



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 May 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	2025 On 04-May-23			Bond Future	168.86	168.8130	168.8596	168.8130	0.00
04/05/2023	2025 On 03-August-23			Bond Future	170.67	170.6238	170.6704	170.6238	6,158.00
04/05/2023	2025 On 02-November-23			Bond Future	174.38	174.3364	174.3840	174.3364	0.00
04/05/2023	2025 On 01-February-24			Bond Future	176.44	176.3952	176.4437	176.3952	0.00
04/05/2023	2025 On 02-May-24			Bond Future	180.44	180.3863	180.4360	180.3863	0.00
04/05/2023	2029 On 04-May-23			Bond Future	122.59	122.4449	122.5942	122.4449	0.00
04/05/2023	2029 On 03-August-23			Bond Future	125.19	125.0407	125.1925	125.0407	1,976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	2029 On 02-November-23			Bond Future	126.57	126.4149	126.5699	126.4149	0.00
04/05/2023	2029 On 01-February-24			Bond Future	129.38	129.2260	129.3845	129.2260	0.00
04/05/2023	2029 On 02-May-24			Bond Future	130.92	130.7630	130.9249	130.7630	0.00
04/05/2023	2030 On 04-May-23			Bond Future	10.08	92.0131	10.0800	92.0131	0.00
04/05/2023	2030 On 04-May-23	9.58	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	12.04	Call	Bond Future	8293	8	8293	8	0.00
04/05/2023	2030 On 04-May-23	12.50	Call	Bond Future	10097	10	10097	10	0.00
04/05/2023	2030 On 04-May-23	12.57	Call	Bond Future	10367	10	10367	10	0.00
04/05/2023	2030 On 04-May-23	10.65	Call	Bond Future	2517	2	2517	2	0.00
04/05/2023	2030 On 04-May-23	11.62	Call	Bond Future	6600	6	6600	6	0.00
04/05/2023	2030 On 04-May-23	10.54	Call	Bond Future	2038	2	2038	2	0.00
04/05/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	9.67	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	11.34	Call	Bond Future	5447	5	5447	5	0.00
04/05/2023	2030 On 04-May-23	10.52	Call	Bond Future	1951	2	1951	2	0.00
04/05/2023	2030 On 04-May-23	10.53	Call	Bond Future	1995	2	1995	2	0.00
04/05/2023	2030 On 04-May-23	9.78	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	10.42	Call	Bond Future	1512	1	1512	1	0.00
04/05/2023	2030 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	10.00	Put	Bond Future	361	1	361	1	0.00
04/05/2023	2030 On 04-May-23	10.42	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	9.78	Put	Bond Future	1362	2	1362	2	0.00
04/05/2023	2030 On 04-May-23	10.53	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	10.52	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	11.34	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	9.67	Put	Bond Future	1867	2	1867	2	0.00
04/05/2023	2030 On 04-May-23	9.03	Put	Bond Future	4880	5	4880	5	0.00
04/05/2023	2030 On 04-May-23	9.58	Put	Bond Future	2284	2	2284	2	0.00
04/05/2023	2030 On 04-May-23	10.54	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	11.62	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	10.65	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2030 On 03-August-23			Bond Future	10.18	89.9335	10.1756	89.9335	94,898.00
04/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	5242	5	5242	5	0.00
04/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	9814	10	9814	10	0.00
04/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	10920	11	10920	11	0.00
04/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	5206	5	5206	5	0.00
04/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	5170	5	5170	5	0.00
04/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	2125	2	2125	2	1,012.00
04/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	2839	3	2839	3	350.00
04/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	802	1	802	1	0.00
04/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	271	0	271	0	0.00
04/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	262	0	262	0	0.00
04/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	12	0	12	0	350.00
04/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	26	0	26	0	1,012.00
04/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1154	1	1154	1	0.00
04/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	266	0	266	0	0.00
04/05/2023	2030 On 02-November-23			Bond Future	10.25	91.8691	10.2462	91.8691	10.00
04/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	6028	6	6028	6	0.00
04/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	3699	4	3699	4	0.00
04/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	3642	4	3642	4	0.00
04/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	3671	4	3671	4	0.00
04/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1849	2	1849	2	800.00
04/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	1023	1	1023	1	800.00
04/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	3942	4	3942	4	0.00
04/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	2598	3	2598	3	0.00
04/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	1324	1	1324	1	0.00
04/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	1336	1	1336	1	0.00
04/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1312	1	1312	1	0.00
04/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	639	1	639	1	800.00
04/05/2023	2030 On 01-February-24			Bond Future	10.31	89.8854	10.3137	89.8854	0.00
04/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	5329	5	5329	5	0.00
04/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	7625	8	7625	8	0.00
04/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	2074	2	2074	2	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
04/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	5181	5	5181	5	0.00
04/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	5300	5	5300	5	0.00
04/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	1266	1	1266	1	400.00
04/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	5359	5	5359	5	0.00
04/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1820	2	1820	2	1,360.00
04/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	3410	3	3410	3	0.00
04/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1156	1	1156	1	0.00
04/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	661	1	661	1	400.00
04/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	4381	4	4381	4	0.00
04/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1173	1	1173	1	0.00
04/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1210	1	1210	1	1,360.00
04/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	3080	3	3080	3	0.00
04/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1165	1	1165	1	0.00
04/05/2023	2030 On 02-May-24			Bond Future	10.38	91.8994	10.3828	91.8994	0.00
04/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1735	2	1735	2	0.00
04/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1703	2	1703	2	0.00
04/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1719	2	1719	2	0.00
04/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	3988	4	3988	4	0.00
04/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	4013	4	4013	4	0.00
04/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	3963	4	3963	4	0.00
04/05/2023	2032 On 04-May-23			Bond Future	10.77	86.5346	10.7700	86.5346	0.00
04/05/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.03	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	11.00	Call	Bond Future	1161	1	1161	1	0.00
04/05/2023	2032 On 04-May-23	10.87	Call	Bond Future	507	0	507	0	0.00
04/05/2023	2032 On 04-May-23	10.88	Call	Bond Future	558	0	558	0	0.00
04/05/2023	2032 On 04-May-23	10.30	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.62	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.53	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.89	Call	Bond Future	608	1	608	1	0.00
04/05/2023	2032 On 04-May-23	11.06	Call	Bond Future	1460	1	1460	1	0.00
04/05/2023	2032 On 04-May-23	10.69	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	0.00

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04/05/2023	2032 On 04-May-23	11.37	Call	Bond Future	2985	3	2985	3	0.00
04/05/2023	2032 On 04-May-23	13.43	Call	Bond Future	12241	12	12241	12	0.00
04/05/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	9.85	Put	Bond Future	4859	5	4859	5	0.00
04/05/2023	2032 On 04-May-23	11.06	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.89	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.53	Put	Bond Future	1234	1	1234	1	0.00
04/05/2023	2032 On 04-May-23	10.62	Put	Bond Future	768	1	768	1	0.00
04/05/2023	2032 On 04-May-23	10.30	Put	Bond Future	2438	3	2438	3	0.00
04/05/2023	2032 On 04-May-23	10.88	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.87	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	11.00	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	10.69	Put	Bond Future	409	1	409	1	0.00
04/05/2023	2032 On 04-May-23	10.03	Put	Bond Future	3880	4	3880	4	0.00
04/05/2023	2032 On 04-May-23	11.37	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2032 On 04-May-23	9.80	Put	Bond Future	5133	5	5133	5	0.00
04/05/2023	2032 On 03-August-23			Bond Future	10.87	88.3476	10.8702	88.3476	108,404.00
04/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	4791	5	4791	5	0.00
04/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	4830	5	4830	5	0.00
04/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	4868	5	4868	5	0.00
04/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	5376	5	5376	5	5,000.00
04/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	155	0	155	0	1,500.00
04/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	716	1	716	1	1,500.00
04/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	3618	4	3618	4	0.00
04/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	6798	7	6798	7	0.00
04/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	444	0	444	0	0.00
04/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	538	1	538	1	0.00
04/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	546	1	546	1	0.00
04/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	554	1	554	1	0.00
04/05/2023	2032 On 02-November-23			Bond Future	10.96	86.0869	10.9617	86.0869	64,382.00
04/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	3449	3	3449	3	0.00
04/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	3420	3	3420	3	0.00
04/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	5611	6	5611	6	0.00

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04/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	3478	3	3478	3	0.00
04/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	2137	2	2137	2	0.00
04/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1199	1	1199	1	0.00
04/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	2174	2	2174	2	0.00
04/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	2155	2	2155	2	0.00
04/05/2023	2032 On 01-February-24			Bond Future	11.05	87.9818	11.0497	87.9818	0.00
04/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	5493	5	5493	5	0.00
04/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	8098	8	8098	8	0.00
04/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	2478	2	2478	2	1,200.00
04/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	5461	5	5461	5	0.00
04/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	1207	1	1207	1	1,200.00
04/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	5429	5	5429	5	0.00
04/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	1818	2	1818	2	0.00
04/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	6349	6	6349	6	0.00
04/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	1805	2	1805	2	0.00
04/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	3872	4	3872	4	0.00
04/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1032	1	1032	1	1,200.00
04/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	1792	2	1792	2	0.00
04/05/2023	2032 On 02-May-24			Bond Future	11.14	85.7906	11.1367	85.7906	0.00
04/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	2126	2	2126	2	0.00
04/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	2145	2	2145	2	0.00
04/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	2164	2	2164	2	0.00
04/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	4902	5	4902	5	0.00
04/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	4932	5	4932	5	0.00
04/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	4962	5	4962	5	0.00
04/05/2023	2033 On 04-May-23			Bond Future	116.53	116.4593	116.5259	116.4593	0.00
04/05/2023	2033 On 03-August-23			Bond Future	118.64	118.9283	118.6363	118.9283	7,344.00
04/05/2023	2033 On 02-November-23			Bond Future	119.78	120.0768	119.7783	120.0768	0.00
04/05/2023	2033 On 01-February-24			Bond Future	122.44	122.7470	122.4418	122.7470	0.00
04/05/2023	2033 On 02-May-24			Bond Future	123.73	124.0415	123.7294	124.0415	0.00
04/05/2023	2037 On 04-May-23			Bond Future	11.65	80.9944	11.6450	80.9944	0.00
04/05/2023	2037 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 04-May-23	13.73	Call	Bond Future	10647	11	10647	11	0.00

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04/05/2023	2037 On 04-May-23	11.32	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 04-May-23	11.78	Call	Bond Future	762	1	762	1	0.00
04/05/2023	2037 On 04-May-23	10.95	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 04-May-23	11.30	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 04-May-23	11.31	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 04-May-23	11.94	Call	Bond Future	1651	2	1651	2	0.00
04/05/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 04-May-23	11.31	Put	Bond Future	1939	2	1939	2	0.00
04/05/2023	2037 On 04-May-23	11.30	Put	Bond Future	1998	2	1998	2	0.00
04/05/2023	2037 On 04-May-23	10.95	Put	Bond Future	4102	4	4102	4	0.00
04/05/2023	2037 On 04-May-23	11.03	Put	Bond Future	3614	4	3614	4	0.00
04/05/2023	2037 On 04-May-23	11.78	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 04-May-23	11.32	Put	Bond Future	1880	2	1880	2	0.00
04/05/2023	2037 On 04-May-23	11.94	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2037 On 03-August-23			Bond Future	11.79	78.4335	11.7892	78.4335	129,930.00
04/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	3418	4	3418	4	0.00
04/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	109	0	109	0	1,800.00
04/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	594	1	594	1	1,800.00
04/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	3347	3	3347	3	0.00
04/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	3383	4	3383	4	0.00
04/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	1518	1	1518	1	0.00
04/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	1537	1	1537	1	0.00
04/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	5176	5	5176	5	0.00
04/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	9089	9	9089	9	0.00
04/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	1500	1	1500	1	0.00
04/05/2023	2037 On 02-November-23			Bond Future	11.89	80.1216	11.8915	80.1216	0.00
04/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	2189	2	2189	2	0.00
04/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	2213	2	2213	2	0.00
04/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	2238	2	2238	2	0.00
04/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	4094	4	4094	4	0.00
04/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	4062	4	4062	4	0.00
04/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	4030	4	4030	4	0.00
04/05/2023	2037 On 01-February-24			Bond Future	11.99	77.6290	11.9941	77.6290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	4766	5	4766	5	0.00
04/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	4798	5	4798	5	0.00
04/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	4830	5	4830	5	0.00
04/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3049	3	3049	3	0.00
04/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3069	3	3069	3	0.00
04/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3090	3	3090	3	0.00
04/05/2023	2037 On 02-May-24			Bond Future	12.10	79.3684	12.0978	79.3684	0.00
04/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	2577	3	2577	3	0.00
04/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	2619	3	2619	3	0.00
04/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	2598	3	2598	3	0.00
04/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	6208	6	6208	6	0.00
04/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	6244	6	6244	6	0.00
04/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	6172	6	6172	6	0.00
04/05/2023	2038 On 04-May-23			Bond Future	129.37	129.4235	129.3657	129.4235	0.00
04/05/2023	2038 On 03-August-23			Bond Future	130.12	130.1782	130.1183	130.1782	3,100.00
04/05/2023	2038 On 02-November-23			Bond Future	132.95	133.0107	132.9495	133.0107	1,343.00
04/05/2023	2038 On 01-February-24			Bond Future	133.86	133.9234	133.8607	133.9234	0.00
04/05/2023	2038 On 02-May-24			Bond Future	136.89	136.9535	136.8894	136.9535	0.00
04/05/2023	2040 On 04-May-23			Bond Future	11.88	81.8207	11.8800	81.8207	0.00
04/05/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	10.92	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	13.45	Call	Bond Future	8615	9	8615	9	0.00
04/05/2023	2040 On 04-May-23	11.48	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	12.05	Call	Bond Future	1011	1	1011	1	0.00
04/05/2023	2040 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	12.78	Call	Bond Future	5131	5	5131	5	0.00
04/05/2023	2040 On 04-May-23	12.78	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	11.43	Put	Bond Future	2779	3	2779	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
04/05/2023	2040 On 04-May-23	12.05	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2040 On 04-May-23	10.73	Put	Bond Future	7412	7	7412	7	0.00
04/05/2023	2040 On 04-May-23	11.42	Put	Bond Future	2842	3	2842	3	0.00
04/05/2023	2040 On 04-May-23	11.41	Put	Bond Future	2906	3	2906	3	0.00
04/05/2023	2040 On 04-May-23	11.03	Put	Bond Future	5378	5	5378	5	0.00
04/05/2023	2040 On 04-May-23	11.48	Put	Bond Future	2462	2	2462	2	0.00
04/05/2023	2040 On 04-May-23	10.92	Put	Bond Future	6115	6	6115	6	0.00
04/05/2023	2040 On 04-May-23	10.17	Put	Bond Future	11415	11	11415	11	0.00
04/05/2023	2040 On 03-August-23			Bond Future	12.01	79.0266	12.0111	79.0266	132,583.00
04/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	3126	3	3126	3	0.00
04/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	3091	3	3091	3	0.00
04/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	3161	3	3161	3	0.00
04/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	1887	2	1887	2	0.00
04/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	1932	2	1932	2	0.00
04/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	1909	2	1909	2	0.00
04/05/2023	2040 On 02-November-23			Bond Future	12.12	80.7275	12.1155	80.7275	29.00
04/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	1995	2	1995	2	0.00
04/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	1971	2	1971	2	0.00
04/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	1948	2	1948	2	0.00
04/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	5158	5	5158	5	0.00
04/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	5081	5	5081	5	0.00
04/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	5119	5	5119	5	0.00
04/05/2023	2040 On 01-February-24			Bond Future	12.22	77.9978	12.2204	77.9978	11.00
04/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	4490	5	4490	5	0.00
04/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	4427	5	4427	5	0.00
04/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	4458	5	4458	5	0.00
04/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	3779	4	3779	4	0.00
04/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	3804	4	3804	4	0.00
04/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	3754	4	3754	4	0.00
04/05/2023	2040 On 02-May-24			Bond Future	12.33	79.7455	12.3259	79.7455	0.00
04/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	2767	3	2767	3	0.00
04/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	2745	3	2745	3	0.00
04/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	2723	3	2723	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
04/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	6908	7	6908	7	0.00
04/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	6986	7	6986	7	0.00
04/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	6947	7	6947	7	0.00
04/05/2023	2044 On 04-May-23			Bond Future	11.93	78.1478	11.9300	78.1478	0.00
04/05/2023	2044 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2044 On 04-May-23	11.75	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2044 On 04-May-23	12.00	Call	Bond Future	423	1	423	1	0.00
04/05/2023	2044 On 04-May-23	12.25	Call	Bond Future	1900	2	1900	2	0.00
04/05/2023	2044 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2044 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
04/05/2023	2044 On 04-May-23	11.42	Put	Bond Future	3203	3	3203	3	0.00
04/05/2023	2044 On 04-May-23	11.75	Put	Bond Future	1105	1	1105	1	0.00
04/05/2023	2044 On 04-May-23	11.41	Put	Bond Future	3268	3	3268	3	0.00
04/05/2023	2044 On 04-May-23	12.25	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2044 On 04-May-23	12.00	Put	Bond Future	0	0	0	0	0.00
04/05/2023	2044 On 04-May-23	11.43	Put	Bond Future	3138	3	3138	3	0.00
04/05/2023	2044 On 03-August-23			Bond Future	12.08	75.4021	12.0824	75.4021	85,174.00
04/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	2777	3	2777	3	0.00
04/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	1556	2	1556	2	0.00
04/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	2239	2	2239	2	0.00
04/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	2744	3	2744	3	0.00
04/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	2711	3	2711	3	0.00
04/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	2312	2	2312	2	0.00
04/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2286	2	2286	2	0.00
04/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	2731	3	2731	3	4,754.00
04/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	3572	3	3572	3	3,076.00
04/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2260	2	2260	2	0.00
04/05/2023	2044 On 02-November-23			Bond Future	12.18	77.0250	12.1833	77.0250	0.00
04/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1757	2	1757	2	0.00
04/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1736	2	1736	2	0.00
04/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1779	2	1779	2	0.00
04/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	5516	5	5516	5	0.00
04/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	5601	5	5601	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	5558	5	5558	5	0.00
04/05/2023	2044 On 01-February-24			Bond Future	12.28	74.3390	12.2846	74.3390	0.00
04/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	4179	4	4179	4	0.00
04/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	4148	4	4148	4	0.00
04/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	4210	4	4210	4	0.00
04/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4178	4	4178	4	0.00
04/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4232	4	4232	4	0.00
04/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4205	4	4205	4	0.00
04/05/2023	2044 On 02-May-24			Bond Future	12.39	76.0047	12.3861	76.0047	0.00
04/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	2797	3	2797	3	0.00
04/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	2774	3	2774	3	0.00
04/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	2819	3	2819	3	0.00
04/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	7084	7	7084	7	0.00
04/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	7164	7	7164	7	0.00
04/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	7124	7	7124	7	0.00
04/05/2023	2046 On 04-May-23			Bond Future	113.63	113.5274	113.6338	113.5274	0.00
04/05/2023	2046 On 03-August-23			Bond Future	115.75	115.9342	115.7479	115.9342	12,946.00
04/05/2023	2046 On 02-November-23			Bond Future	116.15	116.3409	116.1506	116.3409	4,231.00
04/05/2023	2046 On 01-February-24			Bond Future	118.73	118.9281	118.7335	118.9281	0.00
04/05/2023	2046 On 02-May-24			Bond Future	119.24	119.4395	119.2403	119.4395	0.00
04/05/2023	2050 On 04-May-23			Bond Future	116.10	115.9805	116.0988	115.9805	0.00
04/05/2023	2050 On 03-August-23			Bond Future	116.34	116.2249	116.3449	116.2249	10,574.00
04/05/2023	2050 On 02-November-23			Bond Future	118.88	118.7538	118.8765	118.7538	3,146.00
04/05/2023	2050 On 01-February-24			Bond Future	119.24	119.1182	119.2436	119.1182	0.00
04/05/2023	2050 On 02-May-24			Bond Future	121.94	121.8132	121.9416	121.8132	0.00
04/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	AL37 On 04-May-23			Index Future	876.05	874.9540	876.0460	874.9540	0.00
04/05/2023	AL37 On 03-August-23			Index Future	894.28	893.2850	894.2760	893.2850	0.00
04/05/2023	AL37 On 02-November-23			Index Future	913.52	912.5090	913.5200	912.5090	0.00
04/05/2023	AL37 On 01-February-24			Index Future	933.63	932.5920	933.6250	932.5920	0.00
04/05/2023	AL37 On 02-May-24			Index Future	954.55	953.4910	954.5470	953.4910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	AL7T On 04-May-23			Index Future	1004.45	1003.8060	1004.4470	1003.8060	0.00
04/05/2023	AL7T On 03-August-23			Index Future	1024.81	1024.8360	1024.8080	1024.8360	0.00
04/05/2023	AL7T On 02-November-23			Index Future	1046.86	1046.8910	1046.8610	1046.8910	0.00
04/05/2023	AL7T On 01-February-24			Index Future	1069.90	1069.9320	1069.9020	1069.9320	0.00
04/05/2023	AL7T On 02-May-24			Index Future	1093.88	1093.9080	1093.8770	1093.9080	0.00
04/05/2023	ALBI On 04-May-23			Index Future	879.14	878.9840	879.1420	878.9840	0.00
04/05/2023	ALBI On 03-August-23			Index Future	896.50	897.4000	896.5020	897.4000	99.00
04/05/2023	ALBI On 02-November-23			Index Future	915.79	916.7120	915.7940	916.7120	0.00
04/05/2023	ALBI On 01-February-24			Index Future	935.95	936.8880	935.9500	936.8880	0.00
04/05/2023	ALBI On 02-May-24			Index Future	956.92	957.8820	956.9230	957.8820	0.00
04/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C333 On 15-September-33			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
04/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2023	ES33 On 04-May-23			Bond Future	12.15	74.1315	12.1500	74.1315	0.00
04/05/2023	ES33 On 03-August-23			Bond Future	12.31	75.7031	12.3109	75.7031	350.00
04/05/2023	ES33 On 02-November-23			Bond Future	12.45	73.5529	12.4476	73.5529	0.00
04/05/2023	ES33 On 01-February-24			Bond Future	12.59	75.1886	12.5872	75.1886	0.00
04/05/2023	ES33 On 02-May-24			Bond Future	12.72	73.0902	12.7245	73.0902	0.00
04/05/2023	ES42 On 04-May-23			Bond Future	12.61	71.0031	12.6050	71.0031	0.00
04/05/2023	ES42 On 03-August-23			Bond Future	12.77	72.5084	12.7748	72.5084	4,000.00
04/05/2023	ES42 On 02-November-23			Bond Future	12.91	69.8228	12.9051	69.8228	0.00
04/05/2023	ES42 On 01-February-24			Bond Future	13.03	71.3756	13.0315	71.3756	0.00
04/05/2023	ES42 On 02-May-24			Bond Future	13.16	68.7278	13.1608	68.7278	0.00
04/05/2023	GOVI On 04-May-23			GOVI	866.66	866.4950	866.6620	866.4950	0.00
04/05/2023	GOVI On 04-May-23	852.88	Call	GOVI	137820	14	137820	14	0.00
04/05/2023	GOVI On 04-May-23	852.86	Call	GOVI	138020	14	138020	14	0.00
04/05/2023	GOVI On 04-May-23	852.87	Call	GOVI	137920	14	137920	14	0.00
04/05/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 03-August-23			GOVI	883.81	884.6490	883.8110	884.6490	836.00
04/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	465810	47	465810	47	0.00
04/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	466010	47	466010	47	0.00
04/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	465910	47	465910	47	0.00
04/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 02-November-23			GOVI	902.83	903.6870	902.8300	903.6870	0.00
04/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	170300	18	170300	18	0.00
04/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	170200	18	170200	18	0.00
04/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	170100	18	170100	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 01-February-24			GOVI	922.70	923.5760	922.7000	923.5760	0.00
04/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	427200	44	427200	44	0.00
04/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	427100	44	427100	44	0.00
04/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	427000	44	427000	44	0.00
04/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 02-May-24			GOVI	943.38	944.2720	943.3770	944.2720	0.00
04/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	75930	7	75930	7	0.00
04/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	76030	7	76030	7	0.00
04/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	76130	7	76130	7	0.00
04/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2023	IGOV On 04-May-23			Index Future	327.54	327.2930	327.5420	327.2930	0.00
04/05/2023	IGOV On 03-August-23			Index Future	334.26	334.2320	334.2570	334.2320	638.00
04/05/2023	IGOV On 02-November-23			Index Future	341.53	341.5040	341.5300	341.5040	16.00
04/05/2023	IGOV On 01-February-24			Index Future	349.13	349.0990	349.1250	349.0990	0.00
04/05/2023	IGOV On 02-May-24			Index Future	357.02	356.9980	357.0240	356.9980	0.00
04/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.08	91.8950	8.0800	91.8950	0.00
04/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.33	91.6550	8.3250	91.6550	0.00
04/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.40	91.5750	8.4000	91.5750	0.00
04/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.50	91.4700	8.4950	91.4700	0.00
04/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.48	91.4750	8.4750	91.4750	0.00
04/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.46	91.4850	8.4600	91.4850	0.00
04/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.41	91.5300	8.4100	91.5300	0.00
04/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.6800	8.2600	91.6800	0.00
04/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.06	91.8700	8.0600	91.8700	0.00
04/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.96	91.9700	7.9550	91.9700	0.00
04/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.86	92.0700	7.8600	92.0700	0.00
04/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.84	92.0950	7.8400	92.0950	0.00
04/05/2023	R035 On 04-May-23			Bond Future	11.38	85.7101	11.3750	85.7101	0.00
04/05/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	10.42	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	11.80	Call	Bond Future	2361	2	2361	2	0.00
04/05/2023	R035 On 04-May-23	11.87	Call	Bond Future	2741	3	2741	3	0.00
04/05/2023	R035 On 04-May-23	11.22	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	13.18	Call	Bond Future	9406	9	9406	9	0.00
04/05/2023	R035 On 04-May-23	12.46	Call	Bond Future	5845	6	5845	6	0.00
04/05/2023	R035 On 04-May-23	11.20	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	11.21	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	10.60	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	11.05	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	11.17	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	10.55	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	10.55	Put	Bond Future	4867	5	4867	5	0.00
04/05/2023	R035 On 04-May-23	11.05	Put	Bond Future	1872	2	1872	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	R035 On 04-May-23	10.60	Put	Bond Future	4561	4	4561	4	0.00
04/05/2023	R035 On 04-May-23	11.22	Put	Bond Future	885	1	885	1	0.00
04/05/2023	R035 On 04-May-23	12.46	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	11.17	Put	Bond Future	1174	1	1174	1	0.00
04/05/2023	R035 On 04-May-23	11.87	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	11.20	Put	Bond Future	1000	1	1000	1	0.00
04/05/2023	R035 On 04-May-23	11.21	Put	Bond Future	943	1	943	1	0.00
04/05/2023	R035 On 04-May-23	11.80	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R035 On 04-May-23	10.42	Put	Bond Future	5670	6	5670	6	0.00
04/05/2023	R035 On 04-May-23	9.85	Put	Bond Future	9313	9	9313	9	0.00
04/05/2023	R035 On 03-August-23			Bond Future	11.49	87.5058	11.4945	87.5058	55,503.00
04/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	3867	4	3867	4	0.00
04/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	3904	4	3904	4	0.00
04/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	3942	4	3942	4	0.00
04/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1198	1	1198	1	0.00
04/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1214	1	1214	1	0.00
04/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1229	1	1229	1	0.00
04/05/2023	R035 On 02-November-23			Bond Future	11.60	84.8803	11.5995	84.8803	99,689.00
04/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	2639	3	2639	3	0.00
04/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	967	1	967	1	400.00
04/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	7541	8	7541	8	0.00
04/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	2585	3	2585	3	0.00
04/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	2612	3	2612	3	0.00
04/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1872	2	1872	2	400.00
04/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	3600	4	3600	4	0.00
04/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	3629	4	3629	4	0.00
04/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1094	1	1094	1	400.00
04/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	6564	6	6564	6	0.00
04/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	4548	4	4548	4	0.00
04/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	3572	3	3572	3	0.00
04/05/2023	R035 On 01-February-24			Bond Future	11.71	86.7486	11.7056	86.7486	0.00
04/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	9830	10	9830	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	2246	2	2246	2	400.00
04/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	5193	5	5193	5	0.00
04/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	5259	5	5259	5	0.00
04/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	1354	1	1354	1	400.00
04/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	5226	5	5226	5	0.00
04/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	2688	3	2688	3	0.00
04/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	7465	7	7465	7	0.00
04/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	5468	5	5468	5	0.00
04/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	2706	3	2706	3	0.00
04/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	2670	3	2670	3	0.00
04/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1139	1	1139	1	400.00
04/05/2023	R035 On 02-May-24			Bond Future	11.80	84.1795	11.8021	84.1795	0.00
04/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	2696	3	2696	3	0.00
04/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	2653	3	2653	3	0.00
04/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	2674	3	2674	3	0.00
04/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	5930	6	5930	6	0.00
04/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	5965	6	5965	6	0.00
04/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	5896	6	5896	6	0.00
04/05/2023	R186 On 04-May-23			Bond Future	8.74	109.2535	8.7350	109.2535	0.00
04/05/2023	R186 On 04-May-23	8.36	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R186 On 04-May-23	8.82	Call	Bond Future	267	0	267	0	0.00
04/05/2023	R186 On 04-May-23	8.83	Call	Bond Future	299	0	299	0	0.00
04/05/2023	R186 On 04-May-23		Call	Bond Future	9365	9	9365	9	0.00
04/05/2023	R186 On 04-May-23	8.84	Call	Bond Future	330	0	330	0	0.00
04/05/2023	R186 On 04-May-23	8.83	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R186 On 04-May-23	8.84	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R186 On 04-May-23	8.82	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R186 On 04-May-23	8.36	Put	Bond Future	1189	1	1189	1	0.00
04/05/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
04/05/2023	R186 On 03-August-23			Bond Future	8.75	106.2345	8.7512	106.2345	85,181.00
04/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	3105	3	3105	3	0.00
04/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	3055	3	3055	3	0.00
04/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	3080	3	3080	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
04/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	207	0	207	0	0.00
04/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	211	0	211	0	0.00
04/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	204	0	204	0	0.00
04/05/2023	R186 On 02-November-23			Bond Future	8.75	108.5208	8.7513	108.5208	16,395.00
04/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	4740	5	4740	5	0.00
04/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	2478	2	2478	2	0.00
04/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	2458	2	2458	2	0.00
04/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	2498	2	2498	2	0.00
04/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	2021	2	2021	2	1,715.00
04/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	726	1	726	1	0.00
04/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	741	1	741	1	0.00
04/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	734	1	734	1	0.00
04/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	928	1	928	1	0.00
04/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	259	0	259	0	1,715.00
04/05/2023	R186 On 01-February-24			Bond Future	8.73	105.5998	8.7314	105.5998	0.00
04/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2866	3	2866	3	0.00
04/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2829	3	2829	3	0.00
04/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2847	3	2847	3	0.00
04/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	869	1	869	1	0.00
04/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	882	1	882	1	0.00
04/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	875	1	875	1	0.00
04/05/2023	R186 On 02-May-24			Bond Future	8.69	107.9660	8.6897	107.9660	0.00
04/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	762	1	762	1	0.00
04/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	770	1	770	1	0.00
04/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	779	1	779	1	0.00
04/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	2402	2	2402	2	0.00
04/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	2417	3	2417	3	0.00
04/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	2432	3	2432	3	0.00
04/05/2023	R197 On 04-May-23			Bond Future	336.96	336.9646	336.9641	336.9646	0.00
04/05/2023	R197 On 03-August-23			Bond Future	334.99	334.9944	334.9920	334.9944	12.00
04/05/2023	R197 On 02-November-23			Bond Future	342.28	342.2836	342.2809	342.2836	0.00
04/05/2023	R202 On 04-May-23			Bond Future	252.64	252.0703	252.6437	252.0703	0.00
04/05/2023	R202 On 03-August-23			Bond Future	253.16	252.5733	253.1576	252.5733	5,420.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	R202 On 02-November-23			Bond Future	258.67	258.0691	258.6656	258.0691	0.00
04/05/2023	R202 On 01-February-24			Bond Future	259.39	258.7786	259.3884	258.7786	0.00
04/05/2023	R202 On 02-May-24			Bond Future	265.26	264.6336	265.2573	264.6336	0.00
04/05/2023	R209 On 04-May-23			Bond Future	11.40	66.3119	11.4000	66.3119	0.00
04/05/2023	R209 On 04-May-23	11.00	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	11.50	Call	Bond Future	495	1	495	1	0.00
04/05/2023	R209 On 04-May-23	12.50	Call	Bond Future	5170	5	5170	5	0.00
04/05/2023	R209 On 04-May-23	11.11	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	10.50	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	11.09	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	11.10	Put	Bond Future	1518	1	1518	1	0.00
04/05/2023	R209 On 04-May-23	11.09	Put	Bond Future	1569	2	1569	2	0.00
04/05/2023	R209 On 04-May-23	10.50	Put	Bond Future	4702	5	4702	5	0.00
04/05/2023	R209 On 04-May-23	11.50	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	10.00	Put	Bond Future	7518	7	7518	7	0.00
04/05/2023	R209 On 04-May-23	11.11	Put	Bond Future	1466	1	1466	1	0.00
04/05/2023	R209 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R209 On 04-May-23	11.00	Put	Bond Future	2034	2	2034	2	0.00
04/05/2023	R209 On 03-August-23			Bond Future	11.52	67.7012	11.5200	67.7012	13,018.00
04/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	3215	3	3215	3	0.00
04/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	518	1	518	1	3,500.00
04/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	1317	1	1317	1	3,500.00
04/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	3150	3	3150	3	0.00
04/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	3182	3	3182	3	0.00
04/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	80	0	80	0	1,800.00
04/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	464	0	464	0	1,800.00
04/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	2658	3	2658	3	0.00
04/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	8149	8	8149	8	0.00
04/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1156	1	1156	1	0.00
04/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	4444	4	4444	4	0.00
04/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	4656	5	4656	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1186	1	1186	1	0.00
04/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1171	1	1171	1	0.00
04/05/2023	R209 On 02-November-23			Bond Future	11.61	66.0051	11.6118	66.0051	2.00
04/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	2045	2	2045	2	0.00
04/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	2000	2	2000	2	0.00
04/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	2023	2	2023	2	0.00
04/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	3353	3	3353	3	0.00
04/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	3381	3	3381	3	0.00
04/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	3326	3	3326	3	0.00
04/05/2023	R209 On 01-February-24			Bond Future	11.70	67.4580	11.7006	67.4580	0.00
04/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	4416	5	4416	5	0.00
04/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	4444	5	4444	5	0.00
04/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	4473	5	4473	5	0.00
04/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	2426	2	2426	2	0.00
04/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	2443	2	2443	2	0.00
04/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	2460	2	2460	2	0.00
04/05/2023	R209 On 02-May-24			Bond Future	11.79	65.8161	11.7884	65.8161	0.00
04/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	2314	2	2314	2	0.00
04/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	2276	2	2276	2	0.00
04/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	2295	2	2295	2	0.00
04/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	5242	5	5242	5	0.00
04/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	5273	5	5273	5	0.00
04/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	5211	5	5211	5	0.00
04/05/2023	R210 On 04-May-23			Bond Future	225.25	225.1732	225.2506	225.1732	0.00
04/05/2023	R210 On 03-August-23			Bond Future	229.97	229.9468	229.9726	229.9468	371.00
04/05/2023	R210 On 02-November-23			Bond Future	231.77	231.7427	231.7689	231.7427	0.00
04/05/2023	R210 On 01-February-24			Bond Future	236.92	236.8962	236.9229	236.8962	0.00
04/05/2023	R210 On 02-May-24			Bond Future	238.98	238.9524	238.9795	238.9524	0.00
04/05/2023	R213 On 04-May-23			Bond Future	10.52	82.7314	10.5200	82.7314	0.00
04/05/2023	R213 On 04-May-23	10.73	Call	Bond Future	959	1	959	1	0.00
04/05/2023	R213 On 04-May-23	10.74	Call	Bond Future	1004	1	1004	1	0.00
04/05/2023	R213 On 04-May-23	10.75	Call	Bond Future	1050	1	1050	1	0.00
04/05/2023	R213 On 04-May-23	10.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	R213 On 04-May-23	10.74	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R213 On 04-May-23	10.73	Put	Bond Future	0	0	0	0	0.00
04/05/2023	R213 On 03-August-23			Bond Future	10.62	84.4647	10.6175	84.4647	23,043.00
04/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	4702	5	4702	5	0.00
04/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	4738	5	4738	5	0.00
04/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	4774	5	4774	5	0.00
04/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	390	0	390	0	0.00
04/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	384	0	384	0	0.00
04/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	397	0	397	0	0.00
04/05/2023	R213 On 02-November-23			Bond Future	10.71	82.7263	10.7054	82.7263	187.00
04/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	3440	3	3440	3	0.00
04/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	3467	3	3467	3	0.00
04/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	3495	3	3495	3	0.00
04/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	1661	2	1661	2	0.00
04/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	1676	2	1676	2	0.00
04/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	1691	2	1691	2	0.00
04/05/2023	R213 On 01-February-24			Bond Future	10.79	84.5471	10.7935	84.5471	0.00
04/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	5246	5	5246	5	0.00
04/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	5186	5	5186	5	0.00
04/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	5216	5	5216	5	0.00
04/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	1417	1	1417	1	0.00
04/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	1428	1	1428	1	0.00
04/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	1407	1	1407	1	0.00
04/05/2023	R213 On 02-May-24			Bond Future	10.87	82.8821	10.8707	82.8821	0.00
04/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1838	2	1838	2	0.00
04/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1855	2	1855	2	0.00
04/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1871	2	1871	2	0.00
04/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	4292	4	4292	4	0.00
04/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	4318	4	4318	4	0.00
04/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	4345	4	4345	4	0.00
04/05/2023	R214 On 04-May-23			Bond Future	11.76	62.4013	11.7550	62.4013	0.00
04/05/2023	R214 On 04-May-23	11.38	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R214 On 04-May-23	11.36	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	R214 On 04-May-23	11.37	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R214 On 04-May-23	11.37	Put	Bond Future	2003	2	2003	2	0.00
04/05/2023	R214 On 04-May-23	11.36	Put	Bond Future	2057	2	2057	2	0.00
04/05/2023	R214 On 04-May-23	11.38	Put	Bond Future	1950	2	1950	2	0.00
04/05/2023	R214 On 03-August-23			Bond Future	11.89	63.7086	11.8917	63.7086	18,592.00
04/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	2829	3	2829	3	0.00
04/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	2768	3	2768	3	0.00
04/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	2799	3	2799	3	0.00
04/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	1533	1	1533	1	0.00
04/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	1551	1	1551	1	0.00
04/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	1515	1	1515	1	0.00
04/05/2023	R214 On 02-November-23			Bond Future	11.99	61.7776	11.9881	61.7776	0.00
04/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	1595	2	1595	2	0.00
04/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	1633	2	1633	2	0.00
04/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	1614	2	1614	2	0.00
04/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	4301	4	4301	4	0.00
04/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	4335	4	4335	4	0.00
04/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	4268	4	4268	4	0.00
04/05/2023	R214 On 01-February-24			Bond Future	12.08	63.1373	12.0850	63.1373	0.00
04/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	3614	4	3614	4	0.00
04/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	3640	4	3640	4	0.00
04/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	3667	4	3667	4	0.00
04/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3304	3	3304	3	0.00
04/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3326	3	3326	3	0.00
04/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3348	3	3348	3	0.00
04/05/2023	R214 On 02-May-24			Bond Future	12.17	61.2468	12.1731	61.2468	0.00
04/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	2320	2	2320	2	0.00
04/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	2283	2	2283	2	0.00
04/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	2302	2	2302	2	0.00
04/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	5829	6	5829	6	0.00
04/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	5863	6	5863	6	0.00
04/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	5795	6	5795	6	0.00
04/05/2023	R248 On 04-May-23			Bond Future	11.88	76.9401	11.8750	76.9401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2023	R248 On 04-May-23	11.34	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R248 On 04-May-23	11.33	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R248 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R248 On 04-May-23	11.35	Call	Bond Future	0	0	0	0	0.00
04/05/2023	R248 On 04-May-23	11.35	Put	Bond Future	3386	3	3386	3	0.00
04/05/2023	R248 On 04-May-23	10.40	Put	Bond Future	10232	10	10232	10	0.00
04/05/2023	R248 On 04-May-23	11.33	Put	Bond Future	3521	3	3521	3	0.00
04/05/2023	R248 On 04-May-23	11.34	Put	Bond Future	3453	3	3453	3	0.00
04/05/2023	R248 On 04-May-23	11.10	Put	Bond Future	5094	5	5094	5	0.00
04/05/2023	R248 On 03-August-23			Bond Future	12.01	78.5521	12.0110	78.5521	240,112.00
04/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	2842	3	2842	3	0.00
04/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	2808	3	2808	3	0.00
04/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	2876	3	2876	3	0.00
04/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2279	2	2279	2	0.00
04/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	2331	2	2331	2	0.00
04/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	2305	2	2305	2	0.00
04/05/2023	R248 On 02-November-23			Bond Future	12.11	75.7974	12.1117	75.7974	11,069.00
04/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1857	2	1857	2	0.00
04/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1835	2	1835	2	0.00
04/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1813	2	1813	2	0.00
04/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	5753	6	5753	6	0.00
04/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	5840	6	5840	6	0.00
04/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	5797	6	5797	6	0.00
04/05/2023	R248 On 01-February-24			Bond Future	12.21	77.4657	12.2132	77.4657	0.00
04/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	4123	4	4123	4	0.00
04/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	4061	4	4061	4	0.00
04/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	4092	4	4092	4	0.00
04/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	4466	4	4466	4	0.00
04/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	4495	4	4495	4	0.00
04/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	4438	4	4438	4	0.00
04/05/2023	R248 On 02-May-24			Bond Future	12.31	74.7522	12.3058	74.7522	13,000.00
04/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	2642	3	2642	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
04/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	2620	3	2620	3	0.00
04/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	2598	3	2598	3	0.00
04/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	7743	8	7743	8	0.00
04/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	7831	8	7831	8	0.00
04/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	7787	8	7787	8	0.00