	388.00
02/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	3240	3	3240	3	770.00
02/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	3671	3	3671	3	491.00
02/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1728	2	1728	2	770.00
02/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	3583	4	3583	4	0.00
02/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2099	2	2099	2	0.00
02/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	3405	4	3405	4	0.00
02/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1730	2	1730	2	0.00
02/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	376	0	376	0	388.00
02/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	137	0	137	0	491.00
02/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4081	4	4081	4	0.00
02/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	6817	7	6817	7	0.00
02/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	1832	2	1832	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
02/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	795	1	795	1	770.00
02/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	1770	2	1770	2	0.00
02/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	1750	2	1750	2	0.00
02/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	867	1	867	1	1,035.00
02/02/2023	R035 On 03-August-23			Bond Future	10.96	89.8437	10.9600	89.8437	2,561.00
02/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	7378	7	7378	7	0.00
02/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	7418	7	7418	7	0.00
02/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	7458	7	7458	7	0.00
02/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1667	2	1667	2	0.00
02/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1680	2	1680	2	0.00
02/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1693	2	1693	2	0.00
02/02/2023	R035 On 02-November-23			Bond Future	11.08	87.0893	11.0751	87.0893	123.00
02/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	5527	5	5527	5	0.00
02/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	5460	5	5460	5	0.00
02/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	5493	5	5493	5	0.00
02/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3549	4	3549	4	0.00
02/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3571	4	3571	4	0.00
02/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3527	4	3527	4	0.00
02/02/2023	R035 On 01-February-24			Bond Future	11.20	88.7898	11.1985	88.7898	0.00
02/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	8277	8	8277	8	0.00
02/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	8205	8	8205	8	0.00
02/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	8241	8	8241	8	0.00
02/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	2923	3	2923	3	0.00
02/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	2939	3	2939	3	0.00
02/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	2908	3	2908	3	0.00
02/02/2023	R186 On 02-February-23			Bond Future	8.00	109.3525	7.9950	109.3525	0.00
02/02/2023	R186 On 02-February-23	8.34	Call	Bond Future	1178	1	1178	1	0.00
02/02/2023	R186 On 02-February-23	8.32	Call	Bond Future	1110	1	1110	1	0.00
02/02/2023	R186 On 02-February-23	8.33	Call	Bond Future	1144	1	1144	1	0.00
02/02/2023	R186 On 02-February-23	8.33	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R186 On 02-February-23	8.32	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R186 On 02-February-23	8.34	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R186 On 04-May-23			Bond Future	7.98	111.4389	7.9814	111.4389	95,931.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	1752	2	1752	2	200.00
02/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	2897	3	2897	3	0.00
02/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	2924	3	2924	3	0.00
02/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	2951	3	2951	3	0.00
02/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	218	0	218	0	0.00
02/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	222	0	222	0	0.00
02/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	534	1	534	1	200.00
02/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	213	0	213	0	0.00
02/02/2023	R186 On 03-August-23			Bond Future	7.98	108.3242	7.9834	108.3242	0.00
02/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	5367	5	5367	5	0.00
02/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	5314	5	5314	5	0.00
02/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	5341	5	5341	5	0.00
02/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	168	0	168	0	0.00
02/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	170	0	170	0	0.00
02/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	166	0	166	0	0.00
02/02/2023	R186 On 02-November-23			Bond Future	7.99	110.4315	7.9910	110.4315	1,271.00
02/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	4345	4	4345	4	0.00
02/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	6790	6	6790	6	0.00
02/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	4322	4	4322	4	0.00
02/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	4368	4	4368	4	0.00
02/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	3803	4	3803	4	1,715.00
02/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	471	1	471	1	0.00
02/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	479	1	479	1	0.00
02/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	183	0	183	0	1,715.00
02/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	584	1	584	1	0.00
02/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	475	1	475	1	0.00
02/02/2023	R186 On 01-February-24			Bond Future	8.00	107.2846	7.9972	107.2846	0.00
02/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	4497	4	4497	4	0.00
02/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	4455	4	4455	4	0.00
02/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	4476	4	4476	4	0.00
02/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	596	1	596	1	0.00
02/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	604	1	604	1	0.00
02/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	600	1	600	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
02/02/2023	R197 On 02-February-23			Bond Future	329.18	329.1388	329.1776	329.1388	0.00
02/02/2023	R197 On 04-May-23			Bond Future	335.50	335.5005	335.4982	335.5005	309.00
02/02/2023	R197 On 03-August-23			Bond Future	333.11	333.1080	333.1053	333.1080	0.00
02/02/2023	R197 On 02-November-23			Bond Future	339.66	339.6667	339.6645	339.6667	0.00
02/02/2023	R202 On 02-February-23			Bond Future	245.92	245.5894	245.9179	245.5894	0.00
02/02/2023	R202 On 04-May-23			Bond Future	250.67	250.3363	250.6698	250.3363	4,903.00
02/02/2023	R202 On 03-August-23			Bond Future	250.84	250.5001	250.8401	250.5001	460.00
02/02/2023	R202 On 02-November-23			Bond Future	255.78	255.4326	255.7799	255.4326	0.00
02/02/2023	R202 On 01-February-24			Bond Future	255.89	255.5364	255.8908	255.5364	0.00
02/02/2023	R209 On 02-February-23			Bond Future	10.84	70.2541	10.8400	70.2541	0.00
02/02/2023	R209 On 02-February-23	10.80	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R209 On 02-February-23	10.78	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R209 On 02-February-23	10.79	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R209 On 02-February-23	10.80	Put	Bond Future	213	0	213	0	0.00
02/02/2023	R209 On 02-February-23	10.78	Put	Bond Future	320	1	320	1	0.00
02/02/2023	R209 On 02-February-23	10.79	Put	Bond Future	266	1	266	1	0.00
02/02/2023	R209 On 04-May-23			Bond Future	10.88	68.4433	10.8781	68.4433	19,105.00
02/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	4294	4	4294	4	1,000.00
02/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	8166	8	8166	8	0.00
02/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	2644	2	2644	2	2,500.00
02/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2980	3	2980	3	0.00
02/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2918	3	2918	3	0.00
02/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2949	3	2949	3	0.00
02/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	580	0	580	0	500.00
02/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	1377	1	1377	1	4,500.00
02/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	3408	4	3408	4	0.00
02/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	5425	6	5425	6	0.00
02/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	1795	2	1795	2	0.00
02/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	1815	2	1815	2	0.00
02/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1127	1	1127	1	0.00
02/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	1774	2	1774	2	0.00
02/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2007	2	2007	2	8,250.00
02/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	324	0	324	0	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2023	R209 On 03-August-23			Bond Future	10.97	69.7882	10.9712	69.7882	1,690.00
02/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	6360	6	6360	6	0.00
02/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	2579	2	2579	2	1,800.00
02/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	6291	6	6291	6	0.00
02/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	6326	6	6326	6	0.00
02/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	1257	1	1257	1	1,800.00
02/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	6560	7	6560	7	0.00
02/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1537	2	1537	2	0.00
02/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4006	4	4006	4	0.00
02/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1561	2	1561	2	0.00
02/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1549	2	1549	2	0.00
02/02/2023	R209 On 02-November-23			Bond Future	11.07	67.9956	11.0716	67.9956	5,720.00
02/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	4667	4	4667	4	0.00
02/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	4609	4	4609	4	0.00
02/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	4638	4	4638	4	0.00
02/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3287	4	3287	4	0.00
02/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3308	4	3308	4	0.00
02/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3266	4	3266	4	0.00
02/02/2023	R209 On 01-February-24			Bond Future	11.18	69.3231	11.1751	69.3231	0.00
02/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	7219	7	7219	7	0.00
02/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	7251	7	7251	7	0.00
02/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	7282	7	7282	7	0.00
02/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2664	3	2664	3	0.00
02/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2678	3	2678	3	0.00
02/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2693	3	2693	3	0.00
02/02/2023	R210 On 02-February-23			Bond Future	222.96	222.9937	222.9627	222.9937	0.00
02/02/2023	R210 On 04-May-23			Bond Future	224.18	224.2154	224.1826	224.2154	386.00
02/02/2023	R210 On 03-August-23			Bond Future	228.64	228.6746	228.6409	228.6746	300.00
02/02/2023	R210 On 02-November-23			Bond Future	229.98	230.0174	229.9835	230.0174	0.00
02/02/2023	R210 On 01-February-24			Bond Future	234.53	234.5627	234.5285	234.5627	0.00
02/02/2023	R213 On 02-February-23			Bond Future	9.95	86.6963	9.9500	86.6963	0.00
02/02/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 02-February-23	10.21	Call	Bond Future	1256	1	1256	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
02/02/2023	R213 On 02-February-23	10.43	Call	Bond Future	2301	2	2301	2	0.00
02/02/2023	R213 On 02-February-23	10.22	Call	Bond Future	1304	1	1304	1	0.00
02/02/2023	R213 On 02-February-23	10.01	Call	Bond Future	292	0	292	0	0.00
02/02/2023	R213 On 02-February-23	12.20	Call	Bond Future	10120	10	10120	10	0.00
02/02/2023	R213 On 02-February-23	10.23	Call	Bond Future	1352	1	1352	1	0.00
02/02/2023	R213 On 02-February-23	10.35	Call	Bond Future	1923	2	1923	2	0.00
02/02/2023	R213 On 02-February-23	10.35	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 02-February-23	10.22	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 02-February-23	10.43	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 02-February-23	10.23	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 02-February-23	10.21	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 02-February-23	9.16	Put	Bond Future	3969	4	3969	4	0.00
02/02/2023	R213 On 02-February-23	10.01	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R213 On 04-May-23			Bond Future	9.99	84.7990	9.9918	84.7990	33,682.00
02/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	4308	4	4308	4	0.00
02/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	4273	4	4273	4	0.00
02/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	4342	4	4342	4	0.00
02/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	816	1	816	1	0.00
02/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	837	1	837	1	0.00
02/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	826	1	826	1	0.00
02/02/2023	R213 On 03-August-23			Bond Future	10.08	86.4652	10.0786	86.4652	0.00
02/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	7620	7	7620	7	0.00
02/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	7585	7	7585	7	0.00
02/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	7655	7	7655	7	0.00
02/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	807	1	807	1	0.00
02/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	813	1	813	1	0.00
02/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	800	1	800	1	0.00
02/02/2023	R213 On 02-November-23			Bond Future	10.18	84.5964	10.1799	84.5964	1,911.00
02/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	5829	5	5829	5	0.00
02/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	5799	5	5799	5	0.00
02/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	5861	5	5861	5	0.00
02/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1683	2	1683	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
02/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1706	2	1706	2	0.00
02/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1694	2	1694	2	0.00
02/02/2023	R213 On 01-February-24			Bond Future	10.29	86.2486	10.2903	86.2486	0.00
02/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	7627	7	7627	7	0.00
02/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	7596	7	7596	7	0.00
02/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	7565	7	7565	7	0.00
02/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1622	2	1622	2	0.00
02/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1613	2	1613	2	0.00
02/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1604	2	1604	2	0.00
02/02/2023	R214 On 02-February-23			Bond Future	11.13	66.9764	11.1250	66.9764	0.00
02/02/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	10.90	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	11.80	Call	Bond Future	3562	3	3562	3	0.00
02/02/2023	R214 On 02-February-23	11.09	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	11.60	Call	Bond Future	2539	2	2539	2	0.00
02/02/2023	R214 On 02-February-23	11.00	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	11.08	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	11.10	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	11.07	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	11.07	Put	Bond Future	304	1	304	1	0.00
02/02/2023	R214 On 02-February-23	11.08	Put	Bond Future	249	1	249	1	0.00
02/02/2023	R214 On 02-February-23	10.90	Put	Bond Future	1260	1	1260	1	0.00
02/02/2023	R214 On 02-February-23	11.00	Put	Bond Future	695	1	695	1	0.00
02/02/2023	R214 On 02-February-23	11.60	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	11.09	Put	Bond Future	194	0	194	0	0.00
02/02/2023	R214 On 02-February-23	11.10	Put	Bond Future	138	0	138	0	0.00
02/02/2023	R214 On 02-February-23	11.80	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R214 On 02-February-23	10.30	Put	Bond Future	4811	5	4811	5	0.00
02/02/2023	R214 On 02-February-23		Put	Bond Future	32824	33	32824	33	0.00
02/02/2023	R214 On 04-May-23			Bond Future	11.17	64.9566	11.1699	64.9566	23,123.00
02/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	3090	3	3090	3	0.00
02/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	3027	3	3027	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
02/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	3058	3	3058	3	0.00
02/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	1977	2	1977	2	0.00
02/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	1998	2	1998	2	0.00
02/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	1955	2	1955	2	0.00
02/02/2023	R214 On 03-August-23			Bond Future	11.26	66.2329	11.2613	66.2329	2,980.00
02/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	6377	6	6377	6	0.00
02/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	6308	6	6308	6	0.00
02/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	6343	6	6343	6	0.00
02/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1806	2	1806	2	0.00
02/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1819	2	1819	2	0.00
02/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1792	2	1792	2	0.00
02/02/2023	R214 On 02-November-23			Bond Future	11.36	64.2239	11.3614	64.2239	0.00
02/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	4473	4	4473	4	0.00
02/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	4416	4	4416	4	0.00
02/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	4445	4	4445	4	0.00
02/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	3923	4	3923	4	0.00
02/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	3947	4	3947	4	0.00
02/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	3899	4	3899	4	0.00
02/02/2023	R214 On 01-February-24			Bond Future	11.47	65.4780	11.4672	65.4780	0.00
02/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	6767	6	6767	6	0.00
02/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	6797	6	6797	6	0.00
02/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	6828	7	6828	7	0.00
02/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3347	4	3347	4	0.00
02/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3364	4	3364	4	0.00
02/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3382	4	3382	4	0.00
02/02/2023	R248 On 02-February-23			Bond Future	11.14	83.5352	11.1400	83.5352	0.00
02/02/2023	R248 On 02-February-23	10.40	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.06	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.10	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.07	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.00	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.60	Call	Bond Future	3077	3	3077	3	0.00
02/02/2023	R248 On 02-February-23	11.70	Call	Bond Future	3719	3	3719	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
02/02/2023	R248 On 02-February-23	11.08	Call	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.08	Put	Bond Future	417	1	417	1	0.00
02/02/2023	R248 On 02-February-23	11.10	Put	Bond Future	278	1	278	1	0.00
02/02/2023	R248 On 02-February-23	11.70	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.60	Put	Bond Future	0	0	0	0	0.00
02/02/2023	R248 On 02-February-23	11.00	Put	Bond Future	979	1	979	1	0.00
02/02/2023	R248 On 02-February-23	11.07	Put	Bond Future	487	1	487	1	0.00
02/02/2023	R248 On 02-February-23	11.06	Put	Bond Future	557	1	557	1	0.00
02/02/2023	R248 On 02-February-23	10.40	Put	Bond Future	5422	6	5422	6	0.00
02/02/2023	R248 On 04-May-23			Bond Future	11.19	80.6706	11.1924	80.6706	239,312.00
02/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	3567	3	3567	3	0.00
02/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	3528	3	3528	3	0.00
02/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	3606	3	3606	3	0.00
02/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	2694	2	2694	2	1,500.00
02/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	921	1	921	1	1,500.00
02/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	6698	7	6698	7	0.00
02/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2537	3	2537	3	0.00
02/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	2594	3	2594	3	0.00
02/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	2565	3	2565	3	0.00
02/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3332	4	3332	4	0.00
02/02/2023	R248 On 03-August-23			Bond Future	11.29	82.2181	11.2893	82.2181	0.00
02/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	7554	7	7554	7	0.00
02/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	7596	7	7596	7	0.00
02/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	7638	7	7638	7	0.00
02/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2414	3	2414	3	0.00
02/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2432	3	2432	3	0.00
02/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2450	3	2450	3	0.00
02/02/2023	R248 On 02-November-23			Bond Future	11.39	79.3980	11.3864	79.3980	0.00
02/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	5605	5	5605	5	0.00
02/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	5534	5	5534	5	0.00
02/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	5569	5	5569	5	0.00
02/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	4920	5	4920	5	0.00
02/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	4980	5	4980	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
02/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	4950	5	4950	5	0.00
02/02/2023	R248 On 01-February-24			Bond Future	11.49	80.9853	11.4863	80.9853	13,000.00
02/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	8468	8	8468	8	0.00
02/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	8393	8	8393	8	0.00
02/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	8430	8	8430	8	0.00
02/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4285	5	4285	5	0.00
02/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4307	5	4307	5	0.00
02/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4263	5	4263	5	0.00