



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 April 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	2025 On 04-May-23			Bond Future	168.96	168.9871	168.9605	168.9871	5,357.00
05/04/2023	2025 On 03-August-23			Bond Future	170.73	170.7557	170.7281	170.7557	5,108.00
05/04/2023	2025 On 02-November-23			Bond Future	174.34	174.3713	174.3432	174.3713	0.00
05/04/2023	2025 On 01-February-24			Bond Future	176.19	176.2155	176.1872	176.2155	0.00
05/04/2023	2025 On 02-May-24			Bond Future	179.76	179.7887	179.7604	179.7887	0.00
05/04/2023	2029 On 04-May-23			Bond Future	122.30	122.3470	122.2958	122.3470	2,115.00
05/04/2023	2029 On 03-August-23			Bond Future	124.84	124.8879	124.8355	124.8879	1,886.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2029 On 02-November-23			Bond Future	126.15	126.2069	126.1533	126.2069	0.00
05/04/2023	2029 On 01-February-24			Bond Future	128.78	128.8348	128.7805	128.8348	0.00
05/04/2023	2029 On 02-May-24			Bond Future	130.03	130.0875	130.0325	130.0875	0.00
05/04/2023	2030 On 04-May-23			Bond Future	9.78	93.0691	9.7800	93.0691	76,337.00
05/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	424	0	424	0	150.00
05/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	9655	9	9655	9	0.00
05/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	11458	11	11458	11	0.00
05/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	11728	11	11728	11	0.00
05/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3967	4	3967	4	350.00
05/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7966	8	7966	8	0.00
05/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	3521	3	3521	3	0.00
05/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	4	0	4	0	388.00
05/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	601	0	601	0	479.00
05/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6820	6	6820	6	0.00
05/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	3441	3	3441	3	0.00
05/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	3481	3	3481	3	0.00
05/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	863	1	863	1	388.00
05/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	3042	3	3042	3	479.00
05/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	1508	1	1508	1	1,080.00
05/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	507	1	507	1	0.00
05/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	169	0	169	0	0.00
05/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	863	1	863	1	0.00
05/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	125	0	125	0	0.00
05/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	128	0	128	0	0.00
05/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	12	0	12	0	150.00
05/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1107	1	1107	1	0.00
05/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	3523	4	3523	4	0.00
05/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1346	2	1346	2	0.00
05/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	121	0	121	0	0.00
05/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	5	0	5	0	388.00
05/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	89	0	89	0	0.00
05/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
05/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	1	0	1	0	1,080.00
05/04/2023	2030 On 03-August-23			Bond Future	9.86	90.9719	9.8583	90.9719	40,390.00
05/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	6654	6	6654	6	0.00
05/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	11221	11	11221	11	0.00
05/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	12324	12	12324	12	0.00
05/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	6617	6	6617	6	0.00
05/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	6580	6	6580	6	0.00
05/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	3344	3	3344	3	1,012.00
05/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	4145	4	4145	4	350.00
05/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	711	1	711	1	0.00
05/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	285	0	285	0	0.00
05/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	277	0	277	0	0.00
05/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	19	0	19	0	350.00
05/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	37	0	37	0	1,012.00
05/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	977	1	977	1	0.00
05/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	281	0	281	0	0.00
05/04/2023	2030 On 02-November-23			Bond Future	9.92	92.8768	9.9248	92.8768	23.00
05/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	7338	7	7338	7	0.00
05/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4882	5	4882	5	0.00
05/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4821	4	4821	4	0.00
05/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4852	5	4852	5	0.00
05/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2776	3	2776	3	800.00
05/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1704	2	1704	2	800.00
05/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3251	4	3251	4	0.00
05/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2153	2	2153	2	0.00
05/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1132	1	1132	1	0.00
05/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1142	1	1142	1	0.00
05/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1122	1	1122	1	0.00
05/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	576	1	576	1	800.00
05/04/2023	2030 On 01-February-24			Bond Future	10.01	90.7834	10.0065	90.7834	0.00
05/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	6466	6	6466	6	0.00
05/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8837	8	8837	8	0.00
05/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2890	3	2890	3	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	6311	6	6311	6	0.00
05/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	6435	6	6435	6	0.00
05/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1886	2	1886	2	400.00
05/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	6497	6	6497	6	0.00
05/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2581	2	2581	2	1,360.00
05/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	2900	3	2900	3	0.00
05/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1023	1	1023	1	0.00
05/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	601	1	601	1	400.00
05/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	3730	4	3730	4	0.00
05/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1038	1	1038	1	0.00
05/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1069	1	1069	1	1,360.00
05/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2625	3	2625	3	0.00
05/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1031	1	1031	1	0.00
05/04/2023	2030 On 02-May-24			Bond Future	10.11	92.5999	10.1125	92.5999	0.00
05/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2444	2	2444	2	0.00
05/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2405	2	2405	2	0.00
05/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2424	2	2424	2	0.00
05/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3613	4	3613	4	0.00
05/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3635	4	3635	4	0.00
05/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3591	4	3591	4	0.00
05/04/2023	2032 On 04-May-23			Bond Future	10.44	87.9310	10.4423	87.9310	164,838.00
05/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	22	0	22	0	6,500.00
05/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	122	0	122	0	730.00
05/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	3071	3	3071	3	0.00
05/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	2510	2	2510	2	0.00
05/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	2552	2	2552	2	0.00
05/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	561	0	561	0	500.00
05/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	1524	1	1524	1	400.00
05/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	1212	1	1212	1	730.00
05/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	2595	2	2595	2	0.00
05/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	3337	3	3337	3	0.00
05/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	1785	2	1785	2	0.00
05/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	11	0	11	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
05/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	4754	4	4754	4	400.00
05/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	13932	14	13932	14	0.00
05/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
05/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	3190	4	3190	4	0.00
05/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	186	0	186	0	730.00
05/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	296	0	296	0	0.00
05/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	756	1	756	1	0.00
05/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	602	1	602	1	0.00
05/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	1309	2	1309	2	0.00
05/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	304	0	304	0	0.00
05/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	312	0	312	0	0.00
05/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	219	0	219	0	13,000.00
05/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	503	1	503	1	500.00
05/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	2311	3	2311	3	0.00
05/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	78	0	78	0	0.00
05/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	3453	4	3453	4	0.00
05/04/2023	2032 On 03-August-23			Bond Future	10.53	89.7355	10.5303	89.7355	11,590.00
05/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	6485	6	6485	6	0.00
05/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	6525	6	6525	6	0.00
05/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	6565	6	6565	6	0.00
05/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	7089	7	7089	7	5,000.00
05/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	558	0	558	0	1,500.00
05/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1664	1	1664	1	1,500.00
05/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	2852	3	2852	3	0.00
05/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	5487	6	5487	6	0.00
05/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	443	1	443	1	0.00
05/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	521	1	521	1	0.00
05/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	527	1	527	1	0.00
05/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	534	1	534	1	0.00
05/04/2023	2032 On 02-November-23			Bond Future	10.62	87.4534	10.6170	87.4534	0.00
05/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	4801	5	4801	5	0.00
05/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	4768	4	4768	4	0.00
05/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	7149	7	7149	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
05/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4834	5	4834	5	0.00
05/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	1793	2	1793	2	0.00
05/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1037	1	1037	1	0.00
05/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	1823	2	1823	2	0.00
05/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	1808	2	1808	2	0.00
05/04/2023	2032 On 01-February-24			Bond Future	10.72	89.2532	10.7152	89.2532	0.00
05/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6834	7	6834	7	0.00
05/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	9568	9	9568	9	0.00
05/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	3464	3	3464	3	1,200.00
05/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6800	6	6800	6	0.00
05/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1818	2	1818	2	1,200.00
05/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6766	6	6766	6	0.00
05/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1543	2	1543	2	0.00
05/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	5349	6	5349	6	0.00
05/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1532	2	1532	2	0.00
05/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3246	3	3246	3	0.00
05/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	890	1	890	1	1,200.00
05/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1521	2	1521	2	0.00
05/04/2023	2032 On 02-May-24			Bond Future	10.83	86.8818	10.8308	86.8818	0.00
05/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2968	3	2968	3	0.00
05/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2991	3	2991	3	0.00
05/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	3014	3	3014	3	0.00
05/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4314	5	4314	5	0.00
05/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4339	5	4339	5	0.00
05/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4365	5	4365	5	0.00
05/04/2023	2033 On 04-May-23			Bond Future	116.73	116.2404	116.7330	116.2404	1,540.00
05/04/2023	2033 On 03-August-23			Bond Future	119.16	118.6544	119.1571	118.6544	6,434.00
05/04/2023	2033 On 02-November-23			Bond Future	120.26	119.7508	120.2640	119.7508	0.00
05/04/2023	2033 On 01-February-24			Bond Future	122.77	122.2443	122.7686	122.2443	0.00
05/04/2023	2033 On 02-May-24			Bond Future	123.80	123.2692	123.8044	123.2692	0.00
05/04/2023	2037 On 04-May-23			Bond Future	11.40	82.3575	11.4035	82.3575	59,603.00
05/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	457	0	457	0	400.00
05/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	12039	12	12039	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	1070	1	1070	1	0.00
05/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	2692	3	2692	3	400.00
05/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	345	0	345	0	703.00
05/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	1017	1	1017	1	0.00
05/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	1043	1	1043	1	0.00
05/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	3397	3	3397	3	0.00
05/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	1	0	1	0	400.00
05/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1591	2	1591	2	0.00
05/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1624	2	1624	2	0.00
05/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3056	3	3056	3	0.00
05/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	2680	3	2680	3	0.00
05/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	539	1	539	1	0.00
05/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1559	2	1559	2	0.00
05/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	354	0	354	0	703.00
05/04/2023	2037 On 03-August-23			Bond Future	11.51	79.7900	11.5131	79.7900	76,833.00
05/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	5088	5	5088	5	0.00
05/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	526	1	526	1	1,800.00
05/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	1578	2	1578	2	1,800.00
05/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	5012	5	5012	5	0.00
05/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	5050	5	5050	5	0.00
05/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1626	2	1626	2	0.00
05/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1641	2	1641	2	0.00
05/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4601	5	4601	5	0.00
05/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	7948	8	7948	8	0.00
05/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1610	2	1610	2	0.00
05/04/2023	2037 On 02-November-23			Bond Future	11.61	81.4608	11.6134	81.4608	0.00
05/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	3611	4	3611	4	0.00
05/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	3640	4	3640	4	0.00
05/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	3670	4	3670	4	0.00
05/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	3970	4	3970	4	0.00
05/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	3942	4	3942	4	0.00
05/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	3915	4	3915	4	0.00
05/04/2023	2037 On 01-February-24			Bond Future	11.73	78.8818	11.7262	78.8818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	6158	6	6158	6	0.00
05/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	6192	6	6192	6	0.00
05/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	6226	6	6226	6	0.00
05/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	2981	3	2981	3	0.00
05/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	2999	3	2999	3	0.00
05/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3017	3	3017	3	0.00
05/04/2023	2037 On 02-May-24			Bond Future	11.85	80.4590	11.8544	80.4590	0.00
05/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3416	3	3416	3	0.00
05/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3464	3	3464	3	0.00
05/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3440	3	3440	3	0.00
05/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	5743	6	5743	6	0.00
05/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	5775	6	5775	6	0.00
05/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	5710	6	5710	6	0.00
05/04/2023	2038 On 04-May-23			Bond Future	130.06	129.9230	130.0617	129.9230	3,758.00
05/04/2023	2038 On 03-August-23			Bond Future	130.80	130.6627	130.8038	130.6627	1,273.00
05/04/2023	2038 On 02-November-23			Bond Future	133.57	133.4293	133.5735	133.4293	0.00
05/04/2023	2038 On 01-February-24			Bond Future	134.34	134.1975	134.3449	134.1975	0.00
05/04/2023	2038 On 02-May-24			Bond Future	137.07	136.9177	137.0686	136.9177	0.00
05/04/2023	2040 On 04-May-23			Bond Future	11.63	83.3901	11.6290	83.3901	44,241.00
05/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	2	0	2	0	388.00
05/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	52	0	52	0	486.00
05/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	133	0	133	0	388.00
05/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	10154	10	10154	10	0.00
05/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	972	1	972	1	486.00
05/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	3067	3	3067	3	0.00
05/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	215	0	215	0	684.00
05/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	802	1	802	1	0.00
05/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	825	1	825	1	0.00
05/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	848	1	848	1	0.00
05/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	6729	7	6729	7	0.00
05/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	67	0	67	0	388.00
05/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	8	0	8	0	486.00
05/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2095	2	2095	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	524	1	524	1	684.00
05/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	5932	6	5932	6	0.00
05/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2135	2	2135	2	0.00
05/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2176	2	2176	2	0.00
05/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	4062	4	4062	4	0.00
05/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	1903	2	1903	2	0.00
05/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	4717	5	4717	5	0.00
05/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	9885	10	9885	10	0.00
05/04/2023	2040 On 03-August-23			Bond Future	11.74	80.5934	11.7407	80.5934	106,884.00
05/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	4847	5	4847	5	0.00
05/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	4808	5	4808	5	0.00
05/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	4885	5	4885	5	0.00
05/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1991	2	1991	2	0.00
05/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2029	2	2029	2	0.00
05/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2010	2	2010	2	0.00
05/04/2023	2040 On 02-November-23			Bond Future	11.84	82.2809	11.8430	82.2809	18.00
05/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	3351	3	3351	3	0.00
05/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	3323	3	3323	3	0.00
05/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	3294	3	3294	3	0.00
05/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	4895	5	4895	5	0.00
05/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	4829	5	4829	5	0.00
05/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	4862	5	4862	5	0.00
05/04/2023	2040 On 01-February-24			Bond Future	11.96	79.4684	11.9573	79.4684	11.00
05/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	5927	6	5927	6	0.00
05/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5858	6	5858	6	0.00
05/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	5892	6	5892	6	0.00
05/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3686	4	3686	4	0.00
05/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3708	4	3708	4	0.00
05/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3664	4	3664	4	0.00
05/04/2023	2040 On 02-May-24			Bond Future	12.09	81.0570	12.0860	81.0570	0.00
05/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3592	4	3592	4	0.00
05/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3567	4	3567	4	0.00
05/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3542	4	3542	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	6364	6	6364	6	0.00
05/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	6435	6	6435	6	0.00
05/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	6399	6	6399	6	0.00
05/04/2023	2044 On 04-May-23			Bond Future	11.68	79.6452	11.6826	79.6452	62,104.00
05/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	758	1	758	1	0.00
05/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	1676	2	1676	2	0.00
05/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	2659	3	2659	3	0.00
05/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	3807	4	3807	4	0.00
05/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	714	1	714	1	0.00
05/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	736	1	736	1	0.00
05/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	2412	2	2412	2	0.00
05/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1256	1	1256	1	4,423.00
05/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	2456	2	2456	2	0.00
05/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	381	0	381	0	1,798.00
05/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	710	1	710	1	4,423.00
05/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	2369	2	2369	2	0.00
05/04/2023	2044 On 03-August-23			Bond Future	11.79	76.8967	11.7896	76.8967	24,373.00
05/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	4500	5	4500	5	0.00
05/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	3030	3	3030	3	0.00
05/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	3876	4	3876	4	0.00
05/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	4463	4	4463	4	0.00
05/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	4425	4	4425	4	0.00
05/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2254	2	2254	2	0.00
05/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2233	2	2233	2	0.00
05/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2596	3	2596	3	4,754.00
05/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3275	3	3275	3	3,076.00
05/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2212	2	2212	2	0.00
05/04/2023	2044 On 02-November-23			Bond Future	11.89	78.5069	11.8874	78.5069	0.00
05/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	3220	3	3220	3	0.00
05/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	3191	3	3191	3	0.00
05/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	3248	3	3248	3	0.00
05/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5221	5	5221	5	0.00
05/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5291	5	5291	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5256	5	5256	5	0.00
05/04/2023	2044 On 01-February-24			Bond Future	12.00	75.7419	11.9964	75.7419	0.00
05/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	5616	6	5616	6	0.00
05/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	5582	6	5582	6	0.00
05/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	5650	6	5650	6	0.00
05/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	3927	4	3927	4	0.00
05/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	3974	4	3974	4	0.00
05/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	3951	4	3951	4	0.00
05/04/2023	2044 On 02-May-24			Bond Future	12.12	77.2559	12.1185	77.2559	0.00
05/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3744	4	3744	4	0.00
05/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3718	4	3718	4	0.00
05/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3770	4	3770	4	0.00
05/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6488	6	6488	6	0.00
05/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	6561	7	6561	7	0.00
05/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6525	7	6525	7	0.00
05/04/2023	2046 On 04-May-23			Bond Future	113.86	114.4253	113.8643	114.4253	16,909.00
05/04/2023	2046 On 03-August-23			Bond Future	116.23	116.8016	116.2289	116.8016	391.00
05/04/2023	2046 On 02-November-23			Bond Future	116.61	117.1922	116.6071	117.1922	0.00
05/04/2023	2046 On 01-February-24			Bond Future	119.04	119.6319	119.0350	119.6319	0.00
05/04/2023	2046 On 02-May-24			Bond Future	119.31	119.9199	119.3112	119.9199	0.00
05/04/2023	2050 On 04-May-23			Bond Future	117.16	116.3538	117.1607	116.3538	13,664.00
05/04/2023	2050 On 03-August-23			Bond Future	117.41	116.5877	117.4113	116.5877	1,148.00
05/04/2023	2050 On 02-November-23			Bond Future	119.90	119.0564	119.8973	119.0564	0.00
05/04/2023	2050 On 01-February-24			Bond Future	120.16	119.2969	120.1556	119.2969	0.00
05/04/2023	2050 On 02-May-24			Bond Future	122.59	121.7150	122.5915	121.7150	0.00
05/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	AL37 On 04-May-23			Index Future	886.78	883.2110	886.7790	883.2110	0.00
05/04/2023	AL37 On 03-August-23			Index Future	904.98	901.3390	904.9790	901.3390	0.00
05/04/2023	AL37 On 02-November-23			Index Future	923.93	920.2120	923.9270	920.2120	0.00
05/04/2023	AL37 On 01-February-24			Index Future	942.96	939.1640	942.9590	939.1640	0.00
05/04/2023	AL37 On 02-May-24			Index Future	961.89	958.0120	961.8860	958.0120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	AL7T On 04-May-23			Index Future	1022.70	1018.8920	1022.6970	1018.8920	0.00
05/04/2023	AL7T On 03-August-23			Index Future	1043.69	1039.8060	1043.6860	1039.8060	0.00
05/04/2023	AL7T On 02-November-23			Index Future	1065.54	1061.5780	1065.5390	1061.5780	0.00
05/04/2023	AL7T On 01-February-24			Index Future	1087.49	1083.4420	1087.4870	1083.4420	0.00
05/04/2023	AL7T On 02-May-24			Index Future	1109.32	1105.1850	1109.3160	1105.1850	0.00
05/04/2023	ALBI On 04-May-23			Index Future	893.58	891.6420	893.5750	891.6420	99.00
05/04/2023	ALBI On 03-August-23			Index Future	911.92	909.9440	911.9150	909.9440	0.00
05/04/2023	ALBI On 02-November-23			Index Future	931.01	928.9970	931.0090	928.9970	0.00
05/04/2023	ALBI On 01-February-24			Index Future	950.19	948.1300	950.1860	948.1300	0.00
05/04/2023	ALBI On 02-May-24			Index Future	969.26	967.1580	969.2580	967.1580	0.00
05/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	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
05/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2023	ES33 On 04-May-23			Bond Future	11.90	75.1989	11.9044	75.1989	0.00
05/04/2023	ES33 On 03-August-23			Bond Future	12.04	76.7606	12.0359	76.7606	350.00
05/04/2023	ES33 On 02-November-23			Bond Future	12.17	74.5897	12.1706	74.5897	0.00
05/04/2023	ES33 On 01-February-24			Bond Future	12.32	76.1417	12.3218	76.1417	0.00
05/04/2023	ES33 On 02-May-24			Bond Future	12.49	73.8877	12.4879	73.8877	0.00
05/04/2023	ES42 On 04-May-23			Bond Future	12.34	72.5532	12.3384	72.5532	0.00
05/04/2023	ES42 On 03-August-23			Bond Future	12.46	74.0601	12.4621	74.0601	4,000.00
05/04/2023	ES42 On 02-November-23			Bond Future	12.59	71.3654	12.5881	71.3654	0.00
05/04/2023	ES42 On 01-February-24			Bond Future	12.72	72.8494	12.7216	72.8494	0.00
05/04/2023	ES42 On 02-May-24			Bond Future	12.87	70.0623	12.8717	70.0623	0.00
05/04/2023	GOVI On 04-May-23			GOVI	880.92	878.8950	880.9180	878.8950	410.00
05/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	280380	26	280380	26	0.00
05/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	280480	26	280480	26	0.00
05/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	280580	26	280580	26	0.00
05/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 03-August-23			GOVI	899.00	896.9360	898.9980	896.9360	430.00
05/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	617680	60	617680	60	0.00
05/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	617880	60	617880	60	0.00
05/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	617780	60	617780	60	0.00
05/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 02-November-23			GOVI	917.82	915.7160	917.8210	915.7160	0.00
05/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	320210	30	320210	30	0.00
05/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	320110	30	320110	30	0.00
05/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	320010	30	320010	30	0.00
05/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	GOVI On 01-February-24			GOVI	936.73	934.5760	936.7260	934.5760	0.00
05/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	567460	55	567460	55	0.00
05/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	567360	55	567360	55	0.00
05/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	567260	55	567260	55	0.00
05/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 02-May-24			GOVI	955.53	953.3320	955.5290	953.3320	0.00
05/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	45590	2	45590	2	0.00
05/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	45490	2	45490	2	0.00
05/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	45390	2	45390	2	0.00
05/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
05/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
05/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2023	IGOV On 04-May-23			Index Future	328.89	328.9510	328.8860	328.9510	654.00
05/04/2023	IGOV On 03-August-23			Index Future	335.72	335.7840	335.7170	335.7840	0.00
05/04/2023	IGOV On 02-November-23			Index Future	342.83	342.8940	342.8260	342.8940	0.00
05/04/2023	IGOV On 01-February-24			Index Future	349.97	350.0340	349.9650	350.0340	0.00
05/04/2023	IGOV On 02-May-24			Index Future	357.07	357.1350	357.0650	357.1350	0.00
05/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.97	92.0200	7.9700	92.0200	0.00
05/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.98	92.0050	7.9800	92.0050	0.00
05/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.17	91.7600	8.1650	91.7600	0.00
05/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.18	91.7250	8.1800	91.7250	0.00
05/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.21	91.6550	8.2100	91.6550	0.00
05/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.24	91.6200	8.2400	91.6200	75.00
05/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.06	91.7700	8.0600	91.7700	272.00
05/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.84	91.9500	7.8400	91.9500	0.00
05/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.61	92.1550	7.6100	92.1550	0.00
05/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.51	92.2400	7.5100	92.2400	68.00
05/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.45	92.2850	7.4450	92.2850	0.00
05/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.49	92.2900	7.4850	92.2900	0.00
05/04/2023	R035 On 04-May-23			Bond Future	11.12	86.9385	11.1206	86.9385	152,776.00
05/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	5	0	5	0	388.00
05/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	118	0	118	0	491.00
05/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	4044	4	4044	4	0.00
05/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	4382	4	4382	4	0.00
05/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	1598	2	1598	2	0.00
05/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	10868	11	10868	11	0.00
05/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	7332	7	7332	7	0.00
05/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	1531	1	1531	1	0.00
05/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	1565	2	1565	2	0.00
05/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	255	0	255	0	388.00
05/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	1077	1	1077	1	770.00
05/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	1433	1	1433	1	491.00
05/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	209	0	209	0	770.00
05/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	3616	4	3616	4	0.00
05/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1488	2	1488	2	0.00
05/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	3356	3	3356	3	0.00
05/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1024	1	1024	1	0.00
05/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	27	0	27	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
05/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	2	0	2	0	491.00
05/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1147	1	1147	1	0.00
05/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	181	0	181	0	770.00
05/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1072	1	1072	1	0.00
05/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1048	1	1048	1	0.00
05/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	222	0	222	0	1,035.00
05/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	4328	4	4328	4	0.00
05/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	7858	8	7858	8	0.00
05/04/2023	R035 On 03-August-23			Bond Future	11.22	88.7226	11.2210	88.7226	15,672.00
05/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	5537	5	5537	5	0.00
05/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	5577	5	5577	5	0.00
05/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	5616	6	5616	6	0.00
05/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1332	1	1332	1	0.00
05/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1346	1	1346	1	0.00
05/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1360	1	1360	1	0.00
05/04/2023	R035 On 02-November-23			Bond Future	11.32	86.0734	11.3239	86.0734	0.00
05/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	4029	4	4029	4	0.00
05/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1944	2	1944	2	400.00
05/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	9191	9	9191	9	0.00
05/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	3968	4	3968	4	0.00
05/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	3998	4	3998	4	0.00
05/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	3128	3	3128	3	400.00
05/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3463	4	3463	4	0.00
05/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3488	4	3488	4	0.00
05/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1220	1	1220	1	400.00
05/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6017	6	6017	6	0.00
05/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4280	4	4280	4	0.00
05/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3438	4	3438	4	0.00
05/04/2023	R035 On 01-February-24			Bond Future	11.44	87.8450	11.4411	87.8450	0.00
05/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	11333	11	11333	11	0.00
05/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	3311	3	3311	3	400.00
05/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	6582	6	6582	6	0.00
05/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	6651	7	6651	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
05/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	6616	7	6616	7	0.00
05/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	2179	2	2179	2	400.00
05/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	6856	7	6856	7	0.00
05/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5098	5	5098	5	0.00
05/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2644	3	2644	3	0.00
05/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2661	3	2661	3	0.00
05/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2628	3	2628	3	0.00
05/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1208	1	1208	1	400.00
05/04/2023	R035 On 02-May-24			Bond Future	11.56	85.0974	11.5647	85.0974	0.00
05/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3483	3	3483	3	0.00
05/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3434	3	3434	3	0.00
05/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3458	3	3458	3	0.00
05/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5451	6	5451	6	0.00
05/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5483	6	5483	6	0.00
05/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5420	6	5420	6	0.00
05/04/2023	R186 On 04-May-23			Bond Future	8.38	110.1074	8.3822	110.1074	87,475.00
05/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	610	0	610	0	200.00
05/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1616	1	1616	1	0.00
05/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1642	1	1642	1	0.00
05/04/2023	R186 On 04-May-23		Call	Bond Future	10484	10	10484	10	0.00
05/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1667	1	1667	1	0.00
05/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	224	0	224	0	0.00
05/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	219	0	219	0	0.00
05/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	230	0	230	0	0.00
05/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	681	1	681	1	200.00
05/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
05/04/2023	R186 On 03-August-23			Bond Future	8.39	107.0603	8.3881	107.0603	21,350.00
05/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	4197	4	4197	4	0.00
05/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	4146	4	4146	4	0.00
05/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	4172	4	4172	4	0.00
05/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	219	0	219	0	0.00
05/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	222	0	222	0	0.00
05/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	216	0	216	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	R186 On 02-November-23			Bond Future	8.38	109.3020	8.3766	109.3020	1,109.00
05/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5778	5	5778	5	0.00
05/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	3427	3	3427	3	0.00
05/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	3406	3	3406	3	0.00
05/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	3449	3	3449	3	0.00
05/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2928	3	2928	3	1,715.00
05/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	636	1	636	1	0.00
05/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	648	1	648	1	0.00
05/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	642	1	642	1	0.00
05/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	794	1	794	1	0.00
05/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	256	0	256	0	1,715.00
05/04/2023	R186 On 01-February-24			Bond Future	8.38	106.2455	8.3780	106.2455	0.00
05/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3654	3	3654	3	0.00
05/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3615	3	3615	3	0.00
05/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3634	3	3634	3	0.00
05/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	746	1	746	1	0.00
05/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	757	1	757	1	0.00
05/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	751	1	751	1	0.00
05/04/2023	R186 On 02-May-24			Bond Future	8.40	108.3721	8.4047	108.3721	0.00
05/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	1178	1	1178	1	0.00
05/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1189	1	1189	1	0.00
05/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1200	1	1200	1	0.00
05/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2146	2	2146	2	0.00
05/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2159	2	2159	2	0.00
05/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2172	2	2172	2	0.00
05/04/2023	R197 On 04-May-23			Bond Future	336.22	336.5484	336.2161	336.5484	309.00
05/04/2023	R197 On 03-August-23			Bond Future	334.11	334.4543	334.1145	334.4543	0.00
05/04/2023	R197 On 02-November-23			Bond Future	341.19	341.5362	341.1891	341.5362	0.00
05/04/2023	R202 On 04-May-23			Bond Future	253.07	253.1050	253.0729	253.1050	4,960.00
05/04/2023	R202 On 03-August-23			Bond Future	253.50	253.5369	253.5035	253.5369	460.00
05/04/2023	R202 On 02-November-23			Bond Future	258.87	258.9052	258.8711	258.9052	0.00
05/04/2023	R202 On 01-February-24			Bond Future	259.31	259.3490	259.3149	259.3490	0.00
05/04/2023	R202 On 02-May-24			Bond Future	264.57	264.6062	264.5725	264.6062	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	R209 On 04-May-23			Bond Future	11.14	67.5079	11.1428	67.5079	21,507.00
05/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	784	1	784	1	1,250.00
05/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	2270	2	2270	2	2,250.00
05/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	6491	6	6491	6	0.00
05/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	1041	1	1041	1	0.00
05/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	10	0	10	0	500.00
05/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	134	0	134	0	4,500.00
05/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	991	1	991	1	0.00
05/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	1016	1	1016	1	0.00
05/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1236	1	1236	1	0.00
05/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1262	1	1262	1	0.00
05/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	3538	4	3538	4	0.00
05/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	477	1	477	1	0.00
05/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	6229	6	6229	6	0.00
05/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1209	1	1209	1	0.00
05/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	22	0	22	0	9,750.00
05/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1520	2	1520	2	8,250.00
05/04/2023	R209 On 03-August-23			Bond Future	11.23	68.8933	11.2336	68.8933	1,690.00
05/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	4725	5	4725	5	0.00
05/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	1302	1	1302	1	1,800.00
05/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	4657	5	4657	5	0.00
05/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	4691	5	4691	5	0.00
05/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	422	0	422	0	1,800.00
05/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7067	7	7067	7	0.00
05/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1243	1	1243	1	0.00
05/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4070	4	4070	4	0.00
05/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1269	1	1269	1	0.00
05/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1256	1	1256	1	0.00
05/04/2023	R209 On 02-November-23			Bond Future	11.32	67.1836	11.3231	67.1836	594.00
05/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	3339	3	3339	3	0.00
05/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	3286	3	3286	3	0.00
05/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	3313	3	3313	3	0.00
05/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3229	3	3229	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3252	3	3252	3	0.00
05/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3206	3	3206	3	0.00
05/04/2023	R209 On 01-February-24			Bond Future	11.42	68.5662	11.4212	68.5662	0.00
05/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	5692	6	5692	6	0.00
05/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	5723	6	5723	6	0.00
05/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5753	6	5753	6	0.00
05/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2357	2	2357	2	0.00
05/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2371	2	2371	2	0.00
05/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2386	2	2386	2	0.00
05/04/2023	R209 On 02-May-24			Bond Future	11.53	66.7888	11.5321	66.7888	0.00
05/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	3158	3	3158	3	0.00
05/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	3114	3	3114	3	0.00
05/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	3136	3	3136	3	0.00
05/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	4863	5	4863	5	0.00
05/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	4891	5	4891	5	0.00
05/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	4836	5	4836	5	0.00
05/04/2023	R210 On 04-May-23			Bond Future	224.50	224.7363	224.4966	224.7363	386.00
05/04/2023	R210 On 03-August-23			Bond Future	229.16	229.4036	229.1585	229.4036	300.00
05/04/2023	R210 On 02-November-23			Bond Future	230.85	231.1039	230.8536	231.1039	0.00
05/04/2023	R210 On 01-February-24			Bond Future	235.66	235.9157	235.6607	235.9157	0.00
05/04/2023	R210 On 02-May-24			Bond Future	237.20	237.4593	237.2001	237.4593	0.00
05/04/2023	R213 On 04-May-23			Bond Future	10.18	83.9780	10.1850	83.9780	32,639.00
05/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	2768	2	2768	2	0.00
05/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	2807	2	2807	2	0.00
05/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	2846	2	2846	2	0.00
05/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	236	0	236	0	0.00
05/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	242	0	242	0	0.00
05/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	248	0	248	0	0.00
05/04/2023	R213 On 03-August-23			Bond Future	10.26	85.7014	10.2646	85.7014	0.00
05/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	6290	6	6290	6	0.00
05/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	6327	6	6327	6	0.00
05/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	6364	6	6364	6	0.00
05/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	375	0	375	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	370	0	370	0	0.00
05/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	380	0	380	0	0.00
05/04/2023	R213 On 02-November-23			Bond Future	10.35	83.9411	10.3469	83.9411	582.00
05/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4751	4	4751	4	0.00
05/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4782	4	4782	4	0.00
05/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4813	4	4813	4	0.00
05/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1390	2	1390	2	0.00
05/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1401	2	1401	2	0.00
05/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1413	2	1413	2	0.00
05/04/2023	R213 On 01-February-24			Bond Future	10.45	85.6691	10.4451	85.6691	0.00
05/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	6533	6	6533	6	0.00
05/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	6470	6	6470	6	0.00
05/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	6501	6	6501	6	0.00
05/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1198	1	1198	1	0.00
05/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1206	1	1206	1	0.00
05/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1190	1	1190	1	0.00
05/04/2023	R213 On 02-May-24			Bond Future	10.55	83.8308	10.5523	83.8308	0.00
05/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2651	2	2651	2	0.00
05/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2671	2	2671	2	0.00
05/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2692	2	2692	2	0.00
05/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	3773	4	3773	4	0.00
05/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	3796	4	3796	4	0.00
05/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	3818	4	3818	4	0.00
05/04/2023	R214 On 04-May-23			Bond Future	11.48	63.9161	11.4778	63.9161	17,430.00
05/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	943	1	943	1	0.00
05/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	896	1	896	1	0.00
05/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	920	1	920	1	0.00
05/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1491	1	1491	1	0.00
05/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1521	1	1521	1	0.00
05/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1461	1	1461	1	0.00
05/04/2023	R214 On 03-August-23			Bond Future	11.57	65.2277	11.5689	65.2277	2,980.00
05/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	4422	5	4422	5	0.00
05/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	4355	4	4355	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	4389	4	4389	4	0.00
05/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1481	1	1481	1	0.00
05/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1496	1	1496	1	0.00
05/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1467	1	1467	1	0.00
05/04/2023	R214 On 02-November-23			Bond Future	11.66	63.2927	11.6614	63.2927	0.00
05/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2916	3	2916	3	0.00
05/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	2966	3	2966	3	0.00
05/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	2941	3	2941	3	0.00
05/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	3988	4	3988	4	0.00
05/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4015	4	4015	4	0.00
05/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	3960	4	3960	4	0.00
05/04/2023	R214 On 01-February-24			Bond Future	11.76	64.5954	11.7647	64.5954	0.00
05/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4986	5	4986	5	0.00
05/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	5015	5	5015	5	0.00
05/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	5044	5	5044	5	0.00
05/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3095	3	3095	3	0.00
05/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3114	3	3114	3	0.00
05/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3133	3	3133	3	0.00
05/04/2023	R214 On 02-May-24			Bond Future	11.87	62.5882	11.8718	62.5882	0.00
05/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	3205	3	3205	3	0.00
05/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	3182	3	3182	3	0.00
05/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	3160	3	3160	3	0.00
05/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5266	5	5266	5	0.00
05/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5236	5	5236	5	0.00
05/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5206	5	5206	5	0.00
05/04/2023	R248 On 04-May-23			Bond Future	11.64	78.2717	11.6393	78.2717	75,798.00
05/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	678	1	678	1	0.00
05/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	657	1	657	1	0.00
05/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	9	0	9	0	1,500.00
05/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	298	0	298	0	1,500.00
05/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	699	1	699	1	0.00
05/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	2597	3	2597	3	0.00
05/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	8753	9	8753	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	2690	3	2690	3	0.00
05/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	2643	3	2643	3	0.00
05/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	3903	4	3903	4	0.00
05/04/2023	R248 On 03-August-23			Bond Future	11.74	79.8779	11.7358	79.8779	167,550.00
05/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	4627	5	4627	5	0.00
05/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	4589	5	4589	5	0.00
05/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	4666	5	4666	5	0.00
05/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2361	2	2361	2	0.00
05/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2405	2	2405	2	0.00
05/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2383	2	2383	2	0.00
05/04/2023	R248 On 02-November-23			Bond Future	11.83	77.1071	11.8337	77.1071	0.00
05/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	3264	3	3264	3	0.00
05/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	3236	3	3236	3	0.00
05/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	3208	3	3208	3	0.00
05/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5461	5	5461	5	0.00
05/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5537	6	5537	6	0.00
05/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5499	6	5499	6	0.00
05/04/2023	R248 On 01-February-24			Bond Future	11.94	78.6940	11.9428	78.6940	0.00
05/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	5623	6	5623	6	0.00
05/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	5589	6	5589	6	0.00
05/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	5555	6	5555	6	0.00
05/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4362	4	4362	4	0.00
05/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4337	4	4337	4	0.00
05/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4312	4	4312	4	0.00
05/04/2023	R248 On 02-May-24			Bond Future	12.06	75.8262	12.0558	75.8262	13,000.00
05/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	3542	4	3542	4	0.00
05/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	3517	4	3517	4	0.00
05/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	3491	3	3491	3	0.00
05/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7162	7	7162	7	0.00
05/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7243	7	7243	7	0.00
05/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7202	7	7202	7	0.00