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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	2025 On 03-November-22			Bond Future	166.08	166.1217	166.0797	166.1217	7,599.00
12/08/2022	2025 On 02-February-23			Bond Future	167.31	167.3580	167.3146	167.3580	1,918.00
12/08/2022	2025 On 04-May-23			Bond Future	170.60	170.6490	170.6034	170.6490	0.00
12/08/2022	2025 On 03-August-23			Bond Future	172.33	172.3765	172.3301	172.3765	0.00
12/08/2022	2025 On 02-November-23			Bond Future	175.43	175.4782	175.4315	175.4782	0.00
12/08/2022	2029 On 03-November-22			Bond Future	121.07	121.5049	121.0741	121.5049	1,519.00
12/08/2022	2029 On 02-February-23			Bond Future	123.21	123.6526	123.2134	123.6526	728.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2022	2029 On 04-May-23			Bond Future	124.34	124.7848	124.3365	124.7848	0.00
12/08/2022	2029 On 03-August-23			Bond Future	126.88	127.3372	126.8792	127.3372	0.00
12/08/2022	2029 On 02-November-23			Bond Future	127.82	128.2840	127.8197	128.2840	0.00
12/08/2022	2030 On 03-November-22			Bond Future	10.05	92.3598	10.0485	92.3598	66,884.00
12/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	1658	2	1658	2	0.00
12/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1979	2	1979	2	500.00
12/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	6957	7	6957	7	0.00
12/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	1684	2	1684	2	0.00
12/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	852	1	852	1	500.00
12/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	1709	2	1709	2	0.00
12/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	1467	1	1467	1	0.00
12/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	1268	1	1268	1	0.00
12/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	2515	2	2515	2	0.00
12/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	1488	1	1488	1	0.00
12/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	133	0	133	0	500.00
12/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	1509	1	1509	1	0.00
12/08/2022	2030 On 02-February-23			Bond Future	10.19	89.9645	10.1910	89.9645	5,200.00
12/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	6548	7	6548	7	5,000.00
12/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	5054	6	5054	6	0.00
12/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	5189	6	5189	6	0.00
12/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1898	2	1898	2	0.00
12/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	1537	2	1537	2	388.00
12/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	387	0	387	0	102.00
12/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	564	1	564	1	388.00
12/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1752	2	1752	2	0.00
12/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	1463	2	1463	2	0.00
12/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	5842	6	5842	6	5,000.00
12/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1855	2	1855	2	0.00
12/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1876	2	1876	2	0.00
12/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	1482	2	1482	2	0.00
12/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	661	1	661	1	0.00
12/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	534	1	534	1	0.00
12/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	1244	1	1244	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
12/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	3712	3	3712	3	102.00
12/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	6988	7	6988	7	0.00
12/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	5993	6	5993	6	0.00
12/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	5826	5	5826	5	0.00
12/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	5337	5	5337	5	0.00
12/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	2908	3	2908	3	102.00
12/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	2730	2	2730	2	0.00
12/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	741	1	741	1	0.00
12/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	898	1	898	1	388.00
12/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	3319	3	3319	3	0.00
12/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	3206	3	3206	3	0.00
12/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	3290	3	3290	3	0.00
12/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	2779	2	2779	2	0.00
12/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	2754	2	2754	2	0.00
12/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	935	1	935	1	0.00
12/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	604	1	604	1	0.00
12/08/2022	2030 On 04-May-23			Bond Future	10.31	91.7172	10.3081	91.7172	0.00
12/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	9833	10	9833	10	0.00
12/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	6605	7	6605	7	0.00
12/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	8015	9	8015	9	0.00
12/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	9599	10	9599	10	0.00
12/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	3361	4	3361	4	0.00
12/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	3653	4	3653	4	350.00
12/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	1393	2	1393	2	150.00
12/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	2115	2	2115	2	1,080.00
12/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	5699	6	5699	6	0.00
12/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	3056	3	3056	3	479.00
12/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	3309	4	3309	4	0.00
12/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	3335	4	3335	4	0.00
12/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	1532	2	1532	2	479.00
12/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1714	2	1714	2	388.00
12/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	790	1	790	1	388.00
12/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	6688	6	6688	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
12/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	4695	4	4695	4	0.00
12/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	4093	4	4093	4	0.00
12/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	4418	4	4418	4	0.00
12/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	2358	2	2358	2	0.00
12/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	2376	2	2376	2	0.00
12/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	2562	2	2562	2	0.00
12/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1270	1	1270	1	150.00
12/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	3493	3	3493	3	0.00
12/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	2154	2	2154	2	0.00
12/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	2341	2	2341	2	0.00
12/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	521	0	521	0	479.00
12/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	741	1	741	1	1,080.00
12/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1024	1	1024	1	388.00
12/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	484	0	484	0	350.00
12/08/2022	2030 On 03-August-23			Bond Future	10.42	89.5684	10.4197	89.5684	0.00
12/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	9512	10	9512	10	0.00
12/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	5663	6	5663	6	0.00
12/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	10451	11	10451	11	0.00
12/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	5604	6	5604	6	0.00
12/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	5633	6	5633	6	0.00
12/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	3106	3	3106	3	1,012.00
12/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	3708	4	3708	4	350.00
12/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	2727	2	2727	2	0.00
12/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	1739	2	1739	2	0.00
12/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	1761	2	1761	2	0.00
12/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	599	1	599	1	350.00
12/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	3190	3	3190	3	0.00
12/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	780	1	780	1	1,012.00
12/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	1750	2	1750	2	0.00
12/08/2022	2030 On 02-November-23			Bond Future	10.58	91.1560	10.5843	91.1560	0.00
12/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	3938	4	3938	4	0.00
12/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	3913	4	3913	4	0.00
12/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	3889	4	3889	4	0.00

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12/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	3000	3	3000	3	0.00
12/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	2983	3	2983	3	0.00
12/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	2966	3	2966	3	0.00
12/08/2022	2032 On 03-November-22			Bond Future	10.50	88.2778	10.4979	88.2778	157,106.00
12/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	115	0	115	0	180.00
12/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	177	0	177	0	500.00
12/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	5782	6	5782	6	0.00
12/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	9086	10	9086	10	0.00
12/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	2342	3	2342	3	0.00
12/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	2374	3	2374	3	750.00
12/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	5355	6	5355	6	0.00
12/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	1128	1	1128	1	500.00
12/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	2032	2	2032	2	0.00
12/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	925	1	925	1	0.00
12/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	1828	2	1828	2	0.00
12/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	133	0	133	0	454.00
12/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	1023	1	1023	1	0.00
12/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	610	1	610	1	750.00
12/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	3779	3	3779	3	0.00
12/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	3035	3	3035	3	454.00
12/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	2858	2	2858	2	180.00
12/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	6521	6	6521	6	0.00
12/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	5979	5	5979	5	0.00
12/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	1700	1	1700	1	180.00
12/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	6797	6	6797	6	0.00
12/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	1870	2	1870	2	454.00
12/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	2688	2	2688	2	0.00
12/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	449	0	449	0	7,500.00
12/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	1459	1	1459	1	0.00
12/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	1480	1	1480	1	0.00
12/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	109	0	109	0	750.00
12/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	383	0	383	0	500.00
12/08/2022	2032 On 02-February-23			Bond Future	10.64	89.8178	10.6393	89.8178	18.00

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12/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	6835	7	6835	7	0.00
12/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	10494	11	10494	11	0.00
12/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	2017	2	2017	2	0.00
12/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	2041	2	2041	2	0.00
12/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	1538	2	1538	2	0.00
12/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	448	1	448	1	454.00
12/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	6255	7	6255	7	0.00
12/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	2065	2	2065	2	0.00
12/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	2313	3	2313	3	0.00
12/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	2774	3	2774	3	750.00
12/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	1659	2	1659	2	500.00
12/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	574	1	574	1	500.00
12/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	1110	1	1110	1	750.00
12/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	4976	5	4976	5	0.00
12/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	6974	6	6974	6	0.00
12/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	3885	4	3885	4	0.00
12/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	2614	2	2614	2	0.00
12/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	3044	3	3044	3	454.00
12/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	3326	3	3326	3	0.00
12/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	993	1	993	1	0.00
12/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	7772	7	7772	7	0.00
12/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	4089	4	4089	4	454.00
12/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	3356	3	3356	3	0.00
12/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	3385	3	3385	3	0.00
12/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	348	0	348	0	750.00
12/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	857	1	857	1	500.00
12/08/2022	2032 On 04-May-23			Bond Future	10.75	87.4059	10.7544	87.4059	0.00
12/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	2990	3	2990	3	400.00
12/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	3671	4	3671	4	0.00
12/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	3700	4	3700	4	0.00
12/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	3728	4	3728	4	0.00
12/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	5217	6	5217	6	400.00
12/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	12710	13	12710	13	0.00

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12/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	389	0	389	0	400.00
12/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	3041	3	3041	3	0.00
12/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	3062	3	3062	3	0.00
12/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	3084	3	3084	3	0.00
12/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	3680	3	3680	3	0.00
12/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2152	2	2152	2	0.00
12/08/2022	2032 On 03-August-23			Bond Future	10.86	89.1790	10.8603	89.1790	2,600.00
12/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	6442	7	6442	7	0.00
12/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	6475	7	6475	7	0.00
12/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	6942	7	6942	7	5,000.00
12/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	6508	7	6508	7	0.00
12/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2128	2	2128	2	0.00
12/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	1961	2	1961	2	0.00
12/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2141	2	2141	2	0.00
12/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2155	2	2155	2	0.00
12/08/2022	2032 On 02-November-23			Bond Future	11.02	86.6051	11.0188	86.6051	0.00
12/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	4568	5	4568	5	0.00
12/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	4596	5	4596	5	0.00
12/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	4623	5	4623	5	0.00
12/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	3560	3	3560	3	0.00
12/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	3580	3	3580	3	0.00
12/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	3600	3	3600	3	0.00
12/08/2022	2033 On 03-November-22			Bond Future	114.94	114.9266	114.9448	114.9266	1,267.00
12/08/2022	2033 On 02-February-23			Bond Future	116.98	116.9578	116.9755	116.9578	6,141.00
12/08/2022	2033 On 04-May-23			Bond Future	117.89	117.8725	117.8901	117.8725	0.00
12/08/2022	2033 On 03-August-23			Bond Future	120.30	120.2834	120.3007	120.2834	0.00
12/08/2022	2033 On 02-November-23			Bond Future	121.03	121.0143	121.0335	121.0143	0.00
12/08/2022	2037 On 03-November-22			Bond Future	10.95	85.9226	10.9527	85.9226	65,847.00
12/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	3418	4	3418	4	0.00
12/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	3459	4	3459	4	0.00
12/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	3500	4	3500	4	0.00
12/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	1288	1	1288	1	0.00
12/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	1307	1	1307	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
12/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	1269	1	1269	1	0.00
12/08/2022	2037 On 02-February-23			Bond Future	11.08	83.1648	11.0815	83.1648	71,477.00
12/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	3291	4	3291	4	636.00
12/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	3130	4	3130	4	0.00
12/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	6593	7	6593	7	0.00
12/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	3066	4	3066	4	0.00
12/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	3098	4	3098	4	0.00
12/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	3351	3	3351	3	0.00
12/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	3380	3	3380	3	0.00
12/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	3321	3	3321	3	0.00
12/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	3179	3	3179	3	0.00
12/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1448	1	1448	1	636.00
12/08/2022	2037 On 04-May-23			Bond Future	11.19	84.7857	11.1908	84.7857	0.00
12/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	5979	7	5979	7	400.00
12/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	13855	15	13855	15	0.00
12/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	4344	5	4344	5	0.00
12/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	3428	4	3428	4	400.00
12/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	4278	5	4278	5	0.00
12/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	4311	5	4311	5	0.00
12/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	3604	3	3604	3	0.00
12/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	4396	4	4396	4	0.00
12/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	3630	3	3630	3	0.00
12/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	562	0	562	0	400.00
12/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	3578	3	3578	3	0.00
12/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	2570	2	2570	2	0.00
12/08/2022	2037 On 03-August-23			Bond Future	11.30	82.2467	11.2960	82.2467	0.00
12/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	7461	8	7461	8	0.00
12/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	7387	8	7387	8	0.00
12/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	7424	8	7424	8	0.00
12/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	2740	2	2740	2	0.00
12/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	2757	2	2757	2	0.00
12/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	2724	2	2724	2	0.00
12/08/2022	2037 On 02-November-23			Bond Future	11.43	83.7036	11.4336	83.7036	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
12/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	5303	6	5303	6	0.00
12/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	5272	6	5272	6	0.00
12/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	5335	6	5335	6	0.00
12/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	4606	4	4606	4	0.00
12/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	4581	4	4581	4	0.00
12/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	4556	4	4556	4	0.00
12/08/2022	2038 On 03-November-22			Bond Future	130.54	131.0933	130.5420	131.0933	5,406.00
12/08/2022	2038 On 02-February-23			Bond Future	130.94	131.4981	130.9367	131.4981	0.00
12/08/2022	2038 On 04-May-23			Bond Future	133.51	134.0847	133.5113	134.0847	0.00
12/08/2022	2038 On 03-August-23			Bond Future	134.26	134.8447	134.2600	134.8447	0.00
12/08/2022	2038 On 02-November-23			Bond Future	136.68	137.2700	136.6753	137.2700	0.00
12/08/2022	2040 On 03-November-22			Bond Future	11.08	88.0304	11.0848	88.0304	61,725.00
12/08/2022	2040 On 03-November-22	10.10	Call	Bond Future	272	0	272	0	2,250.00
12/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	3631	5	3631	5	0.00
12/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	4022	5	4022	5	0.00
12/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	3173	4	3173	4	0.00
12/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	1464	2	1464	2	2,250.00
12/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	1208	2	1208	2	1,078.00
12/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	6399	8	6399	8	0.00
12/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	9052	10	9052	10	0.00
12/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	3588	5	3588	5	0.00
12/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	2780	4	2780	4	1,078.00
12/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	3546	5	3546	5	0.00
12/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2018	1	2018	1	0.00
12/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	1507	1	1507	1	0.00
12/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	630	0	630	0	0.00
12/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	1758	1	1758	1	0.00
12/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	1550	1	1550	1	0.00
12/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1325	1	1325	1	0.00
12/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	3396	3	3396	3	0.00
12/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	280	0	280	0	1,078.00
12/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	1528	1	1528	1	0.00
12/08/2022	2040 On 03-November-22	10.10	Put	Bond Future	7254	6	7254	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
12/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	3834	3	3834	3	0.00
12/08/2022	2040 On 02-February-23			Bond Future	11.21	85.0590	11.2111	85.0590	64,040.00
12/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	6923	8	6923	8	0.00
12/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	3085	4	3085	4	0.00
12/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	3118	4	3118	4	0.00
12/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	939	1	939	1	388.00
12/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	897	1	897	1	0.00
12/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	7820	9	7820	9	0.00
12/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	3389	4	3389	4	621.00
12/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	7684	9	7684	9	0.00
12/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	2550	3	2550	3	0.00
12/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	2640	3	2640	3	388.00
12/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	3151	4	3151	4	0.00
12/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	3750	3	3750	3	0.00
12/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	4307	4	4307	4	0.00
12/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1362	1	1362	1	0.00
12/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	3527	3	3527	3	0.00
12/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	1592	1	1592	1	621.00
12/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1325	1	1325	1	388.00
12/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	8082	7	8082	7	0.00
12/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	7901	7	7901	7	0.00
12/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	4419	4	4419	4	0.00
12/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	3783	3	3783	3	0.00
12/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	3816	3	3816	3	0.00
12/08/2022	2040 On 04-May-23			Bond Future	11.32	86.7171	11.3184	86.7171	0.00
12/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	13041	14	13041	14	0.00
12/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	4874	6	4874	6	486.00
12/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	3047	4	3047	4	388.00
12/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	4624	6	4624	6	0.00
12/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	4660	6	4660	6	0.00
12/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	1358	2	1358	2	388.00
12/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	2528	3	2528	3	486.00
12/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	4695	6	4695	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
12/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	10168	11	10168	11	0.00
12/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1546	1	1546	1	388.00
12/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	6449	6	6449	6	0.00
12/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	3983	3	3983	3	0.00
12/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	935	1	935	1	486.00
12/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	9281	8	9281	8	0.00
12/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	4011	3	4011	3	0.00
12/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	4039	3	4039	3	0.00
12/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	5671	5	5671	5	0.00
12/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	3846	3	3846	3	0.00
12/08/2022	2040 On 03-August-23			Bond Future	11.42	83.9669	11.4218	83.9669	0.00
12/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	7881	9	7881	9	0.00
12/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	7919	9	7919	9	0.00
12/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	7959	9	7959	9	0.00
12/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3086	3	3086	3	0.00
12/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3104	3	3104	3	0.00
12/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3123	3	3123	3	0.00
12/08/2022	2040 On 02-November-23			Bond Future	11.56	85.4541	11.5554	85.4541	0.00
12/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	5532	6	5532	6	0.00
12/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	5466	6	5466	6	0.00
12/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	5498	6	5498	6	0.00
12/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	5313	5	5313	5	0.00
12/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	5256	5	5256	5	0.00
12/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	5284	5	5284	5	0.00
12/08/2022	2044 On 03-November-22			Bond Future	11.05	85.1111	11.0463	85.1111	65,414.00
12/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	3804	5	3804	5	0.00
12/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	3849	5	3849	5	0.00
12/08/2022	2044 On 03-November-22	10.10	Call	Bond Future	306	0	306	0	0.00
12/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	1085	2	1085	2	1,600.00
12/08/2022	2044 On 03-November-22	10.80	Call	Bond Future	1607	0	1607	0	0.00
12/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	3893	5	3893	5	0.00
12/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	3416	4	3416	4	1,600.00
12/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	1704	1	1704	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
12/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	1478	1	1478	1	0.00
12/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	1457	1	1457	1	0.00
12/08/2022	2044 On 03-November-22	10.80	Put	Bond Future	3328	0	3328	0	0.00
12/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	4249	3	4249	3	0.00
12/08/2022	2044 On 03-November-22	10.10	Put	Bond Future	7260	0	7260	0	0.00
12/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	1499	1	1499	1	0.00
12/08/2022	2044 On 02-February-23			Bond Future	11.16	82.2141	11.1634	82.2141	33,819.00
12/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	3537	4	3537	4	0.00
12/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	3466	4	3466	4	0.00
12/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	3502	4	3502	4	0.00
12/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	3592	3	3592	3	0.00
12/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	3624	3	3624	3	0.00
12/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	3560	3	3560	3	0.00
12/08/2022	2044 On 04-May-23			Bond Future	11.26	83.8167	11.2624	83.8167	0.00
12/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	5028	6	5028	6	0.00
12/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	4954	6	4954	6	0.00
12/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	4991	6	4991	6	0.00
12/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	3956	3	3956	3	0.00
12/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	3984	3	3984	3	0.00
12/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	3928	3	3928	3	0.00
12/08/2022	2044 On 03-August-23			Bond Future	11.36	81.1330	11.3573	81.1330	0.00
12/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	8187	9	8187	9	0.00
12/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	8108	9	8108	9	0.00
12/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	8147	9	8147	9	0.00
12/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3171	3	3171	3	0.00
12/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3190	3	3190	3	0.00
12/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3152	3	3152	3	0.00
12/08/2022	2044 On 02-November-23			Bond Future	11.48	82.5699	11.4800	82.5699	0.00
12/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	5777	7	5777	7	0.00
12/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	5812	7	5812	7	0.00
12/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	5846	7	5846	7	0.00
12/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	5272	5	5272	5	0.00
12/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	5301	5	5301	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	5330	5	5330	5	0.00
12/08/2022	2046 On 03-November-22			Bond Future	117.05	117.3278	117.0540	117.3278	15,983.00
12/08/2022	2046 On 02-February-23			Bond Future	119.12	119.4019	119.1225	119.4019	0.00
12/08/2022	2046 On 04-May-23			Bond Future	119.42	119.7093	119.4243	119.7093	0.00
12/08/2022	2046 On 03-August-23			Bond Future	121.87	122.1590	121.8676	122.1590	0.00
12/08/2022	2046 On 02-November-23			Bond Future	121.95	122.2431	121.9493	122.2431	0.00
12/08/2022	2050 On 03-November-22			Bond Future	119.51	121.1517	119.5142	121.1517	9,910.00
12/08/2022	2050 On 02-February-23			Bond Future	119.50	121.1695	119.5027	121.1695	0.00
12/08/2022	2050 On 04-May-23			Bond Future	121.85	123.5529	121.8523	123.5529	0.00
12/08/2022	2050 On 03-August-23			Bond Future	122.14	123.8781	122.1430	123.8781	0.00
12/08/2022	2050 On 02-November-23			Bond Future	124.34	126.1062	124.3402	126.1062	0.00
12/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	AL37 On 03-November-22			Index Future	838.31	841.8260	838.3090	841.8260	0.00
12/08/2022	AL37 On 02-February-23			Index Future	852.92	856.5000	852.9150	856.5000	0.00
12/08/2022	AL37 On 04-May-23			Index Future	869.47	873.1320	869.4700	873.1320	0.00
12/08/2022	AL37 On 03-August-23			Index Future	887.04	890.7840	887.0440	890.7840	0.00
12/08/2022	AL37 On 02-November-23			Index Future	902.83	906.6350	902.8310	906.6350	0.00
12/08/2022	AL7T On 03-November-22			Index Future	978.30	972.9630	978.3040	972.9630	0.00
12/08/2022	AL7T On 02-February-23			Index Future	995.35	989.9230	995.3500	989.9230	0.00
12/08/2022	AL7T On 04-May-23			Index Future	1014.67	1009.1450	1014.6690	1009.1450	0.00
12/08/2022	AL7T On 03-August-23			Index Future	1035.18	1029.5480	1035.1780	1029.5480	0.00
12/08/2022	AL7T On 02-November-23			Index Future	1053.60	1047.8670	1053.6010	1047.8670	0.00
12/08/2022	ALBI On 03-November-22			Index Future	861.52	870.5870	861.5220	870.5870	138.00
12/08/2022	ALBI On 02-February-23			Index Future	876.53	885.7620	876.5330	885.7620	0.00
12/08/2022	ALBI On 04-May-23			Index Future	893.55	902.9610	893.5460	902.9610	0.00
12/08/2022	ALBI On 03-August-23			Index Future	911.61	921.2170	911.6070	921.2170	0.00
12/08/2022	ALBI On 02-November-23			Index Future	927.83	937.6090	927.8310	937.6090	0.00
12/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C025 On 31-January-25			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
12/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2022	ES33 On 03-November-22			Bond Future	11.78	76.0860	11.7768	76.0860	0.00
12/08/2022	ES33 On 02-February-23			Bond Future	11.96	77.4315	11.9556	77.4315	350.00
12/08/2022	ES33 On 04-May-23			Bond Future	12.11	75.1627	12.1070	75.1627	0.00
12/08/2022	ES33 On 03-August-23			Bond Future	12.25	76.7038	12.2512	76.7038	0.00
12/08/2022	ES33 On 02-November-23			Bond Future	12.45	74.2907	12.4479	74.2907	0.00
12/08/2022	ES42 On 03-November-22			Bond Future	12.13	74.6664	12.1316	74.6664	0.00
12/08/2022	ES42 On 02-February-23			Bond Future	12.29	75.9880	12.2891	75.9880	4,769.00
12/08/2022	ES42 On 04-May-23			Bond Future	12.43	73.2218	12.4295	73.2218	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
12/08/2022	ES42 On 03-August-23			Bond Future	12.56	74.7256	12.5597	74.7256	0.00
12/08/2022	ES42 On 02-November-23			Bond Future	12.73	71.8056	12.7338	71.8056	0.00
12/08/2022	GOVI On 03-November-22			GOVI	849.72	858.6190	849.7220	858.6190	866.00
12/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	292920	38	292920	38	0.00
12/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	293020	38	293020	38	0.00
12/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	293120	38	293120	38	0.00
12/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 02-February-23			GOVI	864.53	873.5850	864.5280	873.5850	0.00
12/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	136880	23	136880	23	0.00
12/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	137080	23	137080	23	0.00
12/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	136980	23	136980	23	0.00
12/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 04-May-23			GOVI	881.31	890.5480	881.3080	890.5480	0.00
12/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	284280	38	284280	38	0.00
12/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	284380	38	284380	38	0.00
12/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	284480	38	284480	38	0.00
12/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 03-August-23			GOVI	899.12	908.5530	899.1210	908.5530	0.00
12/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	618910	71	618910	71	0.00
12/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	619110	71	619110	71	0.00
12/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	619010	71	619010	71	0.00
12/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 02-November-23			GOVI	915.12	924.7200	915.1230	924.7200	0.00
12/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	293230	39	293230	39	0.00
12/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	293130	39	293130	39	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
12/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	293030	39	293030	39	0.00
12/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
12/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
12/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2022	IGOV On 03-November-22			Index Future	324.78	325.7340	324.7840	325.7340	703.00
12/08/2022	IGOV On 02-February-23			Index Future	330.52	331.4910	330.5220	331.4910	0.00
12/08/2022	IGOV On 04-May-23			Index Future	337.01	338.0050	337.0140	338.0050	0.00
12/08/2022	IGOV On 03-August-23			Index Future	343.90	344.9140	343.9010	344.9140	0.00
12/08/2022	IGOV On 02-November-23			Index Future	350.10	351.1260	350.0960	351.1260	0.00
12/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.74	94.2550	5.7350	94.2550	0.00
12/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.81	94.2050	5.8050	94.2050	0.00
12/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.36	93.6600	6.3600	93.6600	0.00
12/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.44	93.5800	6.4400	93.5800	0.00
12/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.84	93.2050	6.8350	93.2050	68.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	6.90	93.1400	6.9000	93.1400	0.00
12/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.19	92.8700	7.1900	92.8700	0.00
12/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.38	92.6900	7.3800	92.6900	0.00
12/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.52	92.5750	7.5150	92.5750	75.00
12/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.45	92.6400	7.4500	92.6400	272.00
12/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.53	92.5600	7.5300	92.5600	0.00
12/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.51	92.5900	7.5100	92.5900	0.00
12/08/2022	R023 On 03-November-22			Bond Future	7.10	101.6586	7.1021	101.6586	24,229.00
12/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	3	0	3	0	0.00
12/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	3	0	3	0	0.00
12/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	3	0	3	0	0.00
12/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	261	0	261	0	0.00
12/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	264	0	264	0	0.00
12/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	258	0	258	0	0.00
12/08/2022	R035 On 03-November-22			Bond Future	10.81	89.7220	10.8068	89.7220	59,258.00
12/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	237	0	237	0	582.00
12/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	828	1	828	1	976.00
12/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	3322	4	3322	4	0.00
12/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	3282	4	3282	4	0.00
12/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	1427	2	1427	2	0.00
12/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	3362	4	3362	4	0.00
12/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	10534	12	10534	12	0.00
12/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	2749	3	2749	3	0.00
12/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	2973	4	2973	4	976.00
12/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	1643	1	1643	1	582.00
12/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	111	0	111	0	976.00
12/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	1306	1	1306	1	0.00
12/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	2887	2	2887	2	582.00
12/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1345	1	1345	1	0.00
12/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1325	1	1325	1	0.00
12/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	1509	1	1509	1	0.00
12/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	3995	3	3995	3	0.00
12/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	6555	6	6555	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
12/08/2022	R035 On 02-February-23			Bond Future	10.95	91.2864	10.9456	91.2864	106,331.00
12/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	7056	8	7056	8	0.00
12/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	12504	13	12504	13	0.00
12/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	3448	4	3448	4	976.00
12/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	3482	4	3482	4	0.00
12/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	2839	3	2839	3	0.00
12/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	1422	2	1422	2	976.00
12/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	2211	3	2211	3	388.00
12/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	2870	3	2870	3	0.00
12/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	6885	8	6885	8	0.00
12/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	2901	3	2901	3	0.00
12/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	2264	3	2264	3	0.00
12/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	2106	3	2106	3	0.00
12/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	675	1	675	1	582.00
12/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	718	1	718	1	0.00
12/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	764	1	764	1	388.00
12/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	7390	7	7390	7	0.00
12/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	7831	7	7831	7	0.00
12/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	4200	4	4200	4	0.00
12/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	4059	3	4059	3	0.00
12/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	3990	3	3990	3	582.00
12/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	5392	5	5392	5	0.00
12/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	3293	3	3293	3	0.00
12/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	339	0	339	0	976.00
12/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	3322	3	3322	3	0.00
12/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	7609	7	7609	7	0.00
12/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	3351	3	3351	3	0.00
12/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	2803	2	2803	2	582.00
12/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	2829	2	2829	2	0.00
12/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1192	1	1192	1	388.00
12/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1238	1	1238	1	0.00
12/08/2022	R035 On 04-May-23			Bond Future	11.05	88.5608	11.0540	88.5608	0.00
12/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	4389	5	4389	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	2141	3	2141	3	491.00
12/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	1129	1	1129	1	388.00
12/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	9090	10	9090	10	0.00
12/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	12049	13	12049	13	0.00
12/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	4224	5	4224	5	491.00
12/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	4323	5	4323	5	0.00
12/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	4356	5	4356	5	0.00
12/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	2566	3	2566	3	388.00
12/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	5279	5	5279	5	0.00
12/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	795	1	795	1	491.00
12/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1397	1	1397	1	388.00
12/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	3426	3	3426	3	0.00
12/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	8593	8	8593	8	0.00
12/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	5963	5	5963	5	0.00
12/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	3550	3	3550	3	0.00
12/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	3475	3	3475	3	0.00
12/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	3450	3	3450	3	0.00
12/08/2022	R035 On 03-August-23			Bond Future	11.16	90.3563	11.1555	90.3563	0.00
12/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	7180	8	7180	8	0.00
12/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	7217	8	7217	8	0.00
12/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	7254	8	7254	8	0.00
12/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	2596	2	2596	2	0.00
12/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	2612	2	2612	2	0.00
12/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	2628	2	2628	2	0.00
12/08/2022	R035 On 02-November-23			Bond Future	11.31	87.4613	11.3050	87.4613	0.00
12/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	5191	6	5191	6	0.00
12/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	5129	6	5129	6	0.00
12/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	5161	6	5161	6	0.00
12/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	4519	4	4519	4	0.00
12/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	4543	4	4543	4	0.00
12/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	4494	4	4494	4	0.00
12/08/2022	R186 On 03-November-22			Bond Future	8.73	110.4588	8.7349	110.4588	64,548.00
12/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	445	1	445	1	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	836	1	836	1	0.00
12/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	1492	2	1492	2	0.00
12/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	821	1	821	1	0.00
12/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	806	1	806	1	0.00
12/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	1531	1	1531	1	0.00
12/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	1511	1	1511	1	0.00
12/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	877	1	877	1	4,310.00
12/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	1490	1	1490	1	0.00
12/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	2244	2	2244	2	0.00
12/08/2022	R186 On 02-February-23			Bond Future	8.87	107.0876	8.8672	107.0876	0.00
12/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	854	1	854	1	0.00
12/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	843	1	843	1	0.00
12/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	832	1	832	1	0.00
12/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	2670	2	2670	2	0.00
12/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	2647	2	2647	2	0.00
12/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	2624	2	2624	2	0.00
12/08/2022	R186 On 04-May-23			Bond Future	8.95	109.1726	8.9513	109.1726	0.00
12/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1713	2	1713	2	0.00
12/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1697	2	1697	2	0.00
12/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1729	2	1729	2	0.00
12/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2093	2	2093	2	0.00
12/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2108	2	2108	2	0.00
12/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2077	2	2077	2	0.00
12/08/2022	R186 On 03-August-23			Bond Future	9.02	106.0813	9.0159	106.0813	0.00
12/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	3476	4	3476	4	0.00
12/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	3435	4	3435	4	0.00
12/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	3456	4	3456	4	0.00
12/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1362	1	1362	1	0.00
12/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1371	1	1371	1	0.00
12/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1354	1	1354	1	0.00
12/08/2022	R186 On 02-November-23			Bond Future	9.19	107.9622	9.1876	107.9622	0.00
12/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	2548	3	2548	3	0.00
12/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	2532	3	2532	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
12/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	2565	3	2565	3	0.00
12/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	1989	2	1989	2	0.00
12/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2010	2	2010	2	0.00
12/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	1999	2	1999	2	0.00
12/08/2022	R197 On 03-November-22			Bond Future	337.00	336.9763	336.9989	336.9763	831.00
12/08/2022	R197 On 02-February-23			Bond Future	334.13	334.1092	334.1307	334.1092	0.00
12/08/2022	R197 On 04-May-23			Bond Future	340.70	340.6827	340.7018	340.6827	0.00
12/08/2022	R197 On 03-August-23			Bond Future	338.53	338.5087	338.5295	338.5087	0.00
12/08/2022	R197 On 02-November-23			Bond Future	344.62	344.5940	344.6162	344.5940	0.00
12/08/2022	R202 On 03-November-22			Bond Future	250.98	251.1713	250.9817	251.1713	6,148.00
12/08/2022	R202 On 02-February-23			Bond Future	250.73	250.9242	250.7300	250.9242	460.00
12/08/2022	R202 On 04-May-23			Bond Future	255.66	255.8592	255.6591	255.8592	0.00
12/08/2022	R202 On 03-August-23			Bond Future	256.03	256.2356	256.0317	256.2356	0.00
12/08/2022	R202 On 02-November-23			Bond Future	260.64	260.8445	260.6376	260.8445	0.00
12/08/2022	R209 On 03-November-22			Bond Future	10.78	69.8448	10.7754	69.8448	18,858.00
12/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	372	1	372	1	10,500.00
12/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	2605	3	2605	3	0.00
12/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	4374	5	4374	5	0.00
12/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	1155	2	1155	2	0.00
12/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	2538	3	2538	3	0.00
12/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	2571	3	2571	3	0.00
12/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	36	0	36	0	6,000.00
12/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	84	0	84	0	0.00
12/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	6438	7	6438	7	0.00
12/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	2638	3	2638	3	0.00
12/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	1289	1	1289	1	0.00
12/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	2657	2	2657	2	0.00
12/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	280	0	280	0	10,500.00
12/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	7444	7	7444	7	0.00
12/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	8965	8	8965	8	0.00
12/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1327	1	1327	1	0.00
12/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1346	1	1346	1	8,750.00
12/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	631	0	631	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
12/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1308	1	1308	1	0.00
12/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	4722	4	4722	4	6,000.00
12/08/2022	R209 On 02-February-23			Bond Future	10.89	71.0633	10.8941	71.0633	2,066.00
12/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	2458	3	2458	3	0.00
12/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	2405	3	2405	3	0.00
12/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	2432	3	2432	3	0.00
12/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	2958	3	2958	3	0.00
12/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3011	3	3011	3	0.00
12/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	2984	3	2984	3	0.00
12/08/2022	R209 On 04-May-23			Bond Future	10.99	69.2947	10.9911	69.2947	0.00
12/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	3714	4	3714	4	0.00
12/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	3656	4	3656	4	0.00
12/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	3685	4	3685	4	0.00
12/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3122	3	3122	3	0.00
12/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3145	3	3145	3	0.00
12/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3100	3	3100	3	0.00
12/08/2022	R209 On 03-August-23			Bond Future	11.08	70.7002	11.0798	70.7002	0.00
12/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	6549	7	6549	7	0.00
12/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	6484	7	6484	7	0.00
12/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	6516	7	6516	7	0.00
12/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2285	2	2285	2	0.00
12/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2314	2	2314	2	0.00
12/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2299	2	2299	2	0.00
12/08/2022	R209 On 02-November-23			Bond Future	11.21	68.8061	11.2074	68.8061	0.00
12/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	4616	5	4616	5	0.00
12/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	4588	5	4588	5	0.00
12/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	4560	5	4560	5	0.00
12/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	3947	4	3947	4	0.00
12/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	3925	4	3925	4	0.00
12/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	3903	4	3903	4	0.00
12/08/2022	R210 On 03-November-22			Bond Future	226.81	226.7213	226.8077	226.7213	732.00
12/08/2022	R210 On 02-February-23			Bond Future	230.82	230.7290	230.8153	230.7290	300.00
12/08/2022	R210 On 04-May-23			Bond Future	232.26	232.1719	232.2595	232.1719	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
12/08/2022	R210 On 03-August-23			Bond Future	237.01	236.9220	237.0101	236.9220	0.00
12/08/2022	R210 On 02-November-23			Bond Future	238.08	237.9814	238.0756	237.9814	0.00
12/08/2022	R213 On 03-November-22			Bond Future	10.37	83.4133	10.3701	83.4133	33,851.00
12/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	100	0	100	0	200.00
12/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	607	1	607	1	0.00
12/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	1718	2	1718	2	0.00
12/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	815	1	815	1	0.00
12/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	1216	1	1216	1	0.00
12/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	118	0	118	0	476.00
12/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	1666	2	1666	2	0.00
12/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	1692	2	1692	2	0.00
12/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	1641	2	1641	2	0.00
12/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	1641	1	1641	1	200.00
12/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	1597	1	1597	1	0.00
12/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	1619	1	1619	1	0.00
12/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	6055	6	6055	6	0.00
12/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	2088	2	2088	2	476.00
12/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	2719	2	2719	2	200.00
12/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	1575	1	1575	1	0.00
12/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	3208	3	3208	3	476.00
12/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	6353	6	6353	6	0.00
12/08/2022	R213 On 02-February-23			Bond Future	10.52	84.8676	10.5165	84.8676	0.00
12/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	2169	2	2169	2	912.00
12/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1712	2	1712	2	0.00
12/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	1692	2	1692	2	0.00
12/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	415	1	415	1	476.00
12/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	7865	8	7865	8	0.00
12/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1732	2	1732	2	0.00
12/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1987	2	1987	2	0.00
12/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	1326	2	1326	2	0.00
12/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	2771	2	2771	2	476.00
12/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	451	0	451	0	912.00
12/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	3114	3	3114	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
12/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	2575	2	2575	2	0.00
12/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	7091	7	7091	7	0.00
12/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	3741	3	3741	3	476.00
12/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	3143	3	3143	3	0.00
12/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	3086	3	3086	3	0.00
12/08/2022	R213 On 04-May-23			Bond Future	10.63	82.9677	10.6288	82.9677	0.00
12/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	3216	4	3216	4	0.00
12/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	3190	4	3190	4	0.00
12/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	3241	4	3241	4	0.00
12/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	2690	2	2690	2	0.00
12/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	2730	2	2730	2	0.00
12/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	2710	2	2710	2	0.00
12/08/2022	R213 On 03-August-23			Bond Future	10.73	84.6490	10.7335	84.6490	0.00
12/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	5766	6	5766	6	0.00
12/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	5736	6	5736	6	0.00
12/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	5795	6	5795	6	0.00
12/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	1936	2	1936	2	0.00
12/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	1948	2	1948	2	0.00
12/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	1924	2	1924	2	0.00
12/08/2022	R213 On 02-November-23			Bond Future	10.90	82.6038	10.8979	82.6038	0.00
12/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	4133	4	4133	4	0.00
12/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	4108	4	4108	4	0.00
12/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	4158	5	4158	5	0.00
12/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	3162	3	3162	3	0.00
12/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	3198	3	3198	3	0.00
12/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	3180	3	3180	3	0.00
12/08/2022	R214 On 03-November-22			Bond Future	10.99	67.3487	10.9907	67.3487	25,381.00
12/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	3146	4	3146	4	0.00
12/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	3183	4	3183	4	0.00
12/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	3110	4	3110	4	0.00
12/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1156	1	1156	1	0.00
12/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1173	1	1173	1	0.00
12/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1191	1	1191	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
12/08/2022	R214 On 02-February-23			Bond Future	11.11	68.5230	11.1074	68.5230	64,507.00
12/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2897	4	2897	4	0.00
12/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	2839	4	2839	4	0.00
12/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2868	4	2868	4	0.00
12/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3019	2	3019	2	0.00
12/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3046	2	3046	2	0.00
12/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	2993	2	2993	2	0.00
12/08/2022	R214 On 04-May-23			Bond Future	11.20	66.5591	11.1986	66.5591	0.00
12/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	4119	5	4119	5	0.00
12/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	4058	5	4058	5	0.00
12/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	4088	5	4088	5	0.00
12/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3163	3	3163	3	0.00
12/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3186	3	3186	3	0.00
12/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3141	3	3141	3	0.00
12/08/2022	R214 On 03-August-23			Bond Future	11.28	67.9085	11.2834	67.9085	0.00
12/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	6902	8	6902	8	0.00
12/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	6835	8	6835	8	0.00
12/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	6869	8	6869	8	0.00
12/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2466	2	2466	2	0.00
12/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2451	2	2451	2	0.00
12/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2436	2	2436	2	0.00
12/08/2022	R214 On 02-November-23			Bond Future	11.41	65.8190	11.4052	65.8190	0.00
12/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	4706	5	4706	5	0.00
12/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	4763	6	4763	6	0.00
12/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	4734	5	4734	5	0.00
12/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	4445	4	4445	4	0.00
12/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	4470	4	4470	4	0.00
12/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	4421	4	4421	4	0.00
12/08/2022	R248 On 03-November-22			Bond Future	10.99	84.0982	10.9948	84.0982	258,923.00
12/08/2022	R248 On 03-November-22	10.00	Call	Bond Future	261	0	261	0	1,350.00
12/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	3723	5	3723	5	0.00
12/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	3768	5	3768	5	0.00
12/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	6657	8	6657	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
12/08/2022	R248 On 03-November-22	10.70	Call	Bond Future	1493	2	1493	2	1,350.00
12/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	3288	4	3288	4	0.00
12/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	3812	5	3812	5	0.00
12/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	1856	1	1856	1	0.00
12/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	1610	1	1610	1	0.00
12/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	1587	1	1587	1	0.00
12/08/2022	R248 On 03-November-22	10.70	Put	Bond Future	3630	3	3630	3	0.00
12/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	660	0	660	0	0.00
12/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	1564	1	1564	1	0.00
12/08/2022	R248 On 03-November-22	10.00	Put	Bond Future	7878	7	7878	7	0.00
12/08/2022	R248 On 02-February-23			Bond Future	11.11	85.5646	11.1107	85.5646	0.00
12/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	3573	4	3573	4	0.00
12/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	3683	5	3683	5	2,700.00
12/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	1567	2	1567	2	2,700.00
12/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	3537	4	3537	4	0.00
12/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	3609	4	3609	4	0.00
12/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	3823	3	3823	3	0.00
12/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	3757	3	3757	3	0.00
12/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	3891	3	3891	3	0.00
12/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	6785	6	6785	6	0.00
12/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	3857	3	3857	3	0.00
12/08/2022	R248 On 04-May-23			Bond Future	11.20	82.7912	11.2011	82.7912	0.00
12/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	5000	6	5000	6	0.00
12/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	5037	6	5037	6	0.00
12/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	5075	6	5075	6	0.00
12/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	4066	3	4066	3	0.00
12/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	4095	3	4095	3	0.00
12/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	4125	3	4125	3	0.00
12/08/2022	R248 On 03-August-23			Bond Future	11.29	84.4700	11.2852	84.4700	0.00
12/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	8370	9	8370	9	0.00
12/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	8411	10	8411	10	0.00
12/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	8452	10	8452	10	0.00
12/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3200	3	3200	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
12/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3219	3	3219	3	0.00
12/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3239	3	3239	3	0.00
12/08/2022	R248 On 02-November-23			Bond Future	11.41	81.5336	11.4058	81.5336	0.00
12/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	6070	7	6070	7	0.00
12/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	5999	7	5999	7	0.00
12/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	6034	7	6034	7	0.00
12/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	5514	5	5514	5	0.00
12/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	5575	5	5575	5	0.00
12/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	5544	5	5544	5	0.00