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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/01/2022 TO: 11/01/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	2025 On 03-February-22			Bond Future	155.30	155.3400	155.2983	155.3400	5,554.00
11/01/2022	2025 On 05-May-22			Bond Future	157.24	157.2018	157.2443	157.2018	164.00
11/01/2022	2025 On 04-August-22			Bond Future	157.70	157.5324	157.6996	157.5324	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
11/01/2022	2025 On 03-November-22			Bond Future	159.80	159.5103	159.8026	159.5103	0.00
11/01/2022	2029 On 03-February-22			Bond Future	114.12	114.1025	114.1246	114.1025	3,838.00
11/01/2022	2029 On 05-May-22			Bond Future	114.35	114.2691	114.3535	114.2691	591.00
11/01/2022	2029 On 04-August-22			Bond Future	115.86	115.6824	115.8583	115.6824	0.00
11/01/2022	2029 On 03-November-22			Bond Future	116.18	115.9098	116.1779	115.9098	0.00
11/01/2022	2030 On 03-February-22			Bond Future	9.58	91.6900	91.5057	91.6900	81,796.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	14	0	0	0	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1928	2	2	2	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	6297	6	6	6	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	900	1	1	1	1,000.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1472	2	1	2	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	522	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	503	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	101.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	21	0	0	0	1,000.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1545	2	2	2	950.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	542	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	448	1	0	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	106	0	0	0	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	365	0	0	0	0.00
11/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	182	0	0	0	950.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2171	2	2	2	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1559	1	2	1	101.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2628	2	3	2	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1379	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1211	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	406	0	0	0	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	282	0	0	0	8,000.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3897	4	4	4	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	6433	6	6	6	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	4164	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
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1276	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1243	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	435	0	0	0	101.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	789	1	1	1	0.00
11/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3	0	0	0	1,000.00
11/01/2022	2030 On 05-May-22			Bond Future	9.79	92.7665	92.6300	92.7665	15,884.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	6312	6	6	6	0.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3048	3	3	3	0.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	265	0	0	0	200.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	327	0	0	0	1,800.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	901	1	1	1	0.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	13	0	0	0	200.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3082	3	3	3	0.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3116	3	3	3	0.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2288	2	2	2	0.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	46	0	0	0	1,800.00
11/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	113	0	0	0	1,073.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	8793	9	9	9	0.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	5330	5	5	5	0.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4964	5	5	5	0.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1032	1	1	1	0.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1047	1	1	1	200.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	11101	11	11	11	0.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	7024	7	7	7	0.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	3125	3	3	3	1,073.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1061	1	1	1	0.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	311	0	0	0	1,800.00
11/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1479	1	1	1	1,073.00
11/01/2022	2030 On 04-August-22			Bond Future	10.01	89.8860	89.8209	89.8860	0.00
11/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	656	1	1	1	800.00
11/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1382	1	1	1	0.00
11/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	185	0	0	0	800.00
11/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1401	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
11/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1419	1	1	1	0.00
11/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	5352	5	5	5	0.00
11/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	948	1	1	1	800.00
11/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3614	4	4	4	0.00
11/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3645	4	4	4	0.00
11/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	8931	9	9	9	0.00
11/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3676	4	4	4	0.00
11/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	5434	5	5	5	0.00
11/01/2022	2030 On 03-November-22			Bond Future	10.22	90.9946	90.9991	90.9946	0.00
11/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2530	3	3	3	0.00
11/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2508	3	3	3	0.00
11/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2553	3	3	3	0.00
11/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	3111	3	3	3	0.00
11/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	3160	3	3	3	0.00
11/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	3135	3	3	3	0.00
11/01/2022	2032 On 03-February-22			Bond Future	10.05	91.9529	91.6566	91.9529	118,685.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	198.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4	0	0	0	97.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	106	0	0	0	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4768	5	5	5	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5029	5	5	5	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2456	3	2	3	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2503	3	3	3	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1221	1	1	1	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2049	2	2	2	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	549	1	1	1	900.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	903	1	1	1	100.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	144	0	0	0	210.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2410	3	2	3	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3530	4	4	4	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2364	3	2	3	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	378	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
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	113	0	0	0	400.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	190	0	0	0	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5969	6	6	6	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2885	3	3	3	0.00
11/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3480	4	3	4	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	104	0	0	0	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	172	0	0	0	210.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	11	0	0	0	210.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6948	7	7	7	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2898	3	3	3	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1790	2	2	2	198.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1431	1	1	1	900.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	265	0	0	0	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	100	0	0	0	97.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	255	0	0	0	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	236	0	0	0	198.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	344	0	0	0	400.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2688	2	3	2	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2435	2	2	2	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	969	1	1	1	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	711	1	1	1	97.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	245	0	0	0	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	27	0	0	0	400.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	34	0	0	0	900.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2952	3	3	3	0.00
11/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5495	5	5	5	0.00
11/01/2022	2032 On 05-May-22			Bond Future	10.25	88.8861	88.6353	88.8861	23,464.00
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	4961	5	5	5	0.00
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	4875	5	5	5	0.00
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	551	1	1	1	780.00
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	1815	2	2	2	780.00
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2135	2	2	2	993.00
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5570	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
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	4705	5	5	5	0.00
11/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	4918	5	5	5	0.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	677	1	1	1	0.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1907	2	2	2	0.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	727	1	1	1	993.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	686	1	1	1	0.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	546	1	1	1	780.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	2205	2	2	2	0.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	4420	4	4	4	0.00
11/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	667	1	1	1	0.00
11/01/2022	2032 On 04-August-22			Bond Future	10.45	89.9640	89.7806	89.9640	0.00
11/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	6784	7	7	7	0.00
11/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	7999	8	8	8	0.00
11/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1943	2	2	2	0.00
11/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1967	2	2	2	0.00
11/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1992	2	2	2	0.00
11/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	945	1	1	1	800.00
11/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	232	0	0	0	800.00
11/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	8827	9	9	9	0.00
11/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	5054	5	5	5	0.00
11/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3327	3	3	3	0.00
11/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3296	3	3	3	0.00
11/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	611	1	1	1	0.00
11/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	815	1	1	1	800.00
11/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3265	3	3	3	0.00
11/01/2022	2032 On 03-November-22			Bond Future	10.65	86.9263	86.8096	86.9263	0.00
11/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3147	3	3	3	0.00
11/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	3118	3	3	3	0.00
11/01/2022	2033 On 03-February-22			Bond Future	112.40	112.4824	112.3961	112.4824	7,281.00
11/01/2022	2033 On 05-May-22			Bond Future	112.52	112.5474	112.5210	112.5474	2,121.00
11/01/2022	2033 On 04-August-22			Bond Future	114.00	113.9394	114.0017	113.9394	0.00
11/01/2022	2033 On 03-November-22			Bond Future	114.22	114.0642	114.2154	114.0642	0.00

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11/01/2022	2037 On 03-February-22			Bond Future	10.80	83.5333	83.2679	83.5333	118,171.00
11/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	4203	4	4	4	0.00
11/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	4092	4	4	4	0.00
11/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	4147	4	4	4	0.00
11/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	96	0	0	0	0.00
11/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	104	0	0	0	0.00
11/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	100	0	0	0	0.00
11/01/2022	2037 On 05-May-22			Bond Future	11.00	84.5142	84.2911	84.5142	11,855.00
11/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	5751	6	6	6	0.00
11/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	5657	6	6	6	0.00
11/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	5704	6	6	6	0.00
11/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	729	1	1	1	0.00
11/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	749	1	1	1	0.00
11/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	739	1	1	1	0.00
11/01/2022	2037 On 04-August-22			Bond Future	11.20	81.2833	81.1239	81.2833	0.00
11/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2170	2	2	2	0.00
11/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3053	3	3	3	1,050.00
11/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3773	4	4	4	0.00
11/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	570	1	1	1	50.00
11/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	5866	6	6	6	0.00
11/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2117	2	2	2	0.00
11/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2143	2	2	2	0.00
11/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	4001	4	4	4	0.00
11/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1478	1	1	1	1,050.00
11/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3929	4	4	4	0.00
11/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	7636	8	8	8	0.00
11/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3965	4	4	4	50.00
11/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2430	2	2	2	50.00
11/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2966	3	3	3	0.00
11/01/2022	2037 On 03-November-22			Bond Future	11.38	82.2861	82.1883	82.2861	0.00
11/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3282	3	3	3	0.00
11/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3342	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
11/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3312	3	3	3	0.00
11/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3752	4	4	4	0.00
11/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3782	4	4	4	0.00
11/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3722	4	4	4	0.00
11/01/2022	2038 On 03-February-22			Bond Future	127.11	127.2495	127.1107	127.2495	6,104.00
11/01/2022	2038 On 05-May-22			Bond Future	128.70	128.7747	128.7036	128.7747	677.00
11/01/2022	2038 On 04-August-22			Bond Future	128.58	128.5519	128.5818	128.5519	0.00
11/01/2022	2038 On 03-November-22			Bond Future	130.30	130.1662	130.2965	130.1662	0.00
11/01/2022	2040 On 03-February-22			Bond Future	10.89	85.8307	85.4378	85.8307	88,150.00
11/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	387	1	0	1	2,000.00
11/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	4619	5	5	5	0.00
11/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	4678	5	5	5	0.00
11/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	4737	5	5	5	0.00
11/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	102	0	0	0	0.00
11/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	98	0	0	0	0.00
11/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	94	0	0	0	0.00
11/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	2406	2	2	2	0.00
11/01/2022	2040 On 05-May-22			Bond Future	11.07	86.8385	86.4876	86.8385	9,502.00
11/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	6112	6	6	6	0.00
11/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	6162	6	6	6	0.00
11/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	124	0	0	0	1,200.00
11/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	11915	12	12	12	0.00
11/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	6211	7	6	7	0.00
11/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1025	1	1	1	1,200.00
11/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	4509	4	5	4	0.00
11/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	802	1	1	1	0.00
11/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	172	0	0	0	1,200.00
11/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	813	1	1	1	0.00
11/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	9247	9	9	9	0.00
11/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	824	1	1	1	0.00
11/01/2022	2040 On 04-August-22			Bond Future	11.26	83.3855	83.0986	83.3855	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
11/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	7240	7	7	7	0.00
11/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2425	3	2	3	0.00
11/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	226	0	0	0	460.00
11/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	1531	2	2	2	460.00
11/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2455	3	2	3	0.00
11/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2485	3	2	3	0.00
11/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3906	4	4	4	0.00
11/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	11529	11	12	11	0.00
11/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	1229	1	1	1	460.00
11/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3943	4	4	4	0.00
11/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	5354	5	5	5	0.00
11/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3980	4	4	4	0.00
11/01/2022	2040 On 03-November-22			Bond Future	11.45	84.4142	84.1889	84.4142	0.00
11/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	3624	4	4	4	0.00
11/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	3559	4	4	4	0.00
11/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	3591	4	4	4	0.00
11/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3850	4	4	4	0.00
11/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3913	4	4	4	0.00
11/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3881	4	4	4	0.00
11/01/2022	2044 On 03-February-22			Bond Future	10.93	82.5703	82.1693	82.5703	59,709.00
11/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	4659	5	5	5	0.00
11/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	4540	5	5	5	0.00
11/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	4600	5	5	5	0.00
11/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	111	0	0	0	0.00
11/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	115	0	0	0	0.00
11/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	106	0	0	0	0.00
11/01/2022	2044 On 05-May-22			Bond Future	11.11	83.5399	83.1790	83.5399	5,735.00
11/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	6163	6	6	6	0.00
11/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	6063	6	6	6	0.00
11/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	6113	6	6	6	0.00
11/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	851	1	1	1	0.00
11/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	862	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
11/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	840	1	1	1	0.00
11/01/2022	2044 On 04-August-22			Bond Future	11.29	80.1720	79.8723	80.1720	0.00
11/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	2587	3	3	3	0.00
11/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	2525	3	3	3	0.00
11/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	2556	3	3	3	0.00
11/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3893	4	4	4	0.00
11/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3931	4	4	4	0.00
11/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3856	4	4	4	0.00
11/01/2022	2044 On 03-November-22			Bond Future	11.46	81.1611	80.9203	81.1611	0.00
11/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	3541	4	4	4	0.00
11/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	3573	4	4	4	0.00
11/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	3606	4	4	4	0.00
11/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3931	4	4	4	0.00
11/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3964	4	4	4	0.00
11/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3997	4	4	4	0.00
11/01/2022	2046 On 03-February-22			Bond Future	116.98	117.9484	116.9816	117.9484	15,506.00
11/01/2022	2046 On 05-May-22			Bond Future	116.56	117.4752	116.5599	117.4752	171.00
11/01/2022	2046 On 04-August-22			Bond Future	118.09	118.9283	118.0939	118.9283	0.00
11/01/2022	2046 On 03-November-22			Bond Future	117.74	118.4966	117.7434	118.4966	0.00
11/01/2022	2050 On 03-February-22			Bond Future	119.40	120.0586	119.4031	120.0586	9,348.00
11/01/2022	2050 On 05-May-22			Bond Future	120.90	121.4975	120.8991	121.4975	379.00
11/01/2022	2050 On 04-August-22			Bond Future	120.47	120.9849	120.4741	120.9849	0.00
11/01/2022	2050 On 03-November-22			Bond Future	122.08	122.5039	122.0807	122.5039	0.00
11/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	AL37 On 03-February-22			Index Future	810.10	808.8270	810.0950	808.8270	0.00
11/01/2022	AL37 On 05-May-22			Index Future	820.04	818.3100	820.0350	818.3100	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
11/01/2022	AL37 On 04-August-22			Index Future	830.51	828.1230	830.5100	828.1230	0.00
11/01/2022	AL37 On 03-November-22			Index Future	841.50	838.4290	841.4980	838.4290	0.00
11/01/2022	AL7T On 03-February-22			Index Future	922.17	924.5200	922.1650	924.5200	0.00
11/01/2022	AL7T On 05-May-22			Index Future	933.48	935.3600	933.4800	935.3600	0.00
11/01/2022	AL7T On 04-August-22			Index Future	945.40	946.5760	945.4040	946.5760	0.00
11/01/2022	AL7T On 03-November-22			Index Future	957.91	958.3560	957.9120	958.3560	0.00
11/01/2022	ALBI On 03-February-22			Index Future	817.26	819.1570	817.2580	819.1570	193.00
11/01/2022	ALBI On 05-May-22			Index Future	827.29	828.7610	827.2850	828.7610	29.00
11/01/2022	ALBI On 04-August-22			Index Future	837.85	838.6990	837.8530	838.6990	0.00
11/01/2022	ALBI On 03-November-22			Index Future	848.94	849.1360	848.9380	849.1360	0.00
11/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C050 On 31-December-50			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
11/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2022	ES33 On 03-February-22			Bond Future	11.52	77.8563	77.6463	77.8563	263.00
11/01/2022	ES33 On 05-May-22			Bond Future	11.75	75.0120	74.8407	75.0120	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2022	ES33 On 04-August-22			Bond Future	11.99	75.9400	75.8259	75.9400	0.00
11/01/2022	ES33 On 03-November-22			Bond Future	12.24	73.1160	73.0581	73.1160	0.00
11/01/2022	ES42 On 03-February-22			Bond Future	11.96	76.5791	76.2750	76.5791	3,579.00
11/01/2022	ES42 On 05-May-22			Bond Future	12.18	73.2385	72.9720	73.2385	1,190.00
11/01/2022	ES42 On 04-August-22			Bond Future	12.40	74.1448	73.9332	74.1448	0.00
11/01/2022	ES42 On 03-November-22			Bond Future	12.62	70.8180	70.6610	70.8180	0.00
11/01/2022	GOVI On 03-February-22			GOVI	806.64	808.5140	806.6420	808.5140	989.00
11/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	139020	16	14	16	0.00
11/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	138920	16	14	16	0.00
11/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	138820	16	14	16	0.00
11/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 05-May-22			GOVI	816.54	817.9940	816.5390	817.9940	0.00
11/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	283090	30	28	30	0.00
11/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	282990	30	28	30	0.00
11/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	282890	30	28	30	0.00
11/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 04-August-22			GOVI	826.97	827.8030	826.9700	827.8030	0.00
11/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	77100	9	8	9	0.00
11/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	77000	9	8	9	0.00
11/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	76900	9	8	9	0.00
11/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 03-November-22			GOVI	837.91	838.1040	837.9110	838.1040	0.00
11/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	174810	18	17	18	0.00
11/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	175010	18	18	18	0.00
11/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	174910	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2022	IGOV On 03-February-22			Index Future	308.48	309.0520	308.4790	309.0520	482.00
11/01/2022	IGOV On 05-May-22			Index Future	312.34	312.7520	312.3400	312.7520	16.00
11/01/2022	IGOV On 04-August-22			Index Future	316.41	316.5780	316.4060	316.5780	0.00
11/01/2022	IGOV On 03-November-22			Index Future	320.67	320.5920	320.6660	320.5920	0.00
11/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
11/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2022	JBAF On	19-January-22			Jibar Tradeable Future	3.91	96.0950	96.0950	96.0950	0.00
11/01/2022	JBAF On	16-February-22			Jibar Tradeable Future	4.25	95.7300	95.7500	95.7300	0.00
11/01/2022	JBAF On	16-March-22			Jibar Tradeable Future	4.32	95.6650	95.6850	95.6650	0.00
11/01/2022	JBAF On	20-April-22			Jibar Tradeable Future	4.68	95.2900	95.3200	95.2900	0.00
11/01/2022	JBAF On	18-May-22			Jibar Tradeable Future	4.75	95.2200	95.2500	95.2200	0.00
11/01/2022	JBAF On	15-June-22			Jibar Tradeable Future	5.08	94.8950	94.9250	94.8950	72.00
11/01/2022	JBAF On	21-September-22			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	0.00
11/01/2022	JBAF On	21-December-22			Jibar Tradeable Future	6.13	93.8450	93.8750	93.8450	68.00
11/01/2022	JBAF On	15-March-23			Jibar Tradeable Future	6.39	93.5700	93.6100	93.5700	0.00
11/01/2022	JBAF On	21-June-23			Jibar Tradeable Future	6.70	93.2600	93.3000	93.2600	0.00
11/01/2022	JBAF On	20-September-23			Jibar Tradeable Future	6.90	93.0650	93.1000	93.0650	75.00
11/01/2022	JBAF On	20-December-23			Jibar Tradeable Future	7.08	92.8550	92.9250	92.8550	0.00
11/01/2022	R023 On	03-February-22			Bond Future	5.16	106.0556	106.0727	106.0556	16,417.00
11/01/2022	R023 On	03-February-22	0000000	Call	Bond Future	66	0	0	0	0.00
11/01/2022	R023 On	03-February-22	0000000	Call	Bond Future	70	0	0	0	0.00
11/01/2022	R023 On	03-February-22	0000000	Call	Bond Future	74	0	0	0	0.00
11/01/2022	R023 On	03-February-22	0000000	Put	Bond Future	154	0	0	0	0.00
11/01/2022	R023 On	03-February-22	0000000	Put	Bond Future	160	0	0	0	0.00
11/01/2022	R023 On	03-February-22	0000000	Put	Bond Future	166	0	0	0	0.00
11/01/2022	R023 On	05-May-22			Bond Future	5.21	103.3903	103.4638	103.3903	835.00
11/01/2022	R023 On	05-May-22	0000000	Call	Bond Future	884	1	1	1	0.00
11/01/2022	R023 On	05-May-22	0000000	Call	Bond Future	891	1	1	1	0.00
11/01/2022	R023 On	05-May-22	0000000	Call	Bond Future	898	1	1	1	0.00
11/01/2022	R023 On	05-May-22	0000000	Put	Bond Future	31	0	0	0	0.00
11/01/2022	R023 On	05-May-22	0000000	Put	Bond Future	32	0	0	0	0.00
11/01/2022	R023 On	05-May-22	0000000	Put	Bond Future	33	0	0	0	0.00
11/01/2022	R023 On	04-August-22			Bond Future	5.22	104.6439	104.8003	104.6439	0.00
11/01/2022	R023 On	04-August-22	0000000	Call	Bond Future	522	0	1	0	0.00
11/01/2022	R023 On	04-August-22	0000000	Call	Bond Future	526	0	1	0	0.00
11/01/2022	R023 On	04-August-22	0000000	Call	Bond Future	531	0	1	0	0.00
11/01/2022	R023 On	04-August-22	0000000	Put	Bond Future	75	0	0	0	0.00
11/01/2022	R023 On	04-August-22	0000000	Put	Bond Future	76	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
11/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	77	0	0	0	0.00
11/01/2022	R023 On 03-November-22			Bond Future	5.14	102.0226	102.2607	102.0226	0.00
11/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	399	0	0	0	0.00
11/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	393	0	0	0	0.00
11/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	396	0	0	0	0.00
11/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	53	0	0	0	0.00
11/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	53	0	0	0	0.00
11/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	52	0	0	0	0.00
11/01/2022	R035 On 03-February-22			Bond Future	10.57	92.3641	92.1003	92.3641	103,068.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	8	0	0	0	683.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	138	0	0	0	280.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	7858	8	8	8	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4757	5	5	5	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4252	5	4	5	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	295	0	0	0	500.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	3216	3	3	3	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	43	0	0	0	200.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	7019	7	7	7	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4476	5	4	5	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5096	5	5	5	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4141	4	4	4	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4196	4	4	4	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	3110	3	3	3	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	3537	4	4	4	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	482	1	0	1	1,600.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1204	1	1	1	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1350	2	1	2	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	463	1	0	1	0.00
11/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	324	0	0	0	200.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2317	2	2	2	0.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1929	2	2	2	500.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2420	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
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	927	1	1	1	200.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1884	2	2	2	0.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	201	0	0	0	1,600.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	97	0	0	0	0.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	101	0	0	0	0.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	49	0	0	0	683.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	79	0	0	0	200.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	63	0	0	0	500.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	9	0	0	0	280.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	4321	4	4	4	0.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	159	0	0	0	200.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	819	1	1	1	683.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	93	0	0	0	0.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	217	0	0	0	280.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	4	0	0	0	1,800.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3196	3	3	3	0.00
11/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	5809	6	6	6	0.00
11/01/2022	R035 On 05-May-22			Bond Future	10.76	88.9705	88.7520	88.9705	12,468.00
11/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	5980	6	6	6	0.00
11/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	10825	11	11	11	0.00
11/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	2476	3	2	3	0.00
11/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	5885	6	6	6	0.00
11/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	5932	6	6	6	0.00
11/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	2147	2	2	2	1,200.00
11/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	2388	2	2	2	0.00
11/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	686	1	1	1	0.00
11/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	696	1	1	1	0.00
11/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	2095	2	2	2	1,200.00
11/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	165	0	0	0	1,200.00
11/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	677	1	1	1	0.00
11/01/2022	R035 On 04-August-22			Bond Future	10.96	90.0493	89.8986	90.0493	0.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3577	4	4	4	0.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	7916	8	8	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
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	1799	2	2	2	400.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2344	2	2	2	0.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2289	2	2	2	0.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2316	2	2	2	0.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	542	1	1	1	100.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	287	0	0	0	400.00
11/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2074	2	2	2	0.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	4019	4	4	4	100.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	9571	9	10	9	0.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	7692	8	8	8	0.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	4435	4	4	4	0.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3702	4	4	4	0.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3736	4	4	4	0.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2536	2	3	2	100.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3668	4	4	4	0.00
11/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	948	1	1	1	400.00
11/01/2022	R035 On 03-November-22			Bond Future	11.16	86.6807	86.5959	86.6807	0.00
11/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	3469	4	3	4	0.00
11/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	3439	3	3	3	0.00
11/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	3500	4	3	4	0.00
11/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3530	3	4	3	0.00
11/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3586	4	4	4	0.00
11/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3558	4	4	4	0.00
11/01/2022	R186 On 03-February-22			Bond Future	7.94	111.3736	111.5501	111.3736	67,715.00
11/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	20	0	0	0	0.00
11/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	21	0	0	0	0.00
11/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	23	0	0	0	0.00
11/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2777	3	3	3	0.00
11/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2819	3	3	3	0.00
11/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2861	3	3	3	0.00
11/01/2022	R186 On 05-May-22			Bond Future	8.15	112.6808	112.9202	112.6808	4,514.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2617	2	3	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
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3525	3	4	3	0.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1760	2	2	2	0.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1854	2	2	2	454.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	907	1	1	1	435.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1737	2	2	2	0.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	65	0	0	0	3,600.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4308	4	4	4	0.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1783	2	2	2	0.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1386	1	1	1	454.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	238	0	0	0	435.00
11/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	397	0	0	0	3,600.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	3104	3	3	3	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	3773	4	4	4	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1417	2	1	2	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1098	1	1	1	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	282	0	0	0	454.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	5915	6	6	6	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1131	1	1	1	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1983	2	2	2	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1051	1	1	1	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1114	1	1	1	0.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	419	0	0	0	454.00
11/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	674	1	1	1	4,035.00
11/01/2022	R186 On 04-August-22			Bond Future	8.36	108.7626	109.0923	108.7626	0.00
11/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1424	1	1	1	0.00
11/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	199	0	0	0	3,600.00
11/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1406	1	1	1	0.00
11/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1442	1	1	1	0.00
11/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1119	1	1	1	3,600.00
11/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	5613	5	6	5	0.00
11/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	438	0	0	0	3,600.00
11/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2249	2	2	2	0.00
11/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2289	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
11/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	5650	6	6	6	0.00
11/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2652	3	3	3	0.00
11/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2269	2	2	2	0.00
11/01/2022	R186 On 03-November-22			Bond Future	8.58	110.1038	110.5229	110.1038	0.00
11/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2137	2	2	2	0.00
11/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2099	2	2	2	0.00
11/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2118	2	2	2	0.00
11/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2277	2	2	2	0.00
11/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2294	3	2	3	0.00
11/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2261	2	2	2	0.00
11/01/2022	R197 On 03-February-22			Bond Future	321.85	321.8071	321.8535	321.8071	1,132.00
11/01/2022	R197 On 05-May-22			Bond Future	325.89	325.6638	325.8863	325.6638	237.00
11/01/2022	R197 On 04-August-22			Bond Future	321.80	321.3205	321.7997	321.3205	0.00
11/01/2022	R197 On 03-November-22			Bond Future	326.09	325.3556	326.0918	325.3556	0.00
11/01/2022	R202 On 03-February-22			Bond Future	245.46	245.4118	245.4612	245.4118	7,695.00
11/01/2022	R202 On 05-May-22			Bond Future	248.54	248.3529	248.5370	248.3529	413.00
11/01/2022	R202 On 04-August-22			Bond Future	247.36	246.9782	247.3590	246.9782	0.00
11/01/2022	R202 On 03-November-22			Bond Future	250.66	250.0792	250.6576	250.0792	0.00
11/01/2022	R209 On 03-February-22			Bond Future	10.55	71.2355	71.0024	71.2355	19,417.00
11/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	2826	3	3	3	0.00
11/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	2733	3	3	3	0.00
11/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	2779	3	3	3	0.00
11/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	168	0	0	0	0.00
11/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	175	0	0	0	0.00
11/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	162	0	0	0	0.00
11/01/2022	R209 On 05-May-22			Bond Future	10.72	68.9306	68.7328	68.9306	7,104.00
11/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	6844	7	7	7	0.00
11/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	4577	5	5	5	0.00
11/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	4497	5	4	5	0.00
11/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	4537	5	5	5	0.00
11/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	251	0	0	0	8,525.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	903	1	1	1	0.00
11/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	2082	2	2	2	0.00
11/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	1933	2	2	2	3,050.00
11/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	3550	3	4	3	9,000.00
11/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	5858	6	6	6	0.00
11/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	780	1	1	1	0.00
11/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	790	1	1	1	0.00
11/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	770	1	1	1	0.00
11/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	356	0	0	0	12,050.00
11/01/2022	R209 On 04-August-22			Bond Future	10.90	69.7666	69.6210	69.7666	0.00
11/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	1797	2	2	2	0.00
11/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	1751	2	2	2	0.00
11/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	1774	2	2	2	0.00
11/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3495	3	3	3	0.00
11/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3527	3	4	3	0.00
11/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3463	3	3	3	0.00
11/01/2022	R209 On 03-November-22			Bond Future	11.07	67.4852	67.3912	67.4852	0.00
11/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	2869	3	3	3	0.00
11/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	2895	3	3	3	0.00
11/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	2922	3	3	3	0.00
11/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	3139	3	3	3	0.00
11/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	3164	3	3	3	0.00
11/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	3190	3	3	3	0.00
11/01/2022	R210 On 03-February-22			Bond Future	214.63	214.5935	214.6320	214.5935	1,381.00
11/01/2022	R210 On 05-May-22			Bond Future	214.46	214.3051	214.4604	214.3051	104.00
11/01/2022	R210 On 04-August-22			Bond Future	217.28	216.9555	217.2827	216.9555	0.00
11/01/2022	R210 On 03-November-22			Bond Future	217.26	216.7619	217.2615	216.7619	0.00
11/01/2022	R213 On 03-February-22			Bond Future	9.86	86.4882	86.2472	86.4882	22,660.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	22	0	0	0	220.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2245	2	2	2	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	3826	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
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1836	2	2	2	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1915	2	2	2	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1153	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1185	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	36	0	0	0	430.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	296	0	0	0	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	613	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1	0	0	0	102.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4156	4	4	4	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1283	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1217	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	200.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	6760	7	7	7	0.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	577	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	3461	3	3	3	0.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	1764	2	2	2	200.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	540	0	1	0	430.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	36	0	0	0	220.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5783	6	6	6	0.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	50	0	0	0	430.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	1124	1	1	1	102.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	596	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	616	1	1	1	0.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	297	0	0	0	220.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	320	0	0	0	200.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	220	0	0	0	102.00
11/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	3834	4	4	4	0.00
11/01/2022	R213 On 05-May-22			Bond Future	10.05	83.9716	83.7734	83.9716	0.00
11/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	3795	4	4	4	0.00
11/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	3758	4	4	4	0.00
11/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	3721	4	4	4	0.00
11/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	821	1	1	1	0.00
11/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	832	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
11/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	844	1	1	1	0.00
11/01/2022	R213 On 04-August-22			Bond Future	10.25	84.9898	84.8556	84.9898	0.00
11/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1602	2	2	2	0.00
11/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1561	2	2	2	0.00
11/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1582	2	2	2	0.00
11/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3359	3	3	3	0.00
11/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3419	3	3	3	0.00
11/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3389	3	3	3	0.00
11/01/2022	R213 On 03-November-22			Bond Future	10.46	82.5048	82.4333	82.5048	0.00
11/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2714	3	3	3	0.00
11/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2666	3	3	3	0.00
11/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2690	3	3	3	0.00
11/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	3005	3	3	3	0.00
11/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	3028	3	3	3	0.00
11/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2981	3	3	3	0.00
11/01/2022	R214 On 03-February-22			Bond Future	10.88	68.2750	67.9767	68.2750	17,613.00
11/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	2992	3	3	3	0.00
11/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3039	3	3	3	0.00
11/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3086	3	3	3	0.00
11/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	165	0	0	0	0.00
11/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	159	0	0	0	0.00
11/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	153	0	0	0	0.00
11/01/2022	R214 On 05-May-22			Bond Future	11.05	65.7969	65.5308	65.7969	441.00
11/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	4467	5	4	5	0.00
11/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	4507	5	5	5	0.00
11/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	4547	5	5	5	0.00
11/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	797	1	1	1	0.00
11/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	808	1	1	1	0.00
11/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	786	1	1	1	0.00
11/01/2022	R214 On 04-August-22			Bond Future	11.22	66.5948	66.3774	66.5948	0.00
11/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	1965	2	2	2	0.00
11/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	1990	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
11/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2016	2	2	2	0.00
11/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	3295	3	3	3	0.00
11/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	3264	3	3	3	0.00
11/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	3326	3	3	3	0.00
11/01/2022	R214 On 03-November-22			Bond Future	11.38	64.1355	63.9655	64.1355	0.00
11/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3050	3	3	3	0.00
11/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3078	3	3	3	0.00
11/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3023	3	3	3	0.00
11/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	3206	3	3	3	0.00
11/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	3233	3	3	3	0.00
11/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	3259	3	3	3	0.00
11/01/2022	R248 On 03-February-22			Bond Future	10.87	85.9997	85.5853	85.9997	192,313.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	34	0	0	0	900.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	4389	5	4	5	0.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	631	1	1	1	0.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1697	2	2	2	1,400.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	72	0	0	0	1,300.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6	0	0	0	0.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	4268	5	4	5	0.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	4328	5	4	5	0.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1	0	0	0	0.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	140	0	0	0	100.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	250	0	0	0	0.00
11/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1277	2	1	2	900.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1088	1	1	1	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	3037	3	3	3	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	8468	8	8	8	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	134	0	0	0	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	5178	5	5	5	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	6786	6	7	6	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	4417	4	4	4	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	3700	3	4	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
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	793	1	1	1	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1907	2	2	2	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	145	0	0	0	0.00
11/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	139	0	0	0	0.00
11/01/2022	R248 On 05-May-22			Bond Future	11.04	82.5945	82.2201	82.5945	2,035.00
11/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	6019	6	6	6	0.00
11/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	5917	6	6	6	0.00
11/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	5968	6	6	6	0.00
11/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	912	1	1	1	0.00
11/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	888	1	1	1	0.00
11/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	900	1	1	1	0.00
11/01/2022	R248 On 04-August-22			Bond Future	11.21	83.5961	83.2823	83.5961	0.00
11/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	2545	3	3	3	0.00
11/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	2480	3	2	3	0.00
11/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	2512	3	3	3	0.00
11/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	4035	4	4	4	0.00
11/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	4074	4	4	4	0.00
11/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3997	4	4	4	0.00
11/01/2022	R248 On 03-November-22			Bond Future	11.38	80.2110	79.9560	80.2110	0.00
11/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	3628	4	4	4	0.00
11/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	3661	4	4	4	0.00
11/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	3695	4	4	4	0.00
11/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	4142	4	4	4	0.00
11/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	4108	4	4	4	0.00
11/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	4074	4	4	4	0.00