



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 January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	2025 On 02-February-23			Bond Future	166.26	166.2961	166.2643	166.2961	6,568.00
05/01/2023	2025 On 04-May-23			Bond Future	169.50	169.5337	169.5005	169.5337	0.00
05/01/2023	2025 On 03-August-23			Bond Future	171.26	171.2946	171.2600	171.2946	0.00
05/01/2023	2025 On 02-November-23			Bond Future	174.75	174.7810	174.7458	174.7810	0.00
05/01/2023	2025 On 01-February-24			Bond Future	176.50	176.5317	176.4963	176.5317	0.00
05/01/2023	2029 On 02-February-23			Bond Future	120.44	120.7797	120.4385	120.7797	1,476.00
05/01/2023	2029 On 04-May-23			Bond Future	121.49	121.8357	121.4873	121.8357	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
05/01/2023	2029 On 03-August-23			Bond Future	124.00	124.3551	123.9989	124.3551	0.00
05/01/2023	2029 On 02-November-23			Bond Future	125.19	125.5563	125.1931	125.5563	0.00
05/01/2023	2029 On 01-February-24			Bond Future	127.73	128.0998	127.7294	128.0998	0.00
05/01/2023	2030 On 02-February-23			Bond Future	10.07	90.0700	10.0728	90.0700	92,379.00
05/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
05/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	1	0	388.00
05/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	6509	7	6509	7	5,000.00
05/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	4735	5	4735	5	0.00
05/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	4900	5	4900	5	0.00
05/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	789	1	789	1	0.00
05/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	421	0	421	0	388.00
05/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	631	1	631	1	0.00
05/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	357	0	357	0	0.00
05/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	1	0	0.00
05/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	5683	6	5683	6	5,000.00
05/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	742	1	742	1	0.00
05/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	766	1	766	1	0.00
05/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	372	0	372	0	0.00
05/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	3	0	3	0	0.00
05/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	187	0	187	0	0.00
05/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	2112	2	2112	2	102.00
05/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	4136	4	4136	4	0.00
05/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	1245	1	1245	1	102.00
05/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	1079	1	1079	1	0.00
05/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	40	0	40	0	0.00
05/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4918	5	4918	5	0.00
05/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	4721	5	4721	5	0.00
05/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	67	0	67	0	388.00
05/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	6058	6	6058	6	0.00
05/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1670	2	1670	2	0.00
05/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	1547	1	1547	1	0.00
05/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1639	2	1639	2	0.00
05/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	1124	1	1124	1	0.00

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05/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	1101	1	1101	1	0.00
05/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	74	0	74	0	0.00
05/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	23	0	23	0	0.00
05/01/2023	2030 On 04-May-23			Bond Future	10.19	91.8017	10.1890	91.8017	0.00
05/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10036	10	10036	10	0.00
05/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	6588	7	6588	7	0.00
05/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8101	8	8101	8	0.00
05/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	9784	10	9784	10	0.00
05/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3096	3	3096	3	0.00
05/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1094	1	1094	1	150.00
05/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3407	4	3407	4	350.00
05/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	5610	6	5610	6	0.00
05/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	2774	3	2774	3	479.00
05/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3041	3	3041	3	0.00
05/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3068	3	3068	3	0.00
05/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1226	1	1226	1	479.00
05/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1401	1	1401	1	388.00
05/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	1800	2	1800	2	1,080.00
05/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	551	1	551	1	388.00
05/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5919	6	5919	6	0.00
05/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3865	4	3865	4	0.00
05/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2648	3	2648	3	0.00
05/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	3251	3	3251	3	0.00
05/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	3581	4	3581	4	0.00
05/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1562	2	1562	2	0.00
05/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1578	2	1578	2	0.00
05/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1750	2	1750	2	0.00
05/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	651	1	651	1	150.00
05/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1378	1	1378	1	0.00
05/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1546	2	1546	2	0.00
05/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	175	0	175	0	479.00
05/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	296	0	296	0	1,080.00
05/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	476	0	476	0	388.00

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05/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	157	0	157	0	350.00
05/01/2023	2030 On 03-August-23			Bond Future	10.29	89.6713	10.2904	89.6713	0.00
05/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	9808	10	9808	10	0.00
05/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	5808	6	5808	6	0.00
05/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	10791	11	10791	11	0.00
05/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	5747	6	5747	6	0.00
05/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3152	3	3152	3	1,012.00
05/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	3775	4	3775	4	350.00
05/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	5777	6	5777	6	0.00
05/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	1327	1	1327	1	0.00
05/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	2236	2	2236	2	0.00
05/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	1347	1	1347	1	0.00
05/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	381	0	381	0	350.00
05/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2680	3	2680	3	0.00
05/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	519	1	519	1	1,012.00
05/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	1337	1	1337	1	0.00
05/01/2023	2030 On 02-November-23			Bond Future	10.40	91.4758	10.3968	91.4758	0.00
05/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4096	4	4096	4	0.00
05/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4071	4	4071	4	0.00
05/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4045	4	4045	4	0.00
05/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	2374	2	2374	2	0.00
05/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	2359	2	2359	2	0.00
05/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	2344	2	2344	2	0.00
05/01/2023	2030 On 01-February-24			Bond Future	10.52	89.3027	10.5171	89.3027	0.00
05/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5270	5	5270	5	0.00
05/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5243	5	5243	5	0.00
05/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5298	5	5298	5	0.00
05/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1923	2	1923	2	0.00
05/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1946	2	1946	2	0.00
05/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1934	2	1934	2	0.00
05/01/2023	2032 On 02-February-23			Bond Future	10.68	89.0293	10.6753	89.0293	112,020.00
05/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
05/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	9963	10	9963	10	0.00

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05/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	5854	6	5854	6	0.00
05/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	395	0	395	0	0.00
05/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	412	0	412	0	0.00
05/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	122	0	122	0	0.00
05/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	271	0	271	0	8,000.00
05/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
05/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	21	0	21	0	750.00
05/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	4310	4	4310	4	0.00
05/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	5169	5	5169	5	0.00
05/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	634	1	634	1	0.00
05/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1068	1	1068	1	750.00
05/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4086	4	4086	4	0.00
05/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	176	0	176	0	500.00
05/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	430	0	430	0	0.00
05/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1879	2	1879	2	0.00
05/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	2590	3	2590	3	0.00
05/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	175	0	175	0	8,000.00
05/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	1096	1	1096	1	0.00
05/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	1553	2	1553	2	454.00
05/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	94	0	94	0	0.00
05/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	155	0	155	0	8,000.00
05/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	4075	4	4075	4	0.00
05/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	6589	7	6589	7	0.00
05/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	2255	2	2255	2	0.00
05/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2861	3	2861	3	454.00
05/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1915	2	1915	2	0.00
05/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1950	2	1950	2	0.00
05/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	64	0	64	0	500.00
05/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	5	0	5	0	750.00
05/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	7512	7	7512	7	0.00
05/01/2023	2032 On 04-May-23			Bond Future	10.80	86.5810	10.7962	86.5810	66,415.00
05/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	2842	3	2842	3	0.00
05/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	2814	3	2814	3	0.00

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05/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2166	2	2166	2	400.00
05/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	12260	12	12260	12	0.00
05/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	2870	3	2870	3	0.00
05/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4362	4	4362	4	400.00
05/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	2395	2	2395	2	0.00
05/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	151	0	151	0	400.00
05/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	3068	3	3068	3	0.00
05/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	2440	2	2440	2	0.00
05/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	2418	2	2418	2	0.00
05/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1510	2	1510	2	0.00
05/01/2023	2032 On 03-August-23			Bond Future	10.90	88.3520	10.9009	88.3520	2,600.00
05/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	5988	6	5988	6	0.00
05/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6022	6	6022	6	0.00
05/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6055	6	6055	6	0.00
05/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	6492	7	6492	7	5,000.00
05/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1713	2	1713	2	0.00
05/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1877	2	1877	2	0.00
05/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1891	2	1891	2	0.00
05/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1904	2	1904	2	0.00
05/01/2023	2032 On 02-November-23			Bond Future	11.02	85.9703	11.0187	85.9703	0.00
05/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4301	4	4301	4	0.00
05/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4274	4	4274	4	0.00
05/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4329	4	4329	4	0.00
05/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	3264	3	3264	3	0.00
05/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	3305	3	3305	3	0.00
05/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	3285	3	3285	3	0.00
05/01/2023	2032 On 01-February-24			Bond Future	11.15	87.6915	11.1454	87.6915	0.00
05/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	5705	6	5705	6	0.00
05/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	5674	6	5674	6	0.00
05/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	5644	6	5644	6	0.00
05/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2487	2	2487	2	0.00
05/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2472	2	2472	2	0.00
05/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2457	2	2457	2	0.00

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05/01/2023	2033 On 02-February-23			Bond Future	116.77	117.1758	116.7650	117.1758	7,312.00
05/01/2023	2033 On 04-May-23			Bond Future	117.65	118.0710	117.6519	118.0710	0.00
05/01/2023	2033 On 03-August-23			Bond Future	120.08	120.5124	120.0840	120.5124	0.00
05/01/2023	2033 On 02-November-23			Bond Future	121.11	121.5448	121.1079	121.5448	0.00
05/01/2023	2033 On 01-February-24			Bond Future	123.56	124.0071	123.5615	124.0071	0.00
05/01/2023	2037 On 02-February-23			Bond Future	11.39	80.2002	11.3850	80.2002	133,919.00
05/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	637	1	637	1	0.00
05/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	732	1	732	1	577.00
05/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	601	1	601	1	0.00
05/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	619	1	619	1	0.00
05/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	3728	4	3728	4	0.00
05/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	2684	3	2684	3	0.00
05/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	2728	3	2728	3	0.00
05/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	2433	2	2433	2	0.00
05/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	397	0	397	0	577.00
05/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	2641	3	2641	3	0.00
05/01/2023	2037 On 04-May-23			Bond Future	11.51	81.7422	11.5093	81.7422	0.00
05/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	11851	12	11851	12	0.00
05/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2642	3	2642	3	0.00
05/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1916	2	1916	2	400.00
05/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4065	4	4065	4	400.00
05/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4622	5	4622	5	0.00
05/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2587	3	2587	3	0.00
05/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1740	2	1740	2	703.00
05/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2614	3	2614	3	0.00
05/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	3777	4	3777	4	0.00
05/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	5065	5	5065	5	0.00
05/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	3808	4	3808	4	0.00
05/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	4754	5	4754	5	0.00
05/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	427	0	427	0	400.00
05/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	2526	3	2526	3	0.00
05/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	2193	2	2193	2	703.00
05/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	3745	4	3745	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
05/01/2023	2037 On 03-August-23			Bond Future	11.62	79.1558	11.6243	79.1558	0.00
05/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	5897	6	5897	6	0.00
05/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	5829	6	5829	6	0.00
05/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	5863	6	5863	6	0.00
05/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	3073	3	3073	3	0.00
05/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	3092	3	3092	3	0.00
05/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	3053	3	3053	3	0.00
05/01/2023	2037 On 02-November-23			Bond Future	11.74	80.7485	11.7404	80.7485	0.00
05/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4054	4	4054	4	0.00
05/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4082	4	4082	4	0.00
05/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4109	4	4109	4	0.00
05/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	5124	5	5124	5	0.00
05/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	5095	5	5095	5	0.00
05/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	5066	5	5066	5	0.00
05/01/2023	2037 On 01-February-24			Bond Future	11.87	78.1100	11.8663	78.1100	0.00
05/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6116	6	6116	6	0.00
05/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	6148	6	6148	6	0.00
05/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	6180	6	6180	6	0.00
05/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3706	4	3706	4	0.00
05/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3725	4	3725	4	0.00
05/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3746	4	3746	4	0.00
05/01/2023	2038 On 02-February-23			Bond Future	129.28	129.1128	129.2755	129.1128	3,782.00
05/01/2023	2038 On 04-May-23			Bond Future	131.79	131.6266	131.7918	131.6266	1,583.00
05/01/2023	2038 On 03-August-23			Bond Future	132.55	132.3856	132.5537	132.3856	0.00
05/01/2023	2038 On 02-November-23			Bond Future	135.25	135.0802	135.2517	135.0802	0.00
05/01/2023	2038 On 01-February-24			Bond Future	135.98	135.8025	135.9780	135.8025	0.00
05/01/2023	2040 On 02-February-23			Bond Future	11.48	81.8746	11.4789	81.8746	138,215.00
05/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	13	0	13	0	0.00
05/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	15	0	15	0	388.00
05/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	609	1	609	1	0.00
05/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4017	4	4017	4	0.00
05/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	591	1	591	1	0.00
05/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	342	0	342	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
05/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	4864	5	4864	5	0.00
05/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5017	5	5017	5	0.00
05/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	627	1	627	1	0.00
05/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	765	1	765	1	563.00
05/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	379	0	379	0	388.00
05/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3767	4	3767	4	0.00
05/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	2625	3	2625	3	0.00
05/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	408	0	408	0	563.00
05/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2947	3	2947	3	0.00
05/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	245	0	245	0	388.00
05/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	265	0	265	0	0.00
05/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	3044	3	3044	3	0.00
05/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2995	3	2995	3	0.00
05/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8699	9	8699	9	0.00
05/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3932	4	3932	4	0.00
05/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8919	9	8919	9	0.00
05/01/2023	2040 On 04-May-23			Bond Future	11.60	83.4489	11.5996	83.4489	300.00
05/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11008	11	11008	11	0.00
05/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3097	3	3097	3	486.00
05/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5088	5	5088	5	0.00
05/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2884	3	2884	3	0.00
05/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	567	1	567	1	388.00
05/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2914	3	2914	3	0.00
05/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1266	1	1266	1	486.00
05/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1636	2	1636	2	388.00
05/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1879	2	1879	2	684.00
05/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2944	3	2944	3	0.00
05/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8085	8	8085	8	0.00
05/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	1240	1	1240	1	388.00
05/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	4009	4	4009	4	0.00
05/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6964	7	6964	7	0.00
05/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	680	1	680	1	486.00
05/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	2362	2	2362	2	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	5543	6	5543	6	0.00
05/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	6037	6	6037	6	0.00
05/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	4042	4	4042	4	0.00
05/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	10268	10	10268	10	0.00
05/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	4076	4	4076	4	0.00
05/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3845	4	3845	4	0.00
05/01/2023	2040 On 03-August-23			Bond Future	11.71	80.6470	11.7112	80.6470	0.00
05/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6244	6	6244	6	0.00
05/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6280	6	6280	6	0.00
05/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6316	6	6316	6	0.00
05/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	3242	3	3242	3	0.00
05/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	3263	3	3263	3	0.00
05/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	3284	3	3284	3	0.00
05/01/2023	2040 On 02-November-23			Bond Future	11.82	82.2697	11.8234	82.2697	0.00
05/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4322	4	4322	4	0.00
05/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4263	4	4263	4	0.00
05/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4293	4	4293	4	0.00
05/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5747	6	5747	6	0.00
05/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5682	6	5682	6	0.00
05/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5714	6	5714	6	0.00
05/01/2023	2040 On 01-February-24			Bond Future	11.94	79.4112	11.9447	79.4112	0.00
05/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	6420	6	6420	6	0.00
05/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	6386	6	6386	6	0.00
05/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	6352	6	6352	6	0.00
05/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4128	4	4128	4	0.00
05/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4105	4	4105	4	0.00
05/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4083	4	4083	4	0.00
05/01/2023	2044 On 02-February-23			Bond Future	11.49	78.6510	11.4918	78.6510	80,198.00
05/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	166	0	166	0	2,500.00
05/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2549	3	2549	3	0.00
05/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	692	1	692	1	0.00
05/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	775	1	775	1	0.00
05/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	22	0	22	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
05/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	422	0	422	0	2,500.00
05/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3677	4	3677	4	0.00
05/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3209	3	3209	3	0.00
05/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2344	2	2344	2	1,700.00
05/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	673	1	673	1	0.00
05/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	580	1	580	1	1,700.00
05/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	653	1	653	1	0.00
05/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2976	3	2976	3	0.00
05/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2928	3	2928	3	0.00
05/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	1021	1	1021	1	0.00
05/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	650	1	650	1	0.00
05/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	513	1	513	1	4,000.00
05/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3702	4	3702	4	0.00
05/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	914	1	914	1	2,500.00
05/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2693	3	2693	3	0.00
05/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	8374	8	8374	8	0.00
05/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	3174	3	3174	3	0.00
05/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2880	3	2880	3	0.00
05/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	5200	5	5200	5	0.00
05/01/2023	2044 On 04-May-23			Bond Future	11.61	80.1632	11.6058	80.1632	0.00
05/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4043	4	4043	4	0.00
05/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4964	5	4964	5	0.00
05/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2986	3	2986	3	0.00
05/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	5946	6	5946	6	0.00
05/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2955	3	2955	3	0.00
05/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2925	3	2925	3	0.00
05/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	4183	4	4183	4	0.00
05/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	4148	4	4148	4	0.00
05/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	3138	3	3138	3	4,115.00
05/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	2036	2	2036	2	1,500.00
05/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	4113	4	4113	4	0.00
05/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2532	3	2532	3	4,115.00
05/01/2023	2044 On 03-August-23			Bond Future	11.71	77.4193	11.7110	77.4193	0.00

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05/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6215	6	6215	6	0.00
05/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6142	6	6142	6	0.00
05/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6179	6	6179	6	0.00
05/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3484	3	3484	3	0.00
05/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3462	3	3462	3	0.00
05/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3439	3	3439	3	0.00
05/01/2023	2044 On 02-November-23			Bond Future	11.82	78.9771	11.8164	78.9771	0.00
05/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4294	4	4294	4	0.00
05/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4324	4	4324	4	0.00
05/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4354	4	4354	4	0.00
05/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5892	6	5892	6	0.00
05/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5925	6	5925	6	0.00
05/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5959	6	5959	6	0.00
05/01/2023	2044 On 01-February-24			Bond Future	11.93	76.1778	11.9300	76.1778	0.00
05/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	6329	6	6329	6	0.00
05/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	6363	6	6363	6	0.00
05/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	6397	6	6397	6	0.00
05/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4274	4	4274	4	0.00
05/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4297	4	4297	4	0.00
05/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4321	4	4321	4	0.00
05/01/2023	2046 On 02-February-23			Bond Future	116.37	116.4561	116.3676	116.4561	13,798.00
05/01/2023	2046 On 04-May-23			Bond Future	116.60	116.6880	116.5971	116.6880	4,935.00
05/01/2023	2046 On 03-August-23			Bond Future	119.01	119.1012	119.0078	119.1012	0.00
05/01/2023	2046 On 02-November-23			Bond Future	119.34	119.4356	119.3407	119.4356	0.00
05/01/2023	2046 On 01-February-24			Bond Future	121.76	121.8546	121.7580	121.8546	0.00
05/01/2023	2050 On 02-February-23			Bond Future	117.47	118.2043	117.4660	118.2043	10,449.00
05/01/2023	2050 On 04-May-23			Bond Future	119.75	120.5056	119.7525	120.5056	3,472.00
05/01/2023	2050 On 03-August-23			Bond Future	120.05	120.8162	120.0470	120.8162	0.00
05/01/2023	2050 On 02-November-23			Bond Future	122.49	123.2752	122.4904	123.2752	0.00
05/01/2023	2050 On 01-February-24			Bond Future	122.73	123.5297	122.7292	123.5297	0.00
05/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	8657 On 21-December-26			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
05/01/2023	AL37 On 02-February-23			Index Future	861.25	861.7670	861.2460	861.7670	0.00
05/01/2023	AL37 On 04-May-23			Index Future	877.80	878.3310	877.7960	878.3310	0.00
05/01/2023	AL37 On 03-August-23			Index Future	895.73	896.2820	895.7320	896.2820	0.00
05/01/2023	AL37 On 02-November-23			Index Future	913.76	914.3220	913.7610	914.3220	0.00
05/01/2023	AL37 On 01-February-24			Index Future	932.08	932.6510	932.0800	932.6510	0.00
05/01/2023	AL7T On 02-February-23			Index Future	997.91	998.9510	997.9140	998.9510	0.00
05/01/2023	AL7T On 04-May-23			Index Future	1017.09	1018.1530	1017.0910	1018.1530	0.00
05/01/2023	AL7T On 03-August-23			Index Future	1037.87	1038.9610	1037.8730	1038.9610	0.00
05/01/2023	AL7T On 02-November-23			Index Future	1058.76	1059.8730	1058.7640	1059.8730	0.00
05/01/2023	AL7T On 01-February-24			Index Future	1079.99	1081.1190	1079.9890	1081.1190	0.00
05/01/2023	ALBI On 02-February-23			Index Future	870.82	871.3570	870.8190	871.3570	111.00
05/01/2023	ALBI On 04-May-23			Index Future	887.55	888.1060	887.5530	888.1060	0.00
05/01/2023	ALBI On 03-August-23			Index Future	905.69	906.2570	905.6890	906.2570	0.00
05/01/2023	ALBI On 02-November-23			Index Future	923.92	924.4980	923.9190	924.4980	0.00
05/01/2023	ALBI On 01-February-24			Index Future	942.44	943.0300	942.4410	943.0300	0.00
05/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C213 On 28-February-31			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
05/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2023	ES33 On 02-February-23			Bond Future	12.13	75.7427	12.1342	75.7427	350.00
05/01/2023	ES33 On 04-May-23			Bond Future	12.30	73.4234	12.2967	73.4234	0.00
05/01/2023	ES33 On 03-August-23			Bond Future	12.45	74.9425	12.4459	74.9425	0.00
05/01/2023	ES33 On 02-November-23			Bond Future	12.61	72.6730	12.6116	72.6730	0.00
05/01/2023	ES33 On 01-February-24			Bond Future	12.79	74.1437	12.7918	74.1437	0.00
05/01/2023	ES42 On 02-February-23			Bond Future	12.42	73.9814	12.4174	73.9814	4,195.00
05/01/2023	ES42 On 04-May-23			Bond Future	12.57	71.1589	12.5660	71.1589	0.00
05/01/2023	ES42 On 03-August-23			Bond Future	12.70	72.6321	12.6993	72.6321	0.00
05/01/2023	ES42 On 02-November-23			Bond Future	12.85	69.8478	12.8461	69.8478	0.00
05/01/2023	ES42 On 01-February-24			Bond Future	13.00	71.2605	12.9975	71.2605	0.00
05/01/2023	GOVI On 02-February-23			GOVI	858.59	859.1580	858.5930	859.1580	849.00
05/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	77530	8	77530	8	0.00
05/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	77630	8	77630	8	0.00
05/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	77730	8	77730	8	0.00
05/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 04-May-23			GOVI	875.09	875.6720	875.0920	875.6720	0.00
05/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	222120	23	222120	23	0.00
05/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	222320	23	222320	23	0.00
05/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	222220	23	222220	23	0.00
05/01/2023	GOVI On 04-May-23	852.87	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
05/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 03-August-23			GOVI	892.97	893.5680	892.9730	893.5680	0.00
05/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	557430	56	557430	56	0.00
05/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	557530	56	557530	56	0.00
05/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	557630	56	557630	56	0.00
05/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 02-November-23			GOVI	910.95	911.5540	910.9470	911.5540	0.00
05/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	251470	26	251470	26	0.00
05/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	251370	26	251370	26	0.00
05/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	251270	26	251270	26	0.00
05/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 01-February-24			GOVI	929.21	929.8270	929.2090	929.8270	0.00
05/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	492290	50	492290	50	0.00
05/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	492190	50	492190	50	0.00
05/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	492090	50	492090	50	0.00
05/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2023	IGOV On 02-February-23			Index Future	325.77	326.3180	325.7740	326.3180	640.00
05/01/2023	IGOV On 04-May-23			Index Future	332.12	332.6700	332.1150	332.6700	16.00
05/01/2023	IGOV On 03-August-23			Index Future	338.98	339.5480	338.9800	339.5480	0.00
05/01/2023	IGOV On 02-November-23			Index Future	345.88	346.4590	345.8800	346.4590	0.00
05/01/2023	IGOV On 01-February-24			Index Future	352.89	353.4800	352.8890	353.4800	0.00
05/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
05/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.6550	7.2650	92.6550	0.00
05/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.69	92.3250	7.6900	92.3250	0.00
05/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.72	92.2950	7.7150	92.2950	0.00
05/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.82	92.2050	7.8200	92.2050	0.00
05/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.83	92.2100	7.8300	92.2100	0.00
05/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.86	92.1650	7.8550	92.1650	0.00
05/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.85	92.1700	7.8500	92.1700	75.00
05/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.69	92.2550	7.6850	92.2550	272.00
05/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.64	92.3150	7.6350	92.3150	0.00
05/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.65	92.3400	7.6500	92.3400	0.00
05/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.63	92.3400	7.6250	92.3400	68.00
05/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.77	92.1950	7.7650	92.1950	0.00
05/01/2023	R035 On 02-February-23			Bond Future	11.18	88.8533	11.1823	88.8533	145,700.00
05/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	4673	5	4673	5	0.00
05/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	10775	11	10775	11	0.00
05/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1024	1	1024	1	976.00
05/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1050	1	1050	1	0.00
05/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	617	1	617	1	0.00
05/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	81	0	81	0	976.00
05/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	305	0	305	0	388.00
05/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	635	1	635	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	7	0	7	0	582.00
05/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	9	0	9	0	0.00
05/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	11	0	11	0	388.00
05/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	4480	5	4480	5	0.00
05/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	654	1	654	1	0.00
05/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	264	0	264	0	0.00
05/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	327	0	327	0	0.00
05/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	3447	3	3447	3	582.00
05/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	5446	5	5446	5	0.00
05/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	3752	4	3752	4	0.00
05/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	3547	4	3547	4	0.00
05/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	2440	2	2440	2	0.00
05/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	4	0	4	0	976.00
05/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	8032	8	8032	8	0.00
05/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	8559	9	8559	9	0.00
05/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	2482	2	2482	2	0.00
05/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	2524	3	2524	3	0.00
05/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1766	2	1766	2	582.00
05/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1800	2	1800	2	0.00
05/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	204	0	204	0	388.00
05/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	8295	8	8295	8	0.00
05/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	227	0	227	0	0.00
05/01/2023	R035 On 04-May-23			Bond Future	11.30	86.0586	11.3038	86.0586	104,492.00
05/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	2884	3	2884	3	0.00
05/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1108	1	1108	1	491.00
05/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	486	0	486	0	388.00
05/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7354	7	7354	7	0.00
05/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2742	3	2742	3	491.00
05/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2827	3	2827	3	0.00
05/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2855	3	2855	3	0.00
05/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1408	1	1408	1	388.00
05/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	10369	10	10369	10	0.00
05/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	558	1	558	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	5564	6	5564	6	0.00
05/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	1104	1	1104	1	388.00
05/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	3364	3	3364	3	0.00
05/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	9393	9	9393	9	0.00
05/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	6373	6	6373	6	0.00
05/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	3510	4	3510	4	0.00
05/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	3422	3	3422	3	0.00
05/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	3393	3	3393	3	0.00
05/01/2023	R035 On 03-August-23			Bond Future	11.41	87.8184	11.4126	87.8184	0.00
05/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	5901	6	5901	6	0.00
05/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	5935	6	5935	6	0.00
05/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	5970	6	5970	6	0.00
05/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2769	3	2769	3	0.00
05/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2787	3	2787	3	0.00
05/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2806	3	2806	3	0.00
05/01/2023	R035 On 02-November-23			Bond Future	11.54	85.0812	11.5358	85.0812	0.00
05/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4193	4	4193	4	0.00
05/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4138	4	4138	4	0.00
05/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4165	4	4165	4	0.00
05/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4804	5	4804	5	0.00
05/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4832	5	4832	5	0.00
05/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4777	5	4777	5	0.00
05/01/2023	R035 On 01-February-24			Bond Future	11.67	86.7848	11.6706	86.7848	0.00
05/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	6122	6	6122	6	0.00
05/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	6187	6	6187	6	0.00
05/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6154	6	6154	6	0.00
05/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3428	3	3428	3	0.00
05/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3448	3	3448	3	0.00
05/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3409	3	3409	3	0.00
05/01/2023	R186 On 02-February-23			Bond Future	8.57	107.6662	8.5715	107.6662	73,853.00
05/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	271	0	271	0	0.00
05/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	248	0	248	0	0.00
05/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	259	0	259	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
05/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	1075	1	1075	1	0.00
05/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	1097	1	1097	1	0.00
05/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	1052	1	1052	1	0.00
05/01/2023	R186 On 04-May-23			Bond Future	8.64	109.7357	8.6390	109.7357	12,452.00
05/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	1718	2	1718	2	0.00
05/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	1737	2	1737	2	0.00
05/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	1755	2	1755	2	0.00
05/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	1135	1	1135	1	0.00
05/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	1122	1	1122	1	0.00
05/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	1148	1	1148	1	0.00
05/01/2023	R186 On 03-August-23			Bond Future	8.67	106.6733	8.6702	106.6733	0.00
05/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	3784	4	3784	4	0.00
05/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	3829	4	3829	4	0.00
05/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	3806	4	3806	4	0.00
05/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	694	1	694	1	0.00
05/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	700	1	700	1	0.00
05/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	688	1	688	1	0.00
05/01/2023	R186 On 02-November-23			Bond Future	8.72	108.8200	8.7165	108.8200	0.00
05/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5174	5	5174	5	0.00
05/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3006	3	3006	3	0.00
05/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3025	3	3025	3	0.00
05/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3044	3	3044	3	0.00
05/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	2580	3	2580	3	1,715.00
05/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	1177	1	1177	1	0.00
05/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	1185	1	1185	1	0.00
05/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	1192	1	1192	1	0.00
05/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	597	1	597	1	1,715.00
05/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	1390	1	1390	1	0.00
05/01/2023	R186 On 01-February-24			Bond Future	8.78	105.6945	8.7753	105.6945	0.00
05/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3074	3	3074	3	0.00
05/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3037	3	3037	3	0.00
05/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3056	3	3056	3	0.00
05/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	1189	1	1189	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	1203	1	1203	1	0.00
05/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	1196	1	1196	1	0.00
05/01/2023	R197 On 02-February-23			Bond Future	328.72	328.7084	328.7158	328.7084	977.00
05/01/2023	R197 On 04-May-23			Bond Future	335.11	335.1077	335.1136	335.1077	0.00
05/01/2023	R197 On 03-August-23			Bond Future	332.97	332.9698	332.9746	332.9698	0.00
05/01/2023	R197 On 02-November-23			Bond Future	339.75	339.7465	339.7517	339.7465	0.00
05/01/2023	R202 On 02-February-23			Bond Future	251.24	251.5664	251.2419	251.5664	5,950.00
05/01/2023	R202 On 04-May-23			Bond Future	256.13	256.4638	256.1317	256.4638	0.00
05/01/2023	R202 On 03-August-23			Bond Future	256.61	256.9506	256.6106	256.9506	0.00
05/01/2023	R202 On 02-November-23			Bond Future	261.83	262.1803	261.8336	262.1803	0.00
05/01/2023	R202 On 01-February-24			Bond Future	262.18	262.5353	262.1822	262.5353	0.00
05/01/2023	R209 On 02-February-23			Bond Future	11.18	68.6840	11.1766	68.6840	31,486.00
05/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	459	0	459	0	0.00
05/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	431	0	431	0	0.00
05/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	445	0	445	0	0.00
05/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	2427	2	2427	2	0.00
05/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	2506	3	2506	3	0.00
05/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	2466	2	2466	2	0.00
05/01/2023	R209 On 04-May-23			Bond Future	11.29	66.8530	11.2868	66.8530	2,635.00
05/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6645	7	6645	7	0.00
05/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3339	3	3339	3	1,000.00
05/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2041	2	2041	2	0.00
05/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2299	2	2299	2	0.00
05/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2275	2	2275	2	0.00
05/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2251	2	2251	2	0.00
05/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	550	1	550	1	500.00
05/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	7501	8	7501	8	0.00
05/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	3253	3	3253	3	0.00
05/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	3226	3	3226	3	0.00
05/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	2277	2	2277	2	0.00
05/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	3199	3	3199	3	0.00
05/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	3508	4	3508	4	6,250.00
05/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	908	1	908	1	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2023	R209 On 03-August-23			Bond Future	11.38	68.2204	11.3836	68.2204	0.00
05/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5253	5	5253	5	0.00
05/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5192	5	5192	5	0.00
05/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5222	5	5222	5	0.00
05/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2521	3	2521	3	0.00
05/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2555	3	2555	3	0.00
05/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2538	3	2538	3	0.00
05/01/2023	R209 On 02-November-23			Bond Future	11.49	66.4420	11.4896	66.4420	0.00
05/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3606	4	3606	4	0.00
05/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3558	4	3558	4	0.00
05/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3582	4	3582	4	0.00
05/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	4319	4	4319	4	0.00
05/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	4345	4	4345	4	0.00
05/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	4294	4	4294	4	0.00
05/01/2023	R209 On 01-February-24			Bond Future	11.60	67.7722	11.6015	67.7722	0.00
05/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	5504	6	5504	6	0.00
05/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	5532	6	5532	6	0.00
05/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	5561	6	5561	6	0.00
05/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3039	3	3039	3	0.00
05/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3056	3	3056	3	0.00
05/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3073	3	3073	3	0.00
05/01/2023	R210 On 02-February-23			Bond Future	223.06	223.0562	223.0614	223.0562	372.00
05/01/2023	R210 On 04-May-23			Bond Future	224.32	224.3133	224.3175	224.3133	0.00
05/01/2023	R210 On 03-August-23			Bond Future	228.96	228.9519	228.9552	228.9519	0.00
05/01/2023	R210 On 02-November-23			Bond Future	230.45	230.4442	230.4478	230.4442	0.00
05/01/2023	R210 On 01-February-24			Bond Future	235.12	235.1121	235.1161	235.1121	0.00
05/01/2023	R213 On 02-February-23			Bond Future	10.48	84.5912	10.4756	84.5912	38,255.00
05/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
05/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	385	0	385	0	0.00
05/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	844	1	844	1	912.00
05/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	402	0	402	0	0.00
05/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	131	0	131	0	0.00
05/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	7618	8	7618	8	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
05/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	419	0	419	0	0.00
05/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	656	1	656	1	0.00
05/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	1248	1	1248	1	476.00
05/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	13	0	13	0	912.00
05/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1613	2	1613	2	0.00
05/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	1059	1	1059	1	0.00
05/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1583	2	1583	2	0.00
05/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1644	2	1644	2	0.00
05/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	6485	6	6485	6	0.00
05/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	2355	2	2355	2	476.00
05/01/2023	R213 On 04-May-23			Bond Future	10.59	82.6658	10.5904	82.6658	0.00
05/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	2732	3	2732	3	0.00
05/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	2706	3	2706	3	0.00
05/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	2758	3	2758	3	0.00
05/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	2032	2	2032	2	0.00
05/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	2071	2	2071	2	0.00
05/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	2051	2	2051	2	0.00
05/01/2023	R213 On 03-August-23			Bond Future	10.69	84.3560	10.6900	84.3560	0.00
05/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	5636	6	5636	6	0.00
05/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	5606	6	5606	6	0.00
05/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	5667	6	5667	6	0.00
05/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1613	2	1613	2	0.00
05/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1624	2	1624	2	0.00
05/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1602	2	1602	2	0.00
05/01/2023	R213 On 02-November-23			Bond Future	10.81	82.5009	10.8075	82.5009	0.00
05/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4067	4	4067	4	0.00
05/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4041	4	4041	4	0.00
05/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4093	4	4093	4	0.00
05/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2704	3	2704	3	0.00
05/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2738	3	2738	3	0.00
05/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2721	3	2721	3	0.00
05/01/2023	R213 On 01-February-24			Bond Future	10.94	84.1532	10.9390	84.1532	0.00
05/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	5307	5	5307	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
05/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5280	5	5280	5	0.00
05/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5252	5	5252	5	0.00
05/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	2112	2	2112	2	0.00
05/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	2100	2	2100	2	0.00
05/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	2087	2	2087	2	0.00
05/01/2023	R214 On 02-February-23			Bond Future	11.35	65.9692	11.3457	65.9692	71,030.00
05/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
05/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	36	0	36	0	0.00
05/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	405	0	405	0	2,300.00
05/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2846	3	2846	3	0.00
05/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	708	1	708	1	0.00
05/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2105	2	2105	2	2,300.00
05/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	549	1	549	1	0.00
05/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	727	1	727	1	0.00
05/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	670	1	670	1	0.00
05/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	689	1	689	1	0.00
05/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	2137	2	2137	2	0.00
05/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	2174	2	2174	2	0.00
05/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2864	3	2864	3	0.00
05/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	2444	2	2444	2	0.00
05/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	765	1	765	1	0.00
05/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	2101	2	2101	2	0.00
05/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	2065	2	2065	2	0.00
05/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	484	1	484	1	0.00
05/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	6047	6	6047	6	0.00
05/01/2023	R214 On 02-February-23		Put	Bond Future	34024	34	34024	34	0.00
05/01/2023	R214 On 04-May-23			Bond Future	11.45	63.9395	11.4479	63.9395	0.00
05/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2697	3	2697	3	0.00
05/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2643	3	2643	3	0.00
05/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2670	3	2670	3	0.00
05/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	3083	3	3083	3	0.00
05/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	3110	3	3110	3	0.00
05/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	3057	3	3057	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
05/01/2023	R214 On 03-August-23			Bond Future	11.54	65.2470	11.5389	65.2470	0.00
05/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5668	6	5668	6	0.00
05/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5605	6	5605	6	0.00
05/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5636	6	5636	6	0.00
05/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2573	3	2573	3	0.00
05/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2590	3	2590	3	0.00
05/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2556	3	2556	3	0.00
05/01/2023	R214 On 02-November-23			Bond Future	11.64	63.2611	11.6404	63.2611	0.00
05/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3788	4	3788	4	0.00
05/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3737	4	3737	4	0.00
05/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3763	4	3763	4	0.00
05/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4701	5	4701	5	0.00
05/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4728	5	4728	5	0.00
05/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4674	5	4674	5	0.00
05/01/2023	R214 On 01-February-24			Bond Future	11.75	64.5277	11.7499	64.5277	0.00
05/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5404	5	5404	5	0.00
05/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5433	5	5433	5	0.00
05/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5462	5	5462	5	0.00
05/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3438	3	3438	3	0.00
05/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3457	3	3457	3	0.00
05/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3476	3	3476	3	0.00
05/01/2023	R248 On 02-February-23			Bond Future	11.31	82.6935	11.3135	82.6935	247,648.00
05/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	78	0	78	0	0.00
05/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	884	1	884	1	0.00
05/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	909	1	909	1	0.00
05/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	985	1	985	1	0.00
05/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	747	1	747	1	2,900.00
05/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2779	3	2779	3	2,900.00
05/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3239	3	3239	3	0.00
05/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	934	1	934	1	0.00
05/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	2537	3	2537	3	0.00
05/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	2448	2	2448	2	0.00
05/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	706	1	706	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	887	1	887	1	0.00
05/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2912	3	2912	3	0.00
05/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	2582	3	2582	3	0.00
05/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2627	3	2627	3	0.00
05/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6686	7	6686	7	0.00
05/01/2023	R248 On 04-May-23			Bond Future	11.42	79.8247	11.4169	79.8247	11,095.00
05/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3414	3	3414	3	0.00
05/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3380	3	3380	3	0.00
05/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3448	3	3448	3	0.00
05/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3894	4	3894	4	0.00
05/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3961	4	3961	4	0.00
05/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3927	4	3927	4	0.00
05/01/2023	R248 On 03-August-23			Bond Future	11.51	81.4196	11.5121	81.4196	0.00
05/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6946	7	6946	7	0.00
05/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6907	7	6907	7	0.00
05/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6985	7	6985	7	0.00
05/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	3243	3	3243	3	0.00
05/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3285	3	3285	3	0.00
05/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	3264	3	3264	3	0.00
05/01/2023	R248 On 02-November-23			Bond Future	11.61	78.6364	11.6090	78.6364	13,000.00
05/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5036	5	5036	5	0.00
05/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5004	5	5004	5	0.00
05/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4972	5	4972	5	0.00
05/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5809	6	5809	6	0.00
05/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5876	6	5876	6	0.00
05/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5843	6	5843	6	0.00
05/01/2023	R248 On 01-February-24			Bond Future	11.71	80.2478	11.7109	80.2478	0.00
05/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7293	7	7293	7	0.00
05/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7257	7	7257	7	0.00
05/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7222	7	7222	7	0.00
05/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4583	5	4583	5	0.00
05/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4559	5	4559	5	0.00
05/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4536	5	4536	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
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