



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 WEEKLY STATISTICS REPORT

FROM: 04/01/2023 TO: 04/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	2025 On 02-February-23			Bond Future	166.30	166.2585	166.2961	166.2585	6,568.00
04/01/2023	2025 On 04-May-23			Bond Future	169.53	169.4978	169.5337	169.4978	0.00
04/01/2023	2025 On 03-August-23			Bond Future	171.29	171.2603	171.2946	171.2603	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
04/01/2023	2025 On 02-November-23			Bond Future	174.78	174.7457	174.7810	174.7457	0.00
04/01/2023	2025 On 01-February-24			Bond Future	176.53	176.4951	176.5317	176.4951	0.00
04/01/2023	2029 On 02-February-23			Bond Future	120.78	120.6302	120.7797	120.6302	1,476.00
04/01/2023	2029 On 04-May-23			Bond Future	121.84	121.6850	121.8357	121.6850	0.00
04/01/2023	2029 On 03-August-23			Bond Future	124.36	124.2028	124.3551	124.2028	0.00
04/01/2023	2029 On 02-November-23			Bond Future	125.56	125.4008	125.5563	125.4008	0.00
04/01/2023	2029 On 01-February-24			Bond Future	128.10	127.9406	128.0998	127.9406	0.00
04/01/2023	2030 On 02-February-23			Bond Future	10.04	89.7706	90.0700	89.7706	92,379.00
04/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
04/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	0	0	388.00
04/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	6643	6	7	6	5,000.00
04/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	4868	5	5	5	0.00
04/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	5033	5	5	5	0.00
04/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	868	1	1	1	0.00
04/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	478	0	0	0	388.00
04/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	702	1	1	1	0.00
04/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	408	0	0	0	0.00
04/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	0	0	0.00
04/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	5817	6	6	6	5,000.00
04/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	819	1	1	1	0.00
04/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	844	1	1	1	0.00
04/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	425	0	0	0	0.00
04/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	4	0	0	0	0.00
04/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	221	0	0	0	0.00
04/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	2013	2	2	2	102.00
04/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	4004	4	4	4	0.00
04/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	1182	1	1	1	102.00
04/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	1024	1	1	1	0.00
04/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	40	0	0	0	0.00
04/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4784	5	5	5	0.00
04/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	4588	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	66	0	0	0	388.00
04/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	5924	6	6	6	0.00
04/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1588	2	2	2	0.00
04/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	1470	2	1	2	0.00
04/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1558	2	2	2	0.00
04/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	1067	1	1	1	0.00
04/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	1045	1	1	1	0.00
04/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	73	0	0	0	0.00
04/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	23	0	0	0	0.00
04/01/2023	2030 On 04-May-23			Bond Future	10.16	91.4979	91.8017	91.4979	0.00
04/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10169	10	10	10	0.00
04/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	6711	6	7	6	0.00
04/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8229	8	8	8	0.00
04/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	9916	10	10	10	0.00
04/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3191	3	3	3	0.00
04/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1146	1	1	1	150.00
04/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3506	3	4	3	350.00
04/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	5728	5	6	5	0.00
04/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	2864	3	3	3	479.00
04/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3135	3	3	3	0.00
04/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3163	3	3	3	0.00
04/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1282	1	1	1	479.00
04/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1463	1	1	1	388.00
04/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	1871	2	2	2	1,080.00
04/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	583	1	1	1	388.00
04/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5814	6	6	6	0.00
04/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3781	4	4	4	0.00
04/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2583	3	3	3	0.00
04/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	3175	3	3	3	0.00
04/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	3501	4	4	4	0.00
04/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1519	2	2	2	0.00
04/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1535	2	2	2	0.00
04/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1703	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	632	1	1	1	150.00
04/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1340	1	1	1	0.00
04/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1503	2	2	2	0.00
04/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	170	0	0	0	479.00
04/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	288	0	0	0	1,080.00
04/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	463	1	0	1	388.00
04/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	153	0	0	0	350.00
04/01/2023	2030 On 03-August-23			Bond Future	10.26	89.3626	89.6713	89.3626	0.00
04/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	9936	10	10	10	0.00
04/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	5918	6	6	6	0.00
04/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	10922	11	11	11	0.00
04/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	5856	6	6	6	0.00
04/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3236	3	3	3	1,012.00
04/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	3866	4	4	4	350.00
04/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	5887	6	6	6	0.00
04/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	1296	1	1	1	0.00
04/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	2187	2	2	2	0.00
04/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	1315	1	1	1	0.00
04/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	372	0	0	0	350.00
04/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2623	3	3	3	0.00
04/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	506	1	1	1	1,012.00
04/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	1306	1	1	1	0.00
04/01/2023	2030 On 02-November-23			Bond Future	10.36	91.1607	91.4758	91.1607	0.00
04/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4189	4	4	4	0.00
04/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4163	4	4	4	0.00
04/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4137	4	4	4	0.00
04/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	2323	2	2	2	0.00
04/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	2308	2	2	2	0.00
04/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	2293	2	2	2	0.00
04/01/2023	2030 On 01-February-24			Bond Future	10.48	88.9808	89.3027	88.9808	0.00
04/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5373	5	5	5	0.00
04/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5345	5	5	5	0.00
04/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5400	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1880	2	2	2	0.00
04/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1902	2	2	2	0.00
04/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1891	2	2	2	0.00
04/01/2023	2032 On 02-February-23			Bond Future	10.67	88.7429	89.0293	88.7429	112,020.00
04/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
04/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	10009	10	10	10	0.00
04/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	5903	6	6	6	0.00
04/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	421	0	0	0	0.00
04/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	439	0	0	0	0.00
04/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	135	0	0	0	0.00
04/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	293	0	0	0	8,000.00
04/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	1	0	0	0	500.00
04/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	25	0	0	0	750.00
04/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	4361	4	4	4	0.00
04/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	5219	5	5	5	0.00
04/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	668	1	1	1	0.00
04/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1110	1	1	1	750.00
04/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4137	4	4	4	0.00
04/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	193	0	0	0	500.00
04/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	458	0	0	0	0.00
04/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1862	2	2	2	0.00
04/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	2562	3	3	3	0.00
04/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	181	0	0	0	8,000.00
04/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	1093	1	1	1	0.00
04/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	1542	2	2	2	454.00
04/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	99	0	0	0	0.00
04/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	160	0	0	0	8,000.00
04/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	4033	4	4	4	0.00
04/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	6544	7	7	7	0.00
04/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	2231	2	2	2	0.00
04/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2829	3	3	3	454.00
04/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1897	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1932	2	2	2	0.00
04/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	68	0	0	0	500.00
04/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	6	0	0	0	750.00
04/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	7467	8	7	8	0.00
04/01/2023	2032 On 04-May-23			Bond Future	10.79	86.2904	86.5810	86.2904	66,415.00
04/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	2878	3	3	3	0.00
04/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	2850	3	3	3	0.00
04/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2198	2	2	2	400.00
04/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	12307	12	12	12	0.00
04/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	2907	3	3	3	0.00
04/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4404	4	4	4	400.00
04/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	2385	3	2	3	0.00
04/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	152	0	0	0	400.00
04/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	3054	3	3	3	0.00
04/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	2430	3	2	3	0.00
04/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	2407	3	2	3	0.00
04/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1505	2	2	2	0.00
04/01/2023	2032 On 03-August-23			Bond Future	10.89	88.0567	88.3520	88.0567	2,600.00
04/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6029	6	6	6	0.00
04/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6063	6	6	6	0.00
04/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6096	6	6	6	0.00
04/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	6534	6	7	6	5,000.00
04/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1707	2	2	2	0.00
04/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1871	2	2	2	0.00
04/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1884	2	2	2	0.00
04/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1897	2	2	2	0.00
04/01/2023	2032 On 02-November-23			Bond Future	11.01	85.6688	85.9703	85.6688	0.00
04/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4335	4	4	4	0.00
04/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4307	4	4	4	0.00
04/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4363	4	4	4	0.00
04/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	3250	3	3	3	0.00
04/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	3290	3	3	3	0.00
04/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	3270	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2032 On 01-February-24			Bond Future	11.13	87.3836	87.6915	87.3836	0.00
04/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	5742	6	6	6	0.00
04/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	5711	6	6	6	0.00
04/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	5681	5	6	5	0.00
04/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2474	3	2	3	0.00
04/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2459	3	2	3	0.00
04/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2445	3	2	3	0.00
04/01/2023	2033 On 02-February-23			Bond Future	117.18	116.7466	117.1758	116.7466	7,312.00
04/01/2023	2033 On 04-May-23			Bond Future	118.07	117.6352	118.0710	117.6352	0.00
04/01/2023	2033 On 03-August-23			Bond Future	120.51	120.0691	120.5124	120.0691	0.00
04/01/2023	2033 On 02-November-23			Bond Future	121.54	121.0924	121.5448	121.0924	0.00
04/01/2023	2033 On 01-February-24			Bond Future	124.01	123.5450	124.0071	123.5450	0.00
04/01/2023	2037 On 02-February-23			Bond Future	11.39	79.9372	80.2002	79.9372	133,919.00
04/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	656	1	1	1	0.00
04/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	752	1	1	1	577.00
04/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	619	1	1	1	0.00
04/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	637	1	1	1	0.00
04/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	3739	4	4	4	0.00
04/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	2712	3	3	3	0.00
04/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	2755	3	3	3	0.00
04/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	2461	3	2	3	0.00
04/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	416	0	0	0	577.00
04/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	2669	3	3	3	0.00
04/01/2023	2037 On 04-May-23			Bond Future	11.51	81.4754	81.7422	81.4754	0.00
04/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	11850	12	12	12	0.00
04/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2651	3	3	3	0.00
04/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1925	2	2	2	400.00
04/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4073	4	4	4	400.00
04/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4630	4	5	4	0.00
04/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2596	2	3	2	0.00
04/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1749	2	2	2	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2624	3	3	3	0.00
04/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	3794	4	4	4	0.00
04/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	5083	5	5	5	0.00
04/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	3826	4	4	4	0.00
04/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	4771	5	5	5	0.00
04/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	435	0	0	0	400.00
04/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	2542	3	3	3	0.00
04/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	2210	2	2	2	703.00
04/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	3763	4	4	4	0.00
04/01/2023	2037 On 03-August-23			Bond Future	11.63	78.8848	79.1558	78.8848	0.00
04/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	5902	6	6	6	0.00
04/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	5834	6	6	6	0.00
04/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	5868	6	6	6	0.00
04/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	3086	3	3	3	0.00
04/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	3105	3	3	3	0.00
04/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	3066	3	3	3	0.00
04/01/2023	2037 On 02-November-23			Bond Future	11.74	80.4719	80.7485	80.4719	0.00
04/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4057	4	4	4	0.00
04/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4085	4	4	4	0.00
04/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4113	4	4	4	0.00
04/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	5136	5	5	5	0.00
04/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	5107	5	5	5	0.00
04/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	5078	5	5	5	0.00
04/01/2023	2037 On 01-February-24			Bond Future	11.87	77.8275	78.1100	77.8275	0.00
04/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6117	6	6	6	0.00
04/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	6149	6	6	6	0.00
04/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	6181	6	6	6	0.00
04/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3715	4	4	4	0.00
04/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3735	4	4	4	0.00
04/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3755	4	4	4	0.00
04/01/2023	2038 On 02-February-23			Bond Future	129.11	129.0972	129.1128	129.0972	3,782.00
04/01/2023	2038 On 04-May-23			Bond Future	131.63	131.6124	131.6266	131.6124	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2038 On 03-August-23			Bond Future	132.39	132.3731	132.3856	132.3731	0.00
04/01/2023	2038 On 02-November-23			Bond Future	135.08	135.0671	135.0802	135.0671	0.00
04/01/2023	2038 On 01-February-24			Bond Future	135.80	135.7887	135.8025	135.7887	0.00
04/01/2023	2040 On 02-February-23			Bond Future	11.47	81.6880	81.8746	81.6880	138,751.00
04/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	16	0	0	0	0.00
04/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	18	0	0	0	388.00
04/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	646	1	1	1	0.00
04/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4081	4	4	4	0.00
04/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	628	1	1	1	0.00
04/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	369	0	0	0	0.00
04/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	4928	5	5	5	0.00
04/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5081	5	5	5	0.00
04/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	665	1	1	1	0.00
04/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	807	1	1	1	563.00
04/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	407	0	0	0	388.00
04/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3740	4	4	4	0.00
04/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	2611	3	3	3	0.00
04/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	417	0	0	0	563.00
04/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2930	3	3	3	0.00
04/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	253	0	0	0	388.00
04/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	273	0	0	0	0.00
04/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	3025	3	3	3	0.00
04/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2978	3	3	3	0.00
04/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8647	9	9	9	0.00
04/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3904	4	4	4	0.00
04/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8867	9	9	9	0.00
04/01/2023	2040 On 04-May-23			Bond Future	11.59	83.2600	83.4489	83.2600	300.00
04/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11067	11	11	11	0.00
04/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3139	3	3	3	486.00
04/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5138	5	5	5	0.00
04/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2925	3	3	3	0.00
04/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	583	1	1	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2955	3	3	3	0.00
04/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1293	1	1	1	486.00
04/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1666	2	2	2	388.00
04/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1913	2	2	2	684.00
04/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2985	3	3	3	0.00
04/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8141	8	8	8	0.00
04/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	1240	1	1	1	388.00
04/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3993	4	4	4	0.00
04/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6934	7	7	7	0.00
04/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	681	1	1	1	486.00
04/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	2356	2	2	2	684.00
04/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	5520	6	6	6	0.00
04/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	6011	6	6	6	0.00
04/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	4026	4	4	4	0.00
04/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	10227	10	10	10	0.00
04/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	4060	4	4	4	0.00
04/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3831	4	4	4	0.00
04/01/2023	2040 On 03-August-23			Bond Future	11.70	80.4553	80.6470	80.4553	0.00
04/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6291	6	6	6	0.00
04/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6327	6	6	6	0.00
04/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6364	6	6	6	0.00
04/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	3231	3	3	3	0.00
04/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	3252	3	3	3	0.00
04/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	3273	3	3	3	0.00
04/01/2023	2040 On 02-November-23			Bond Future	11.81	82.0741	82.2697	82.0741	0.00
04/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4359	4	4	4	0.00
04/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4300	4	4	4	0.00
04/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4330	4	4	4	0.00
04/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5724	6	6	6	0.00
04/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5660	6	6	6	0.00
04/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5692	6	6	6	0.00
04/01/2023	2040 On 01-February-24			Bond Future	11.93	79.2113	79.4112	79.2113	0.00
04/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	6463	6	6	6	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
04/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	6429	6	6	6	0.00
04/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	6395	6	6	6	0.00
04/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4110	4	4	4	0.00
04/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4087	4	4	4	0.00
04/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4065	4	4	4	0.00
04/01/2023	2044 On 02-February-23			Bond Future	11.48	78.4949	78.6510	78.4949	79,398.00
04/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	184	0	0	0	2,500.00
04/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2613	3	3	3	0.00
04/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	733	1	1	1	0.00
04/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	817	1	1	1	0.00
04/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	26	0	0	0	0.00
04/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	453	0	0	0	2,500.00
04/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3743	4	4	4	0.00
04/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3275	3	3	3	0.00
04/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2407	2	2	2	1,700.00
04/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	713	1	1	1	0.00
04/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	617	1	1	1	1,700.00
04/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	693	1	1	1	0.00
04/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2959	3	3	3	0.00
04/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2911	3	3	3	0.00
04/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	1027	1	1	1	0.00
04/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	659	1	1	1	0.00
04/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	522	1	1	1	4,000.00
04/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3676	4	4	4	0.00
04/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	922	1	1	1	2,500.00
04/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2679	3	3	3	0.00
04/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	8321	8	8	8	0.00
04/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	3155	3	3	3	0.00
04/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2864	3	3	3	0.00
04/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	5161	5	5	5	0.00
04/01/2023	2044 On 04-May-23			Bond Future	11.60	80.0054	80.1632	80.0054	0.00
04/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4091	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5016	5	5	5	0.00
04/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3028	3	3	3	0.00
04/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6000	6	6	6	0.00
04/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2997	3	3	3	0.00
04/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2967	3	3	3	0.00
04/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	4166	4	4	4	0.00
04/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	4132	4	4	4	0.00
04/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	3128	3	3	3	4,115.00
04/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	2032	2	2	2	1,500.00
04/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	4097	4	4	4	0.00
04/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2525	3	3	3	4,115.00
04/01/2023	2044 On 03-August-23			Bond Future	11.70	77.2594	77.4193	77.2594	0.00
04/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6263	6	6	6	0.00
04/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6190	6	6	6	0.00
04/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6227	6	6	6	0.00
04/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3472	4	3	4	0.00
04/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3450	4	3	4	0.00
04/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3428	3	3	3	0.00
04/01/2023	2044 On 02-November-23			Bond Future	11.81	78.8138	78.9771	78.8138	0.00
04/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4332	4	4	4	0.00
04/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4362	4	4	4	0.00
04/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4392	4	4	4	0.00
04/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5869	6	6	6	0.00
04/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5902	6	6	6	0.00
04/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5936	6	6	6	0.00
04/01/2023	2044 On 01-February-24			Bond Future	11.92	76.0109	76.1778	76.0109	0.00
04/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	6372	6	6	6	0.00
04/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	6406	6	6	6	0.00
04/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	6441	6	6	6	0.00
04/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4255	4	4	4	0.00
04/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4279	4	4	4	0.00
04/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4302	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2046 On 02-February-23			Bond Future	116.46	116.4418	116.4561	116.4418	13,798.00
04/01/2023	2046 On 04-May-23			Bond Future	116.69	116.6750	116.6880	116.6750	4,935.00
04/01/2023	2046 On 03-August-23			Bond Future	119.10	119.0895	119.1012	119.0895	0.00
04/01/2023	2046 On 02-November-23			Bond Future	119.44	119.4236	119.4356	119.4236	0.00
04/01/2023	2046 On 01-February-24			Bond Future	121.85	121.8420	121.8546	121.8420	0.00
04/01/2023	2050 On 02-February-23			Bond Future	118.20	117.8708	118.2043	117.8708	10,449.00
04/01/2023	2050 On 04-May-23			Bond Future	120.51	120.1671	120.5056	120.1671	3,472.00
04/01/2023	2050 On 03-August-23			Bond Future	120.82	120.4723	120.8162	120.4723	0.00
04/01/2023	2050 On 02-November-23			Bond Future	123.28	122.9241	123.2752	122.9241	0.00
04/01/2023	2050 On 01-February-24			Bond Future	123.53	123.1712	123.5297	123.1712	0.00
04/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	AL37 On 02-February-23			Index Future	861.77	858.5850	861.7670	858.5850	0.00
04/01/2023	AL37 On 04-May-23			Index Future	878.33	875.0920	878.3310	875.0920	0.00
04/01/2023	AL37 On 03-August-23			Index Future	896.28	892.9810	896.2820	892.9810	0.00
04/01/2023	AL37 On 02-November-23			Index Future	914.32	910.9540	914.3220	910.9540	0.00
04/01/2023	AL37 On 01-February-24			Index Future	932.65	929.2140	932.6510	929.2140	0.00
04/01/2023	AL7T On 02-February-23			Index Future	998.95	995.7940	998.9510	995.7940	0.00
04/01/2023	AL7T On 04-May-23			Index Future	1018.15	1014.9390	1018.1530	1014.9390	0.00
04/01/2023	AL7T On 03-August-23			Index Future	1038.96	1035.6870	1038.9610	1035.6870	0.00
04/01/2023	AL7T On 02-November-23			Index Future	1059.87	1056.5320	1059.8730	1056.5320	0.00
04/01/2023	AL7T On 01-February-24			Index Future	1081.12	1077.7100	1081.1190	1077.7100	0.00
04/01/2023	ALBI On 02-February-23			Index Future	871.36	868.9140	871.3570	868.9140	111.00
04/01/2023	ALBI On 04-May-23			Index Future	888.11	885.6200	888.1060	885.6200	0.00
04/01/2023	ALBI On 03-August-23			Index Future	906.26	903.7230	906.2570	903.7230	0.00
04/01/2023	ALBI On 02-November-23			Index Future	924.50	921.9130	924.4980	921.9130	0.00
04/01/2023	ALBI On 01-February-24			Index Future	943.03	940.3920	943.0300	940.3920	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
04/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C214 On 28-February-41			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
04/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	ES33 On 02-February-23			Bond Future	12.14	75.5235	75.7427	75.5235	350.00
04/01/2023	ES33 On 04-May-23			Bond Future	12.30	73.2011	73.4234	73.2011	0.00
04/01/2023	ES33 On 03-August-23			Bond Future	12.45	74.7166	74.9425	74.7166	0.00
04/01/2023	ES33 On 02-November-23			Bond Future	12.61	72.4424	72.6730	72.4424	0.00
04/01/2023	ES33 On 01-February-24			Bond Future	12.79	73.9080	74.1437	73.9080	0.00
04/01/2023	ES42 On 02-February-23			Bond Future	12.42	73.8411	73.9814	73.8411	4,195.00
04/01/2023	ES42 On 04-May-23			Bond Future	12.57	71.0170	71.1589	71.0170	0.00
04/01/2023	ES42 On 03-August-23			Bond Future	12.70	72.4882	72.6321	72.4882	0.00
04/01/2023	ES42 On 02-November-23			Bond Future	12.85	69.7009	69.8478	69.7009	0.00
04/01/2023	ES42 On 01-February-24			Bond Future	13.00	71.1102	71.2605	71.1102	0.00
04/01/2023	GOVI On 02-February-23			GOVI	859.16	856.7210	859.1580	856.7210	849.00
04/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	83180	6	8	6	0.00
04/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	83280	6	8	6	0.00
04/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	83380	6	8	6	0.00
04/01/2023	GOVI On 02-February-23	850.82	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
04/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 04-May-23			GOVI	875.67	873.1930	875.6720	873.1930	0.00
04/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	227920	20	23	20	0.00
04/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	228120	20	23	20	0.00
04/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	228020	20	23	20	0.00
04/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 03-August-23			GOVI	893.57	891.0430	893.5680	891.0430	0.00
04/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	563380	54	56	54	0.00
04/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	563480	54	56	54	0.00
04/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	563580	54	56	54	0.00
04/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-November-23			GOVI	911.55	908.9770	911.5540	908.9770	0.00
04/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	257540	23	26	23	0.00
04/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	257440	23	26	23	0.00
04/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	257340	23	26	23	0.00
04/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 01-February-24			GOVI	929.83	927.1970	929.8270	927.1970	0.00
04/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	498470	47	50	47	0.00
04/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	498370	47	50	47	0.00
04/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	498270	47	50	47	0.00
04/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
04/01/2023	IGOV On 02-February-23			Index Future	326.32	325.9600	326.3180	325.9600	640.00
04/01/2023	IGOV On 04-May-23			Index Future	332.67	332.3070	332.6700	332.3070	16.00
04/01/2023	IGOV On 03-August-23			Index Future	339.55	339.1790	339.5480	339.1790	0.00
04/01/2023	IGOV On 02-November-23			Index Future	346.46	346.0830	346.4590	346.0830	0.00
04/01/2023	IGOV On 01-February-24			Index Future	353.48	353.0950	353.4800	353.0950	0.00
04/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.35	92.6550	92.6550	92.6550	0.00
04/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3000	92.3250	92.3000	0.00
04/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.71	92.2750	92.2950	92.2750	0.00
04/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.80	92.1700	92.2050	92.1700	0.00
04/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.79	92.1500	92.2100	92.1500	0.00
04/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.84	92.1150	92.1650	92.1150	0.00
04/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.83	92.1100	92.1700	92.1100	75.00
04/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.75	92.1950	92.2550	92.1950	272.00
04/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.69	92.2350	92.3150	92.2350	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
04/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.66	92.2300	92.3400	92.2300	0.00
04/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.66	92.2500	92.3400	92.2500	68.00
04/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.81	92.0650	92.1950	92.0650	0.00
04/01/2023	R035 On 02-February-23			Bond Future	11.18	88.6204	88.8533	88.6204	145,700.00
04/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	4704	5	5	5	0.00
04/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	10797	11	11	11	0.00
04/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1057	1	1	1	976.00
04/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1082	1	1	1	0.00
04/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	644	1	1	1	0.00
04/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	90	0	0	0	976.00
04/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	324	0	0	0	388.00
04/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	662	1	1	1	0.00
04/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	9	0	0	0	582.00
04/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	11	0	0	0	0.00
04/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	13	0	0	0	388.00
04/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	4512	4	5	4	0.00
04/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	681	1	1	1	0.00
04/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	281	0	0	0	0.00
04/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	347	0	0	0	0.00
04/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	3446	4	3	4	582.00
04/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	5434	6	5	6	0.00
04/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	3749	4	4	4	0.00
04/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	3545	4	4	4	0.00
04/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	2447	3	2	3	0.00
04/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	5	0	0	0	976.00
04/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	8013	8	8	8	0.00
04/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	8539	9	9	9	0.00
04/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	2488	3	2	3	0.00
04/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	2530	3	3	3	0.00
04/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1778	2	2	2	582.00
04/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1811	2	2	2	0.00
04/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	214	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	8276	9	8	9	0.00
04/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	238	0	0	0	0.00
04/01/2023	R035 On 04-May-23			Bond Future	11.30	85.8225	86.0586	85.8225	104,492.00
04/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	2908	3	3	3	0.00
04/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1124	1	1	1	491.00
04/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	496	0	0	0	388.00
04/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7382	7	7	7	0.00
04/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2765	3	3	3	491.00
04/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2850	3	3	3	0.00
04/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2879	3	3	3	0.00
04/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1426	1	1	1	388.00
04/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	10395	10	10	10	0.00
04/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	563	1	1	1	491.00
04/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	5560	6	6	6	0.00
04/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	1111	1	1	1	388.00
04/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	3366	3	3	3	0.00
04/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	9382	10	9	10	0.00
04/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	6367	7	6	7	0.00
04/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	3512	4	4	4	0.00
04/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	3424	4	3	4	0.00
04/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	3395	4	3	4	0.00
04/01/2023	R035 On 03-August-23			Bond Future	11.41	87.5787	87.8184	87.5787	0.00
04/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	5924	6	6	6	0.00
04/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	5959	6	6	6	0.00
04/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	5994	6	6	6	0.00
04/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2770	3	3	3	0.00
04/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2789	3	3	3	0.00
04/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2807	3	3	3	0.00
04/01/2023	R035 On 02-November-23			Bond Future	11.53	84.8366	85.0812	84.8366	0.00
04/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4212	4	4	4	0.00
04/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4157	4	4	4	0.00
04/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4184	4	4	4	0.00
04/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4801	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4828	5	5	5	0.00
04/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4773	5	5	5	0.00
04/01/2023	R035 On 01-February-24			Bond Future	11.67	86.5350	86.7848	86.5350	0.00
04/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	6142	6	6	6	0.00
04/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	6207	6	6	6	0.00
04/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6174	6	6	6	0.00
04/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3425	4	3	4	0.00
04/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3445	4	3	4	0.00
04/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3406	4	3	4	0.00
04/01/2023	R186 On 02-February-23			Bond Future	8.55	107.2602	107.6662	107.2602	73,853.00
04/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	300	0	0	0	0.00
04/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	275	0	0	0	0.00
04/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	288	0	0	0	0.00
04/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	1037	1	1	1	0.00
04/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	1059	1	1	1	0.00
04/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	1016	1	1	1	0.00
04/01/2023	R186 On 04-May-23			Bond Future	8.62	109.3235	109.7357	109.3235	12,452.00
04/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	1763	2	2	2	0.00
04/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	1781	2	2	2	0.00
04/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	1800	2	2	2	0.00
04/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	1112	1	1	1	0.00
04/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	1100	1	1	1	0.00
04/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	1125	1	1	1	0.00
04/01/2023	R186 On 03-August-23			Bond Future	8.65	106.2542	106.6733	106.2542	0.00
04/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	3839	4	4	4	0.00
04/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	3885	4	4	4	0.00
04/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	3862	4	4	4	0.00
04/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	681	1	1	1	0.00
04/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	687	1	1	1	0.00
04/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	675	1	1	1	0.00
04/01/2023	R186 On 02-November-23			Bond Future	8.69	108.3922	108.8200	108.3922	0.00
04/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5234	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3055	3	3	3	0.00
04/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3075	3	3	3	0.00
04/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3094	3	3	3	0.00
04/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	2626	2	3	2	1,715.00
04/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	1156	1	1	1	0.00
04/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	1164	1	1	1	0.00
04/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	1171	1	1	1	0.00
04/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	586	1	1	1	1,715.00
04/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	1366	2	1	2	0.00
04/01/2023	R186 On 01-February-24			Bond Future	8.75	105.2576	105.6945	105.2576	0.00
04/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3123	3	3	3	0.00
04/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3087	3	3	3	0.00
04/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3105	3	3	3	0.00
04/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	1167	1	1	1	0.00
04/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	1180	1	1	1	0.00
04/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	1174	1	1	1	0.00
04/01/2023	R197 On 02-February-23			Bond Future	328.71	328.6862	328.7084	328.6862	977.00
04/01/2023	R197 On 04-May-23			Bond Future	335.11	335.0897	335.1077	335.0897	0.00
04/01/2023	R197 On 03-August-23			Bond Future	332.97	332.9560	332.9698	332.9560	0.00
04/01/2023	R197 On 02-November-23			Bond Future	339.75	339.7319	339.7465	339.7319	0.00
04/01/2023	R202 On 02-February-23			Bond Future	251.57	251.2026	251.5664	251.2026	5,950.00
04/01/2023	R202 On 04-May-23			Bond Future	256.46	256.0965	256.4638	256.0965	0.00
04/01/2023	R202 On 03-August-23			Bond Future	256.95	256.5793	256.9506	256.5793	0.00
04/01/2023	R202 On 02-November-23			Bond Future	262.18	261.8010	262.1803	261.8010	0.00
04/01/2023	R202 On 01-February-24			Bond Future	262.54	262.1475	262.5353	262.1475	0.00
04/01/2023	R209 On 02-February-23			Bond Future	11.18	68.4569	68.6840	68.4569	31,486.00
04/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	474	0	0	0	0.00
04/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	446	0	0	0	0.00
04/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	460	0	0	0	0.00
04/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	2449	3	2	3	0.00
04/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	2528	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	2488	3	2	3	0.00
04/01/2023	R209 On 04-May-23			Bond Future	11.29	66.6225	66.8530	66.6225	2,635.00
04/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6649	6	7	6	0.00
04/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3347	3	3	3	1,000.00
04/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2049	2	2	2	0.00
04/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2308	2	2	2	0.00
04/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2283	2	2	2	0.00
04/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2259	2	2	2	0.00
04/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	556	1	1	1	500.00
04/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	7513	8	8	8	0.00
04/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	3268	3	3	3	0.00
04/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	3241	3	3	3	0.00
04/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	2291	2	2	2	0.00
04/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	3213	3	3	3	0.00
04/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	3523	4	4	4	6,250.00
04/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	918	1	1	1	8,500.00
04/01/2023	R209 On 03-August-23			Bond Future	11.38	67.9862	68.2204	67.9862	0.00
04/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5257	5	5	5	0.00
04/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5196	5	5	5	0.00
04/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5227	5	5	5	0.00
04/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2532	3	3	3	0.00
04/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2565	3	3	3	0.00
04/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2549	3	3	3	0.00
04/01/2023	R209 On 02-November-23			Bond Future	11.49	66.2030	66.4420	66.2030	0.00
04/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3610	3	4	3	0.00
04/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3561	3	4	3	0.00
04/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3585	3	4	3	0.00
04/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	4329	4	4	4	0.00
04/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	4354	4	4	4	0.00
04/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	4304	4	4	4	0.00
04/01/2023	R209 On 01-February-24			Bond Future	11.60	67.5281	67.7722	67.5281	0.00
04/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	5505	5	6	5	0.00
04/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	5533	5	6	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
04/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	5562	5	6	5	0.00
04/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3047	3	3	3	0.00
04/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3064	3	3	3	0.00
04/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3081	3	3	3	0.00
04/01/2023	R210 On 02-February-23			Bond Future	223.06	223.0301	223.0562	223.0301	372.00
04/01/2023	R210 On 04-May-23			Bond Future	224.31	224.2899	224.3133	224.2899	0.00
04/01/2023	R210 On 03-August-23			Bond Future	228.95	228.9310	228.9519	228.9310	0.00
04/01/2023	R210 On 02-November-23			Bond Future	230.44	230.4226	230.4442	230.4226	0.00
04/01/2023	R210 On 01-February-24			Bond Future	235.11	235.0890	235.1121	235.0890	0.00
04/01/2023	R213 On 02-February-23			Bond Future	10.45	84.2610	84.5912	84.2610	38,255.00
04/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
04/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	431	0	0	0	0.00
04/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	915	1	1	1	912.00
04/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	450	0	0	0	0.00
04/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	155	0	0	0	0.00
04/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	7731	7	8	7	0.00
04/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	468	0	0	0	0.00
04/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	718	1	1	1	0.00
04/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	1198	1	1	1	476.00
04/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	14	0	0	0	912.00
04/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1549	2	2	2	0.00
04/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	1017	1	1	1	0.00
04/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1519	2	2	2	0.00
04/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1578	2	2	2	0.00
04/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	6372	7	6	7	0.00
04/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	2266	3	2	3	476.00
04/01/2023	R213 On 04-May-23			Bond Future	10.57	82.3305	82.6658	82.3305	0.00
04/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	2807	3	3	3	0.00
04/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	2781	3	3	3	0.00
04/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	2833	3	3	3	0.00
04/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1992	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	2030	2	2	2	0.00
04/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	2011	2	2	2	0.00
04/01/2023	R213 On 03-August-23			Bond Future	10.66	84.0151	84.3560	84.0151	0.00
04/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	5727	5	6	5	0.00
04/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	5696	5	6	5	0.00
04/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	5757	6	6	6	0.00
04/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1586	2	2	2	0.00
04/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1597	2	2	2	0.00
04/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1574	2	2	2	0.00
04/01/2023	R213 On 02-November-23			Bond Future	10.78	82.1530	82.5009	82.1530	0.00
04/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4143	4	4	4	0.00
04/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4117	4	4	4	0.00
04/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4169	4	4	4	0.00
04/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2661	3	3	3	0.00
04/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2694	3	3	3	0.00
04/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2677	3	3	3	0.00
04/01/2023	R213 On 01-February-24			Bond Future	10.91	83.7979	84.1532	83.7979	0.00
04/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	5393	5	5	5	0.00
04/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5365	5	5	5	0.00
04/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5337	5	5	5	0.00
04/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	2075	2	2	2	0.00
04/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	2063	2	2	2	0.00
04/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	2051	2	2	2	0.00
04/01/2023	R214 On 02-February-23			Bond Future	11.35	65.8403	65.9692	65.8403	71,030.00
04/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
04/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	39	0	0	0	0.00
04/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	420	0	0	0	2,300.00
04/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2859	3	3	3	0.00
04/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	726	1	1	1	0.00
04/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2122	2	2	2	2,300.00
04/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	566	1	1	1	0.00
04/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	746	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	688	1	1	1	0.00
04/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	707	1	1	1	0.00
04/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	2162	2	2	2	0.00
04/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	2199	2	2	2	0.00
04/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2886	3	3	3	0.00
04/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	2468	3	2	3	0.00
04/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	790	1	1	1	0.00
04/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	2126	2	2	2	0.00
04/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	2090	2	2	2	0.00
04/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	504	1	1	1	0.00
04/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	6057	6	6	6	0.00
04/01/2023	R214 On 02-February-23		Put	Bond Future	34031	34	34	34	0.00
04/01/2023	R214 On 04-May-23			Bond Future	11.45	63.8091	63.9395	63.8091	0.00
04/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2705	3	3	3	0.00
04/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2652	3	3	3	0.00
04/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2679	3	3	3	0.00
04/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	3099	3	3	3	0.00
04/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	3126	3	3	3	0.00
04/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	3072	3	3	3	0.00
04/01/2023	R214 On 03-August-23			Bond Future	11.54	65.1148	65.2470	65.1148	0.00
04/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5672	6	6	6	0.00
04/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5609	6	6	6	0.00
04/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5641	6	6	6	0.00
04/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2584	3	3	3	0.00
04/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2601	3	3	3	0.00
04/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2567	3	3	3	0.00
04/01/2023	R214 On 02-November-23			Bond Future	11.64	63.1261	63.2611	63.1261	0.00
04/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3792	4	4	4	0.00
04/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3741	4	4	4	0.00
04/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3766	4	4	4	0.00
04/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4711	5	5	5	0.00
04/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4738	5	5	5	0.00
04/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4684	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R214 On 01-February-24			Bond Future	11.75	64.3898	64.5277	64.3898	0.00
04/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5405	5	5	5	0.00
04/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5434	5	5	5	0.00
04/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5463	5	5	5	0.00
04/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3446	4	3	4	0.00
04/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3465	4	3	4	0.00
04/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3484	4	3	4	0.00
04/01/2023	R248 On 02-February-23			Bond Future	11.30	82.4987	82.6935	82.4987	247,720.00
04/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	88	0	0	0	0.00
04/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	931	1	1	1	0.00
04/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	956	1	1	1	0.00
04/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1034	1	1	1	0.00
04/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	790	1	1	1	2,900.00
04/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2847	3	3	3	2,900.00
04/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3308	3	3	3	0.00
04/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	982	1	1	1	0.00
04/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	2525	3	3	3	0.00
04/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	2437	3	2	3	0.00
04/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	715	1	1	1	0.00
04/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	895	1	1	1	0.00
04/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2895	3	3	3	0.00
04/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	2569	3	3	3	0.00
04/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2614	3	3	3	0.00
04/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6636	7	7	7	0.00
04/01/2023	R248 On 04-May-23			Bond Future	11.41	79.6272	79.8247	79.6272	11,095.00
04/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3460	3	3	3	0.00
04/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3426	3	3	3	0.00
04/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3494	3	3	3	0.00
04/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3879	4	4	4	0.00
04/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3945	4	4	4	0.00
04/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3912	4	4	4	0.00
04/01/2023	R248 On 03-August-23			Bond Future	11.50	81.2192	81.4196	81.2192	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
04/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6999	7	7	7	0.00
04/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6959	7	7	7	0.00
04/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7038	7	7	7	0.00
04/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	3232	3	3	3	0.00
04/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3273	3	3	3	0.00
04/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	3252	3	3	3	0.00
04/01/2023	R248 On 02-November-23			Bond Future	11.60	78.4319	78.6364	78.4319	13,000.00
04/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5078	5	5	5	0.00
04/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5046	5	5	5	0.00
04/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5013	5	5	5	0.00
04/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5787	6	6	6	0.00
04/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5853	6	6	6	0.00
04/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5820	6	6	6	0.00
04/01/2023	R248 On 01-February-24			Bond Future	11.70	80.0389	80.2478	80.0389	0.00
04/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7341	7	7	7	0.00
04/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7305	7	7	7	0.00
04/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7269	7	7	7	0.00
04/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4565	5	5	5	0.00
04/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4541	5	5	5	0.00
04/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4517	5	5	5	0.00