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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/07/2022 TO: 11/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	2025 On 04-August-22			Bond Future	161.70	161.2399	161.6961	161.2399	10,713.00
11/07/2022	2025 On 03-November-22			Bond Future	164.16	163.7007	164.1619	163.7007	0.00
11/07/2022	2025 On 02-February-23			Bond Future	165.32	164.8540	165.3195	164.8540	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
11/07/2022	2025 On 04-May-23			Bond Future	168.38	167.9071	168.3802	167.9071	0.00
11/07/2022	2025 On 03-August-23			Bond Future	157.61	157.1378	157.6098	157.1378	0.00
11/07/2022	2029 On 04-August-22			Bond Future	118.80	117.9823	118.8015	117.9823	2,682.00
11/07/2022	2029 On 03-November-22			Bond Future	119.36	118.5345	119.3645	118.5345	0.00
11/07/2022	2029 On 02-February-23			Bond Future	121.43	120.5898	121.4330	120.5898	0.00
11/07/2022	2029 On 04-May-23			Bond Future	122.39	121.5379	122.3938	121.5379	0.00
11/07/2022	2029 On 03-August-23			Bond Future	115.80	114.9706	115.8016	114.9706	0.00
11/07/2022	2030 On 04-August-22			Bond Future	10.79	86.6568	86.1334	86.6568	91,419.00
11/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
11/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
11/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1173	2	1	2	0.00
11/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	457	0	0	0	800.00
11/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5882	5	6	5	0.00
11/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5932	5	6	5	0.00
11/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5982	5	6	5	0.00
11/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	8465	8	8	8	0.00
11/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	12434	12	12	12	0.00
11/07/2022	2030 On 03-November-22			Bond Future	11.01	87.9589	87.4265	87.9589	19,520.00
11/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	346	0	0	0	500.00
11/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3208	4	3	4	0.00
11/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	267	0	0	0	0.00
11/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	260	0	0	0	0.00
11/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	273	0	0	0	0.00
11/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	96	0	0	0	500.00
11/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	6131	6	6	6	0.00
11/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	4404	4	4	4	0.00
11/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	4008	4	4	4	0.00
11/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4485	4	4	4	0.00

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11/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4444	4	4	4	0.00
11/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	756	1	1	1	500.00
11/07/2022	2030 On 02-February-23			Bond Future	11.20	85.4580	84.9156	85.4580	0.00
11/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1965	2	2	2	0.00
11/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2054	2	2	2	0.00
11/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	397	0	0	0	0.00
11/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	301	0	0	0	400.00
11/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	356	0	0	0	0.00
11/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	283	0	0	0	0.00
11/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	50	0	0	0	102.00
11/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	86	0	0	0	400.00
11/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	384	0	0	0	0.00
11/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	390	0	0	0	0.00
11/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	287	0	0	0	0.00
11/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	106	0	0	0	0.00
11/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	230	0	0	0	0.00
11/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	80	0	0	0	0.00
11/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	10018	10	10	10	0.00
11/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9827	9	10	9	0.00
11/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	7176	7	7	7	102.00
11/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	11128	11	11	11	0.00
11/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	9260	9	9	9	0.00
11/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5990	6	6	6	102.00
11/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5707	5	6	5	0.00
11/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	2242	2	2	2	400.00
11/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6616	6	7	6	0.00
11/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	6447	6	6	6	0.00
11/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6574	6	7	6	0.00
11/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5786	5	6	5	0.00
11/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5746	5	6	5	0.00
11/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2324	2	2	2	0.00
11/07/2022	2030 On 04-May-23			Bond Future	11.40	87.0257	86.4728	87.0257	0.00
11/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3104	3	3	3	0.00

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11/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4217	5	4	5	0.00
11/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5557	6	6	6	0.00
11/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	317	0	0	0	150.00
11/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1050	1	1	1	0.00
11/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1037	1	1	1	0.00
11/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2445	3	2	3	0.00
11/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	540	1	1	1	1,080.00
11/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	906	1	1	1	500.00
11/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1025	1	1	1	0.00
11/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	357	0	0	0	500.00
11/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	411	1	0	1	400.00
11/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	142	0	0	0	400.00
11/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10702	10	11	10	0.00
11/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	7452	7	7	7	0.00
11/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7904	7	8	7	0.00
11/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4754	4	5	4	0.00
11/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	8280	8	8	8	0.00
11/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	5073	5	5	5	0.00
11/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6580	6	7	6	0.00
11/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2678	2	3	2	150.00
11/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4722	4	5	4	0.00
11/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4691	4	5	4	0.00
11/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1141	1	1	1	500.00
11/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1604	1	2	1	1,080.00
11/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2184	2	2	2	400.00
11/07/2022	2030 On 03-August-23			Bond Future	13.26	78.2876	77.7796	78.2876	0.00
11/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	480	1	0	1	0.00
11/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	1881	2	2	2	0.00
11/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	109	0	0	0	1,012.00
11/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	466	1	0	1	0.00
11/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	473	1	0	1	0.00
11/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	7818	7	8	7	0.00
11/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	7750	7	8	7	0.00

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11/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	4343	4	4	4	1,012.00
11/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	11388	11	11	11	0.00
11/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	7784	7	8	7	0.00
11/07/2022	2032 On 04-August-22			Bond Future	11.25	86.1940	85.5835	86.1940	97,972.00
11/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3293	4	3	4	0.00
11/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	60	0	0	0	0.00
11/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	338	1	0	1	0.00
11/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2062	3	2	3	0.00
11/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	11	0	0	0	900.00
11/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
11/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
11/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
11/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
11/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12792	12	13	12	0.00
11/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	5581	5	6	5	0.00
11/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	8307	8	8	8	0.00
11/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	5526	5	6	5	0.00
11/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	10186	10	10	10	0.00
11/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	6140	6	6	6	0.00
11/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3943	3	4	3	0.00
11/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7845	7	8	7	0.00
11/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	5470	5	5	5	0.00
11/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	291	0	0	0	800.00
11/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1614	1	2	1	7,500.00
11/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2916	2	3	2	7,500.00
11/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	103	0	0	0	0.00
11/07/2022	2032 On 03-November-22			Bond Future	11.45	83.3370	82.7163	83.3370	76,057.00
11/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2105	2	2	2	0.00

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11/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	4648	5	5	5	0.00
11/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	305	0	0	0	0.00
11/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	393	1	0	1	0.00
11/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	403	1	0	1	750.00
11/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	110	0	0	0	500.00
11/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	10	0	0	0	500.00
11/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	82	0	0	0	0.00
11/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	5	0	0	0	180.00
11/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	252	0	0	0	0.00
11/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	46	0	0	0	750.00
11/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	7	0	0	0	454.00
11/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	95	0	0	0	0.00
11/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6857	6	7	6	180.00
11/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10739	10	11	10	0.00
11/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	11322	11	11	11	0.00
11/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	8143	8	8	8	0.00
11/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	7120	7	7	7	454.00
11/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	11615	11	12	11	0.00
11/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4900	4	5	4	180.00
11/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	5222	5	5	5	454.00
11/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	6597	6	7	6	0.00
11/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	4415	4	4	4	0.00
11/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	4458	4	4	4	0.00
11/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	599	1	1	1	750.00
11/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1633	1	2	1	500.00
11/07/2022	2032 On 02-February-23			Bond Future	11.64	84.7645	84.1323	84.7645	0.00
11/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3032	3	3	3	0.00
11/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6015	7	6	7	0.00
11/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	407	1	0	1	0.00
11/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	414	1	0	1	0.00
11/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	50	0	0	0	454.00
11/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	279	0	0	0	0.00
11/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	72	0	0	0	500.00

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11/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	180	0	0	0	750.00
11/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2616	3	3	3	0.00
11/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	421	1	0	1	0.00
11/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	495	1	0	1	0.00
11/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	667	1	1	1	750.00
11/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	310	0	0	0	500.00
11/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	7576	7	8	7	0.00
11/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	5547	5	6	5	0.00
11/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	6266	6	6	6	454.00
11/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6722	6	7	6	0.00
11/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2394	2	2	2	0.00
11/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	9085	9	9	9	0.00
11/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	11512	11	12	11	0.00
11/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7870	7	8	7	454.00
11/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	12414	12	12	12	0.00
11/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6768	6	7	6	0.00
11/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6815	6	7	6	0.00
11/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	910	1	1	1	750.00
11/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2094	2	2	2	500.00
11/07/2022	2032 On 04-May-23			Bond Future	11.82	82.1602	81.5159	82.1602	0.00
11/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1106	1	1	1	0.00
11/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1120	1	1	1	0.00
11/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1134	1	1	1	0.00
11/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5677	5	6	5	0.00
11/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5714	5	6	5	0.00
11/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5751	5	6	5	0.00
11/07/2022	2032 On 03-August-23			Bond Future	13.40	77.5873	76.9919	77.5873	0.00
11/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	801	1	1	1	0.00
11/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	811	1	1	1	0.00
11/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	821	1	1	1	0.00
11/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	7956	7	8	7	0.00
11/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	7993	8	8	8	0.00
11/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	8029	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
11/07/2022	2033 On 04-August-22			Bond Future	111.43	111.0525	111.4301	111.0525	9,068.00
11/07/2022	2033 On 03-November-22			Bond Future	111.80	111.4140	111.7960	111.4140	0.00
11/07/2022	2033 On 02-February-23			Bond Future	113.73	113.3455	113.7331	113.3455	0.00
11/07/2022	2033 On 04-May-23			Bond Future	114.47	114.0741	114.4661	114.0741	0.00
11/07/2022	2033 On 03-August-23			Bond Future	108.31	107.9150	108.3058	107.9150	0.00
11/07/2022	2037 On 04-August-22			Bond Future	11.68	78.7976	78.2847	78.7976	140,356.00
11/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
11/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	16	0	0	0	0.00
11/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	128	0	0	0	1,050.00
11/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	372	1	0	1	0.00
11/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	13	0	0	0	0.00
11/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	15	0	0	0	0.00
11/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	1954	2	2	2	0.00
11/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	406	0	0	0	1,050.00
11/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	4614	4	5	4	0.00
11/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4737	4	5	4	0.00
11/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1868	2	2	2	50.00
11/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2880	2	3	2	0.00
11/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9905	9	10	9	0.00
11/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4676	4	5	4	50.00
11/07/2022	2037 On 03-November-22			Bond Future	11.86	79.9818	79.4602	79.9818	2,000.00
11/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	776	1	1	1	0.00
11/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	810	1	1	1	0.00
11/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	793	1	1	1	0.00
11/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3961	4	4	4	0.00
11/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	4004	4	4	4	0.00
11/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3919	4	4	4	0.00
11/07/2022	2037 On 02-February-23			Bond Future	12.03	77.0943	76.5630	77.0943	0.00
11/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	760	1	1	1	0.00
11/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	734	1	1	1	0.00
11/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	747	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
11/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6458	6	6	6	0.00
11/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6506	6	7	6	0.00
11/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6410	6	6	6	0.00
11/07/2022	2037 On 04-May-23			Bond Future	12.19	78.5095	77.9680	78.5095	0.00
11/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1488	2	1	2	0.00
11/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1454	2	1	2	0.00
11/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1471	2	1	2	0.00
11/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	6416	6	6	6	0.00
11/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	6458	6	6	6	0.00
11/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	6374	6	6	6	0.00
11/07/2022	2037 On 03-August-23			Bond Future	13.51	69.9603	69.4617	69.9603	0.00
11/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	1257	1	1	1	0.00
11/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	1230	1	1	1	0.00
11/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	1244	1	1	1	0.00
11/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	8155	8	8	8	0.00
11/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	8196	8	8	8	0.00
11/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	8115	8	8	8	0.00
11/07/2022	2038 On 04-August-22			Bond Future	124.38	124.2027	124.3783	124.2027	4,802.00
11/07/2022	2038 On 03-November-22			Bond Future	126.28	126.0984	126.2752	126.0984	70.00
11/07/2022	2038 On 02-February-23			Bond Future	126.57	126.3896	126.5658	126.3896	0.00
11/07/2022	2038 On 04-May-23			Bond Future	128.91	128.7311	128.9100	128.7311	0.00
11/07/2022	2038 On 03-August-23			Bond Future	120.02	119.8289	120.0151	119.8289	0.00
11/07/2022	2040 On 04-August-22			Bond Future	11.79	80.4447	79.7716	80.4447	127,654.00
11/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
11/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	1	0	0	0	460.00
11/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	17	0	0	0	0.00
11/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	18	0	0	0	0.00
11/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	2905	4	3	4	0.00
11/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	20	0	0	0	0.00
11/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	4767	4	5	4	0.00
11/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	222	0	0	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	14630	14	15	14	0.00
11/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	4833	4	5	4	0.00
11/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	4899	4	5	4	0.00
11/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	7151	6	7	6	0.00
11/07/2022	2040 On 03-November-22			Bond Future	11.97	81.6535	80.9693	81.6535	4,465.00
11/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1043	1	1	1	1,500.00
11/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	173	0	0	0	1,500.00
11/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	867	1	1	1	0.00
11/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	4352	5	4	5	0.00
11/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	831	1	1	1	0.00
11/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	849	1	1	1	0.00
11/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	127	0	0	0	1,100.00
11/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	535	1	1	1	1,100.00
11/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	5343	5	5	5	0.00
11/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	4313	4	4	4	0.00
11/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	8323	8	8	8	0.00
11/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	7675	7	8	7	0.00
11/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1149	1	1	1	1,100.00
11/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	4405	4	4	4	0.00
11/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	4359	4	4	4	0.00
11/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3916	3	4	3	0.00
11/07/2022	2040 On 02-February-23			Bond Future	12.13	78.5444	77.8477	78.5444	0.00
11/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	766	1	1	1	0.00
11/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	779	1	1	1	0.00
11/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	144	0	0	0	400.00
11/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	134	0	0	0	0.00
11/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3461	4	3	4	0.00
11/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3561	4	4	4	0.00
11/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	793	1	1	1	0.00
11/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	569	1	1	1	0.00
11/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	599	1	1	1	400.00
11/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7959	7	8	7	0.00
11/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	7085	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2760	2	3	2	400.00
11/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2833	3	3	3	0.00
11/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	13013	12	13	12	0.00
11/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	12799	12	13	12	0.00
11/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	8132	8	8	8	0.00
11/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	7138	7	7	7	0.00
11/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	7190	7	7	7	0.00
11/07/2022	2040 On 04-May-23			Bond Future	12.29	79.9865	79.2764	79.9865	0.00
11/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7879	8	8	8	0.00
11/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1582	2	2	2	0.00
11/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1697	2	2	2	500.00
11/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	679	1	1	1	500.00
11/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	868	1	1	1	400.00
11/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1563	2	2	2	0.00
11/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	302	0	0	0	400.00
11/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5384	6	5	6	0.00
11/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1601	2	2	2	0.00
11/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6781	6	7	6	0.00
11/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	10493	10	10	10	0.00
11/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2655	2	3	2	400.00
11/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1666	2	2	2	500.00
11/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6871	6	7	6	0.00
11/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	9385	9	9	9	0.00
11/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	6561	6	7	6	0.00
11/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6826	6	7	6	0.00
11/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	14118	13	14	13	0.00
11/07/2022	2040 On 03-August-23			Bond Future	13.56	71.0998	70.4419	71.0998	0.00
11/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	1436	2	1	2	0.00
11/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	1421	2	1	2	0.00
11/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	1451	2	1	2	0.00
11/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	8523	8	9	8	0.00
11/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	8608	8	9	8	0.00
11/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	8566	8	9	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
11/07/2022	2044 On 04-August-22			Bond Future	11.76	77.3204	76.8266	77.3204	91,480.00
11/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	35	0	0	0	0.00
11/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	30	0	0	0	0.00
11/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	33	0	0	0	0.00
11/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	4416	4	4	4	0.00
11/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	4482	4	4	4	0.00
11/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	4350	4	4	4	0.00
11/07/2022	2044 On 03-November-22			Bond Future	11.93	78.4824	77.9802	78.4824	0.00
11/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	923	1	1	1	0.00
11/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	904	1	1	1	0.00
11/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	942	1	1	1	0.00
11/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	103	0	0	0	1,600.00
11/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	741	1	1	1	1,600.00
11/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	4730	4	5	4	0.00
11/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	8968	9	9	9	0.00
11/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	4208	4	4	4	0.00
11/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	4254	4	4	4	0.00
11/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	4300	4	4	4	0.00
11/07/2022	2044 On 02-February-23			Bond Future	12.08	75.4442	74.9326	75.4442	0.00
11/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	921	1	1	1	0.00
11/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	906	1	1	1	0.00
11/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	891	1	1	1	0.00
11/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6875	7	7	7	0.00
11/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6823	6	7	6	0.00
11/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	6771	6	7	6	0.00
11/07/2022	2044 On 04-May-23			Bond Future	12.23	76.8294	76.3080	76.8294	0.00
11/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1723	2	2	2	0.00
11/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1704	2	2	2	0.00
11/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1684	2	2	2	0.00
11/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6739	6	7	6	0.00
11/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	6693	6	7	6	0.00
11/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	6648	6	7	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
11/07/2022	2044 On 03-August-23			Bond Future	13.43	68.2389	67.7591	68.2389	0.00
11/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	1549	2	2	2	0.00
11/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	1533	2	2	2	0.00
11/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	1517	2	2	2	0.00
11/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	8459	8	8	8	0.00
11/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	8416	8	8	8	0.00
11/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	8373	8	8	8	0.00
11/07/2022	2046 On 04-August-22			Bond Future	113.41	111.9198	113.4066	111.9198	18,248.00
11/07/2022	2046 On 03-November-22			Bond Future	113.17	111.6664	113.1740	111.6664	1,626.00
11/07/2022	2046 On 02-February-23			Bond Future	115.14	113.6031	115.1357	113.6031	0.00
11/07/2022	2046 On 04-May-23			Bond Future	115.25	113.6887	115.2455	113.6887	0.00
11/07/2022	2046 On 03-August-23			Bond Future	108.99	107.4969	108.9905	107.4969	0.00
11/07/2022	2050 On 04-August-22			Bond Future	114.75	113.2793	114.7537	113.2793	12,716.00
11/07/2022	2050 On 03-November-22			Bond Future	116.50	115.0079	116.5034	115.0079	60.00
11/07/2022	2050 On 02-February-23			Bond Future	116.42	114.8973	116.4156	114.8973	0.00
11/07/2022	2050 On 04-May-23			Bond Future	118.57	117.0259	118.5714	117.0259	0.00
11/07/2022	2050 On 03-August-23			Bond Future	110.03	108.5556	110.0335	108.5556	0.00
11/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	AL37 On 04-August-22			Index Future	808.36	811.6420	808.3600	811.6420	0.00
11/07/2022	AL37 On 03-November-22			Index Future	820.59	823.9510	820.5890	823.9510	0.00
11/07/2022	AL37 On 02-February-23			Index Future	834.59	838.0330	834.5910	838.0330	0.00
11/07/2022	AL37 On 04-May-23			Index Future	849.83	853.3480	849.8270	853.3480	0.00
11/07/2022	AL37 On 03-August-23			Index Future	849.83	853.3480	849.8270	853.3480	0.00
11/07/2022	AL7T On 04-August-22			Index Future	904.19	909.7210	904.1860	909.7210	0.00
11/07/2022	AL7T On 03-November-22			Index Future	917.86	923.5170	917.8640	923.5170	0.00
11/07/2022	AL7T On 02-February-23			Index Future	933.53	939.3020	933.5260	939.3020	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
11/07/2022	AL7T On 04-May-23			Index Future	950.57	956.4680	950.5680	956.4680	0.00
11/07/2022	AL7T On 03-August-23			Index Future	950.57	956.4680	950.5680	956.4680	0.00
11/07/2022	ALBI On 04-August-22			Index Future	805.21	809.6480	805.2070	809.6480	138.00
11/07/2022	ALBI On 03-November-22			Index Future	817.39	821.9260	817.3890	821.9260	0.00
11/07/2022	ALBI On 02-February-23			Index Future	831.34	835.9750	831.3360	835.9750	0.00
11/07/2022	ALBI On 04-May-23			Index Future	846.51	851.2520	846.5130	851.2520	0.00
11/07/2022	ALBI On 03-August-23			Index Future	846.51	851.2520	846.5130	851.2520	0.00
11/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2022	ES33 On 04-August-22			Bond Future	12.49	73.8235	73.4586	73.8235	350.00
11/07/2022	ES33 On 03-November-22			Bond Future	12.73	71.1664	70.7951	71.1664	0.00
11/07/2022	ES33 On 02-February-23			Bond Future	12.95	72.4021	72.0236	72.4021	0.00
11/07/2022	ES33 On 04-May-23			Bond Future	13.16	69.9547	69.5688	69.9547	0.00
11/07/2022	ES33 On 03-August-23			Bond Future	14.70	66.0124	65.6601	66.0124	0.00
11/07/2022	ES42 On 04-August-22			Bond Future	12.89	71.6610	71.3025	71.6610	4,769.00
11/07/2022	ES42 On 03-November-22			Bond Future	13.11	68.4947	68.1299	68.4947	0.00
11/07/2022	ES42 On 02-February-23			Bond Future	13.31	69.6860	69.3142	69.6860	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
11/07/2022	ES42 On 04-May-23			Bond Future	13.51	66.7173	66.3381	66.7173	0.00
11/07/2022	ES42 On 03-August-23			Bond Future	14.86	62.8591	62.5128	62.8591	0.00
11/07/2022	GOVI On 04-August-22			GOVI	793.92	798.3790	793.9200	798.3790	1,054.00
11/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	253600	21	25	21	0.00
11/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	253500	21	25	21	0.00
11/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	253400	21	25	21	0.00
11/07/2022	GOVI On 03-November-22			GOVI	805.93	810.4860	805.9310	810.4860	0.00
11/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	144890	10	14	10	0.00
11/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	144790	10	14	10	0.00
11/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	144990	10	14	10	0.00
11/07/2022	GOVI On 02-February-23			GOVI	819.68	824.3390	819.6830	824.3390	0.00
11/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	311470	26	31	26	0.00
11/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	311370	26	31	26	0.00
11/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	311570	27	31	27	0.00
11/07/2022	GOVI On 04-May-23			GOVI	834.65	839.4040	834.6470	839.4040	0.00
11/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
11/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	182230	13	18	13	0.00
11/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	182130	13	18	13	0.00
11/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	182330	13	18	13	0.00
11/07/2022	GOVI On 03-August-23			GOVI	834.65	839.4040	834.6470	839.4040	0.00
11/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	0	2	0	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
11/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	0	2	0	2	0.00
11/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	0	2	0	2	0.00
11/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	25730	0	3	0	0.00
11/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	25630	0	3	0	0.00
11/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	25830	0	3	0	0.00
11/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2022	IGOV On 04-August-22			Index Future	313.61	311.3960	313.6070	311.3960	717.00
11/07/2022	IGOV On 03-November-22			Index Future	318.43	316.1960	318.4290	316.1960	16.00
11/07/2022	IGOV On 02-February-23			Index Future	323.94	321.6760	323.9390	321.6760	0.00
11/07/2022	IGOV On 04-May-23			Index Future	329.93	327.6280	329.9270	327.6280	0.00
11/07/2022	IGOV On 03-August-23			Index Future	329.93	327.6280	329.9270	327.6280	0.00
11/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/07/2022	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
11/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.10	94.9250	94.9050	94.9250	0.00
11/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.65	94.3700	94.3500	94.3700	0.00
11/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.87	94.1850	94.1350	94.1850	0.00
11/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.37	93.6700	93.6300	93.6700	0.00
11/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.50	93.5500	93.5000	93.5500	0.00
11/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.03	93.0150	92.9750	93.0150	68.00
11/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.4800	92.4200	92.4800	0.00
11/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.08	92.0050	91.9250	92.0050	0.00
11/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.29	91.8150	91.7100	91.8150	75.00
11/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.29	91.7900	91.7100	91.7900	172.00
11/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.51	91.5950	91.4900	91.5950	0.00
11/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.53	91.5550	91.4750	91.5550	0.00
11/07/2022	R023 On 04-August-22			Bond Future	6.79	103.9658	103.9442	103.9658	28,530.00
11/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	400	0	0	0	0.00
11/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	406	0	0	0	0.00
11/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	411	0	0	0	0.00
11/07/2022	R023 On 03-November-22			Bond Future	7.35	101.6083	101.5851	101.6083	0.00
11/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	0	0	0.00
11/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	0	0	0.00
11/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	0	0	0.00
11/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	333	0	0	0	0.00
11/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	336	0	0	0	0.00
11/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	330	0	0	0	0.00
11/07/2022	R035 On 04-August-22			Bond Future	11.51	87.1048	86.6524	87.1048	129,029.00
11/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	2	0	0	0	400.00
11/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	13	0	0	0	0.00
11/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	188	0	0	0	0.00
11/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	3797	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
11/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
11/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
11/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	5	0	0	0	0.00
11/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	11	0	0	0	0.00
11/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	12	0	0	0	0.00
11/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4644	4	5	4	0.00
11/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4705	4	5	4	0.00
11/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	5197	5	5	5	100.00
11/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	10396	10	10	10	0.00
11/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5884	5	6	5	0.00
11/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	2393	2	2	2	100.00
11/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	12530	12	13	12	0.00
11/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	76	0	0	0	400.00
11/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	4583	4	5	4	0.00
11/07/2022	R035 On 03-November-22			Bond Future	11.70	83.9253	83.4650	83.9253	3,778.00
11/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	769	1	1	1	0.00
11/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	752	1	1	1	0.00
11/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	74	0	0	0	1,000.00
11/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	13	0	0	0	582.00
11/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	5783	6	6	6	0.00
11/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	544	1	1	1	0.00
11/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	628	1	1	1	1,000.00
11/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	170	0	0	0	0.00
11/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	786	1	1	1	0.00
11/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3946	4	4	4	0.00
11/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6847	6	7	6	582.00
11/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4655	4	5	4	582.00
11/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	577	1	1	1	1,000.00
11/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	11549	11	12	11	0.00
11/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	8458	8	8	8	0.00
11/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	4031	4	4	4	0.00
11/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3988	4	4	4	0.00
11/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	4380	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
11/07/2022	R035 On 02-February-23			Bond Future	11.88	85.3618	84.8929	85.3618	0.00
11/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3138	3	3	3	0.00
11/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	7684	8	8	8	0.00
11/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	956	1	1	1	1,000.00
11/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	971	1	1	1	0.00
11/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	694	1	1	1	0.00
11/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	706	1	1	1	0.00
11/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	253	0	0	0	1,000.00
11/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	471	1	0	1	400.00
11/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3016	3	3	3	0.00
11/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	719	1	1	1	0.00
11/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	488	1	0	1	0.00
11/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	440	1	0	1	0.00
11/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	90	0	0	0	582.00
11/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	99	0	0	0	0.00
11/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	108	0	0	0	400.00
11/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	12068	12	12	12	0.00
11/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	12581	12	13	12	0.00
11/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7868	7	8	7	0.00
11/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7653	7	8	7	0.00
11/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7547	7	8	7	582.00
11/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9558	9	10	9	0.00
11/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6445	6	6	6	0.00
11/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	853	1	1	1	1,000.00
11/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	12324	12	12	12	0.00
11/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6492	6	6	6	0.00
11/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6540	6	7	6	0.00
11/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5627	5	6	5	582.00
11/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5671	5	6	5	0.00
11/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2609	2	3	2	400.00
11/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2703	3	3	3	0.00
11/07/2022	R035 On 04-May-23			Bond Future	12.05	82.4281	81.9501	82.4281	0.00
11/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1496	2	1	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
11/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	554	1	1	1	500.00
11/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	239	0	0	0	400.00
11/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	4701	5	5	5	0.00
11/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1410	2	1	2	500.00
11/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1461	2	1	2	0.00
11/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1478	2	1	2	0.00
11/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	703	1	1	1	400.00
11/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7232	8	7	8	0.00
11/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1508	1	2	1	500.00
11/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8946	9	9	9	0.00
11/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2538	2	3	2	400.00
11/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	6063	6	6	6	0.00
11/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	13234	13	13	13	0.00
11/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9906	10	10	10	0.00
11/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	6265	6	6	6	0.00
11/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	6143	6	6	6	0.00
11/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	6103	6	6	6	0.00
11/07/2022	R035 On 03-August-23			Bond Future	13.44	77.8693	77.4317	77.8693	0.00
11/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	1133	1	1	1	0.00
11/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	1146	1	1	1	0.00
11/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	1159	1	1	1	0.00
11/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	8322	8	8	8	0.00
11/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	8362	8	8	8	0.00
11/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	8402	8	8	8	0.00
11/07/2022	R186 On 04-August-22			Bond Future	9.19	106.5075	106.0522	106.5075	89,775.00
11/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
11/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
11/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2201	3	2	3	0.00
11/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	67	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3847	3	4	3	0.00
11/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3923	3	4	3	0.00
11/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3885	3	4	3	0.00
11/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8491	8	8	8	0.00
11/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4573	4	5	4	0.00
11/07/2022	R186 On 03-November-22			Bond Future	9.41	108.1068	107.6433	108.1068	12,945.00
11/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	221	0	0	0	0.00
11/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	478	1	0	1	0.00
11/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	103	0	0	0	4,310.00
11/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	216	0	0	0	0.00
11/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	211	0	0	0	0.00
11/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3286	3	3	3	0.00
11/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3255	3	3	3	0.00
11/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2212	2	2	2	4,310.00
11/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4251	4	4	4	0.00
11/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3225	3	3	3	0.00
11/07/2022	R186 On 02-February-23			Bond Future	9.61	104.6603	104.1879	104.6603	0.00
11/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	254	0	0	0	0.00
11/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	251	0	0	0	0.00
11/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	247	0	0	0	0.00
11/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4509	4	5	4	0.00
11/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4479	4	4	4	0.00
11/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4449	4	4	4	0.00
11/07/2022	R186 On 04-May-23			Bond Future	9.79	106.5787	106.0969	106.5787	0.00
11/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	647	1	1	1	0.00
11/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	638	1	1	1	0.00
11/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	655	1	1	1	0.00
11/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3617	3	4	3	0.00
11/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3640	3	4	3	0.00
11/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3594	3	4	3	0.00
11/07/2022	R186 On 03-August-23			Bond Future	12.83	95.5669	95.1290	95.5669	0.00
11/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	92	0	0	0	0.00
11/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	89	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
11/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	91	0	0	0	0.00
11/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	8454	8	8	8	0.00
11/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	8480	8	8	8	0.00
11/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	8427	8	8	8	0.00
11/07/2022	R197 On 04-August-22			Bond Future	329.91	328.5093	329.9144	328.5093	809.00
11/07/2022	R197 On 03-November-22			Bond Future	334.94	333.5222	334.9447	333.5222	6.00
11/07/2022	R197 On 02-February-23			Bond Future	332.00	330.5631	332.0002	330.5631	0.00
11/07/2022	R197 On 04-May-23			Bond Future	338.15	336.6887	338.1502	336.6887	0.00
11/07/2022	R197 On 03-August-23			Bond Future	337.73	336.8077	337.7340	336.8077	0.00
11/07/2022	R202 On 04-August-22			Bond Future	243.21	241.2757	243.2065	241.2757	6,833.00
11/07/2022	R202 On 03-November-22			Bond Future	246.91	244.9576	246.9148	244.9576	0.00
11/07/2022	R202 On 02-February-23			Bond Future	246.55	244.5609	246.5462	244.5609	0.00
11/07/2022	R202 On 04-May-23			Bond Future	251.11	249.0912	251.1114	249.0912	0.00
11/07/2022	R202 On 03-August-23			Bond Future	232.87	230.9296	232.8743	230.9296	0.00
11/07/2022	R209 On 04-August-22			Bond Future	11.52	66.8051	66.4117	66.8051	23,295.00
11/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	2	0	0	0	0.00
11/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	2	0	0	0	0.00
11/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	2	0	0	0	0.00
11/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4932	5	5	5	0.00
11/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4987	5	5	5	0.00
11/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4877	4	5	4	0.00
11/07/2022	R209 On 03-November-22			Bond Future	11.69	64.6634	64.2632	64.6634	4,520.00
11/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	516	1	1	1	0.00
11/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1346	2	1	2	0.00
11/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	119	0	0	0	0.00
11/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	491	1	0	1	0.00
11/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	23	0	0	0	3,500.00
11/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	503	1	1	1	0.00
11/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2694	3	3	3	0.00
11/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	528	1	1	1	0.00
11/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	0	0	6,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	3	0	0	0	0.00
11/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	12057	12	12	12	0.00
11/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	13624	13	14	13	0.00
11/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3873	4	4	4	0.00
11/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	6316	6	6	6	0.00
11/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1230	1	1	1	3,500.00
11/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3953	4	4	4	0.00
11/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	9067	9	9	9	6,000.00
11/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3993	4	4	4	7,000.00
11/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2297	2	2	2	0.00
11/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3913	4	4	4	0.00
11/07/2022	R209 On 02-February-23			Bond Future	11.85	65.7710	65.3633	65.7710	0.00
11/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	568	1	1	1	0.00
11/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	548	1	1	1	0.00
11/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	558	1	1	1	0.00
11/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5864	6	6	6	0.00
11/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5950	6	6	6	0.00
11/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5907	6	6	6	0.00
11/07/2022	R209 On 04-May-23			Bond Future	12.00	63.8264	63.4109	63.8264	0.00
11/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1204	1	1	1	0.00
11/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1175	1	1	1	0.00
11/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1190	1	1	1	0.00
11/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5589	5	6	5	0.00
11/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5626	5	6	5	0.00
11/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5552	5	6	5	0.00
11/07/2022	R209 On 03-August-23			Bond Future	13.23	60.2787	59.8967	60.2787	0.00
11/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	1163	1	1	1	0.00
11/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	1138	1	1	1	0.00
11/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	1150	1	1	1	0.00
11/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	6762	6	7	6	0.00
11/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	6831	7	7	7	0.00
11/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	6796	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2022	R210 On 04-August-22			Bond Future	222.44	220.5596	222.4375	220.5596	1,068.00
11/07/2022	R210 On 03-November-22			Bond Future	222.86	220.9522	222.8552	220.9522	0.00
11/07/2022	R210 On 02-February-23			Bond Future	226.72	224.7838	226.7177	224.7838	0.00
11/07/2022	R210 On 04-May-23			Bond Future	227.85	225.8863	227.8493	225.8863	0.00
11/07/2022	R210 On 03-August-23			Bond Future	215.54	213.6405	215.5378	213.6405	0.00
11/07/2022	R213 On 04-August-22			Bond Future	11.10	81.3718	80.8191	81.3718	31,315.00
11/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5793	5	6	5	0.00
11/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5895	5	6	5	0.00
11/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5844	5	6	5	0.00
11/07/2022	R213 On 03-November-22			Bond Future	11.31	79.0543	78.4923	79.0543	0.00
11/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	267	0	0	0	0.00
11/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	91	0	0	0	0.00
11/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	155	0	0	0	0.00
11/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	7	0	0	0	200.00
11/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	63	0	0	0	0.00
11/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	260	0	0	0	0.00
11/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	254	0	0	0	0.00
11/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	247	0	0	0	0.00
11/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	9	0	0	0	476.00
11/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	10297	10	10	10	0.00
11/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4599	4	5	4	200.00
11/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4558	4	5	4	0.00
11/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4516	4	5	4	0.00
11/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	7016	6	7	6	476.00
11/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10611	10	11	10	0.00
11/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	5378	5	5	5	476.00
11/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	6347	6	6	6	200.00
11/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4475	4	4	4	0.00
11/07/2022	R213 On 02-February-23			Bond Future	11.50	80.4071	79.8347	80.4071	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
11/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	519	1	1	1	912.00
11/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	359	0	0	0	0.00
11/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	353	0	0	0	0.00
11/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	52	0	0	0	476.00
11/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4165	5	4	5	0.00
11/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	255	0	0	0	0.00
11/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	365	0	0	0	0.00
11/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	451	1	0	1	0.00
11/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5688	5	6	5	476.00
11/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1204	1	1	1	912.00
11/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	6214	6	6	6	0.00
11/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	5377	5	5	5	0.00
11/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	11181	11	11	11	0.00
11/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	7122	7	7	7	476.00
11/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	6256	6	6	6	0.00
11/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	6172	6	6	6	0.00
11/07/2022	R213 On 04-May-23			Bond Future	11.68	78.3323	77.7489	78.3323	0.00
11/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1019	1	1	1	0.00
11/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1007	1	1	1	0.00
11/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1031	1	1	1	0.00
11/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	5107	5	5	5	0.00
11/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	5173	5	5	5	0.00
11/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	5140	5	5	5	0.00
11/07/2022	R213 On 03-August-23			Bond Future	13.32	74.0351	73.4966	74.0351	0.00
11/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	650	1	1	1	0.00
11/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	642	1	1	1	0.00
11/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	658	1	1	1	0.00
11/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	7369	7	7	7	0.00
11/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	7402	7	7	7	0.00
11/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	7335	7	7	7	0.00
11/07/2022	R214 On 04-August-22			Bond Future	11.72	64.0440	63.6913	64.0440	84,028.00
11/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	13	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
11/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	14	0	0	0	0.00
11/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	16	0	0	0	0.00
11/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4005	4	4	4	0.00
11/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3950	4	4	4	0.00
11/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4060	4	4	4	0.00
11/07/2022	R214 On 03-November-22			Bond Future	11.89	61.7191	61.3602	61.7191	80.00
11/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	746	1	1	1	0.00
11/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	731	1	1	1	0.00
11/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	715	1	1	1	0.00
11/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3480	3	3	3	0.00
11/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3518	3	4	3	0.00
11/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3556	3	4	3	0.00
11/07/2022	R214 On 02-February-23			Bond Future	12.04	62.7755	62.4099	62.7755	0.00
11/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	711	1	1	1	0.00
11/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	687	1	1	1	0.00
11/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	699	1	1	1	0.00
11/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	5714	5	6	5	0.00
11/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5757	5	6	5	0.00
11/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	5670	5	6	5	0.00
11/07/2022	R214 On 04-May-23			Bond Future	12.18	60.6317	60.2590	60.6317	0.00
11/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1445	2	1	2	0.00
11/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1413	2	1	2	0.00
11/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1429	2	1	2	0.00
11/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5529	5	6	5	0.00
11/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	5566	5	6	5	0.00
11/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5492	5	5	5	0.00
11/07/2022	R214 On 03-August-23			Bond Future	13.32	57.2790	56.9371	57.2790	0.00
11/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	1375	1	1	1	0.00
11/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	1361	1	1	1	0.00
11/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	1347	1	1	1	0.00
11/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	6649	6	7	6	0.00
11/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	6614	6	7	6	0.00
11/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	6580	6	7	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
11/07/2022	R248 On 04-August-22			Bond Future	11.71	80.4116	79.9384	80.4116	213,341.00
11/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
11/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	26	0	0	0	1,200.00
11/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
11/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	11	0	0	0	1,700.00
11/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
11/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	24	0	0	0	0.00
11/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	22	0	0	0	0.00
11/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	4960	5	5	5	0.00
11/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	4891	4	5	4	0.00
11/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	9250	9	9	9	0.00
11/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	5521	5	6	5	0.00
11/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	4822	4	5	4	50.00
11/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	10033	10	10	10	0.00
11/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	15003	15	15	15	0.00
11/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	10829	10	11	10	0.00
11/07/2022	R248 On 03-November-22			Bond Future	11.88	77.1948	76.7135	77.1948	5,959.00
11/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	841	1	1	1	0.00
11/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	823	1	1	1	0.00
11/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	860	1	1	1	0.00
11/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	4579	4	5	4	0.00
11/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	4530	4	5	4	0.00
11/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	4482	4	4	4	0.00
11/07/2022	R248 On 02-February-23			Bond Future	12.03	78.5162	78.0260	78.5162	0.00
11/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	853	1	1	1	0.00
11/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	838	1	1	1	0.00
11/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	868	1	1	1	0.00
11/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	7078	7	7	7	0.00
11/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	7188	7	7	7	0.00
11/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	7133	7	7	7	0.00
11/07/2022	R248 On 04-May-23			Bond Future	12.17	75.5208	75.0211	75.5208	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
11/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1720	2	2	2	0.00
11/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1700	2	2	2	0.00
11/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1740	2	2	2	0.00
11/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6928	7	7	7	0.00
11/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	7022	7	7	7	0.00
11/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6975	7	7	7	0.00
11/07/2022	R248 On 03-August-23			Bond Future	13.34	71.3288	70.8694	71.3288	0.00
11/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	1597	2	2	2	0.00
11/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	1580	2	2	2	0.00
11/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	1614	2	2	2	0.00
11/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	8358	8	8	8	0.00
11/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	8445	8	8	8	0.00
11/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	8401	8	8	8	0.00