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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	2025 On 03-November-22			Bond Future	165.83	165.8014	165.8290	165.8014	3,315.00
10/10/2022	2025 On 02-February-23			Bond Future	167.26	167.2372	167.2627	167.2372	3,967.00
10/10/2022	2025 On 04-May-23			Bond Future	170.75	170.7240	170.7485	170.7240	0.00
10/10/2022	2025 On 03-August-23			Bond Future	172.59	172.5682	172.5931	172.5682	0.00
10/10/2022	2025 On 02-November-23			Bond Future	176.24	176.2116	176.2369	176.2116	0.00
10/10/2022	2029 On 03-November-22			Bond Future	119.25	119.4846	119.2492	119.4846	1,086.00
10/10/2022	2029 On 02-February-23			Bond Future	121.51	121.7509	121.5091	121.7509	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2029 On 04-May-23			Bond Future	122.74	122.9859	122.7380	122.9859	0.00
10/10/2022	2029 On 03-August-23			Bond Future	125.33	125.5867	125.3332	125.5867	0.00
10/10/2022	2029 On 02-November-23			Bond Future	126.63	126.8898	126.6313	126.8898	0.00
10/10/2022	2030 On 03-November-22			Bond Future	10.73	88.8204	10.7274	88.8204	64,278.00
10/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	21	0	21	0	0.00
10/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	23	0	23	0	0.00
10/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	68	0	68	0	500.00
10/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3796	4	3796	4	0.00
10/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	26	0	26	0	0.00
10/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
10/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	4793	5	4793	5	0.00
10/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	2914	3	2914	3	0.00
10/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2487	2	2487	2	0.00
10/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	102	0	102	0	500.00
10/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	2958	3	2958	3	0.00
10/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3002	3	3002	3	0.00
10/10/2022	2030 On 02-February-23			Bond Future	10.88	86.4776	10.8784	86.4776	5,200.00
10/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3925	4	3925	4	5,000.00
10/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2696	3	2696	3	0.00
10/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2802	3	2802	3	0.00
10/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	662	1	662	1	0.00
10/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	496	1	496	1	388.00
10/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	97	0	97	0	102.00
10/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	153	0	153	0	388.00
10/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	593	1	593	1	0.00
10/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	464	1	464	1	0.00
10/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	3330	3	3330	3	5,000.00
10/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	642	1	642	1	0.00
10/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	652	1	652	1	0.00
10/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	472	1	472	1	0.00
10/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	186	0	186	0	0.00
10/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	143	0	143	0	0.00
10/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	380	0	380	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
10/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	5919	6	5919	6	102.00
10/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	9769	10	9769	10	0.00
10/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8674	9	8674	9	0.00
10/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8487	8	8487	8	0.00
10/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	7933	8	7933	8	0.00
10/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	4821	5	4821	5	102.00
10/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4565	4	4565	4	0.00
10/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1301	1	1301	1	0.00
10/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1582	2	1582	2	388.00
10/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5391	5	5391	5	0.00
10/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5236	5	5236	5	0.00
10/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5353	5	5353	5	0.00
10/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4637	5	4637	5	0.00
10/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4601	5	4601	5	0.00
10/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1648	2	1648	2	0.00
10/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1053	1	1053	1	0.00
10/10/2022	2030 On 04-May-23			Bond Future	11.01	88.2634	11.0070	88.2634	0.00
10/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	7171	7	7171	7	0.00
10/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	4292	4	4292	4	0.00
10/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5516	6	5516	6	0.00
10/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6947	7	6947	7	0.00
10/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1795	2	1795	2	0.00
10/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1994	2	1994	2	350.00
10/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	672	1	672	1	150.00
10/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3539	4	3539	4	0.00
10/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1598	2	1598	2	479.00
10/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1760	2	1760	2	0.00
10/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1778	2	1778	2	0.00
10/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	738	1	738	1	479.00
10/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	826	1	826	1	388.00
10/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	368	0	368	0	388.00
10/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	1027	1	1027	1	1,080.00
10/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5436	5	5436	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
10/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9297	9	9297	9	0.00
10/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7004	7	7004	7	0.00
10/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6236	6	6236	6	0.00
10/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6654	7	6654	7	0.00
10/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3832	4	3832	4	0.00
10/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	3858	4	3858	4	0.00
10/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4134	4	4134	4	0.00
10/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2141	2	2141	2	150.00
10/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3525	3	3525	3	0.00
10/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3806	4	3806	4	0.00
10/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	899	1	899	1	479.00
10/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1272	1	1272	1	1,080.00
10/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1741	2	1741	2	388.00
10/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	853	1	853	1	350.00
10/10/2022	2030 On 03-August-23			Bond Future	11.14	86.1037	11.1417	86.1037	0.00
10/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6879	7	6879	7	0.00
10/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3477	4	3477	4	0.00
10/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7793	8	7793	8	0.00
10/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3428	4	3428	4	0.00
10/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1573	2	1573	2	1,012.00
10/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1979	2	1979	2	350.00
10/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3452	4	3452	4	0.00
10/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2586	3	2586	3	0.00
10/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4030	4	4030	4	0.00
10/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2618	3	2618	3	0.00
10/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	974	1	974	1	350.00
10/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4690	5	4690	5	0.00
10/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1180	1	1180	1	1,012.00
10/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2602	3	2602	3	0.00
10/10/2022	2030 On 02-November-23			Bond Future	11.28	87.9037	11.2765	87.9037	0.00
10/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1923	2	1923	2	0.00
10/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1906	2	1906	2	0.00
10/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1888	2	1888	2	0.00

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10/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	3812	4	3812	4	0.00
10/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	3789	4	3789	4	0.00
10/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	3766	4	3766	4	0.00
10/10/2022	2032 On 03-November-22			Bond Future	11.19	84.1801	11.1908	84.1801	171,096.00
10/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
10/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
10/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	2219	2	2219	2	0.00
10/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5419	6	5419	6	0.00
10/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	115	0	115	0	0.00
10/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	123	0	123	0	750.00
10/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1849	2	1849	2	0.00
10/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	2	0	2	0	500.00
10/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	33	0	33	0	0.00
10/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	58	0	58	0	0.00
10/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	1	0	1	0	0.00
10/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
10/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
10/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	1	0	1	0	0.00
10/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5444	5	5444	5	180.00
10/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	6777	7	6777	7	0.00
10/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	5719	6	5719	6	454.00
10/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	9995	10	9995	10	0.00
10/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9410	9	9410	9	0.00
10/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3334	3	3334	3	180.00
10/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10290	10	10290	10	0.00
10/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	3683	4	3683	4	454.00
10/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5169	5	5169	5	0.00
10/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	551	1	551	1	7,500.00
10/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	2815	3	2815	3	0.00
10/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	2861	3	2861	3	0.00
10/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	50	0	50	0	750.00
10/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	427	0	427	0	500.00
10/10/2022	2032 On 02-February-23			Bond Future	11.34	85.7560	11.3413	85.7560	18.00

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10/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3951	4	3951	4	0.00
10/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	7187	7	7187	7	0.00
10/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	676	1	676	1	0.00
10/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	687	1	687	1	0.00
10/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	468	1	468	1	0.00
10/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	99	0	99	0	454.00
10/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	3478	4	3478	4	0.00
10/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	699	1	699	1	0.00
10/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	821	1	821	1	0.00
10/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	1063	1	1063	1	750.00
10/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	515	1	515	1	500.00
10/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	136	0	136	0	500.00
10/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	313	0	313	0	750.00
10/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	7743	8	7743	8	0.00
10/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10101	10	10101	10	0.00
10/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6305	6	6305	6	0.00
10/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4467	4	4467	4	0.00
10/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5117	5	5117	5	454.00
10/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5524	5	5524	5	0.00
10/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1780	2	1780	2	0.00
10/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	10987	11	10987	11	0.00
10/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6583	6	6583	6	454.00
10/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5566	5	5566	5	0.00
10/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5608	6	5608	6	0.00
10/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	606	1	606	1	750.00
10/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1537	2	1537	2	500.00
10/10/2022	2032 On 04-May-23			Bond Future	11.47	83.3624	11.4675	83.3624	0.00
10/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1475	2	1475	2	400.00
10/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1903	2	1903	2	0.00
10/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1922	2	1922	2	0.00
10/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1940	2	1940	2	0.00
10/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2991	3	2991	3	400.00
10/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9578	10	9578	10	0.00

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10/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	794	1	794	1	400.00
10/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	4789	5	4789	5	0.00
10/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	4821	5	4821	5	0.00
10/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	4853	5	4853	5	0.00
10/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5701	6	5701	6	0.00
10/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3463	3	3463	3	0.00
10/10/2022	2032 On 03-August-23			Bond Future	11.59	85.1082	11.5935	85.1082	2,600.00
10/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3926	4	3926	4	0.00
10/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3953	4	3953	4	0.00
10/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	4337	4	4337	4	5,000.00
10/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3980	4	3980	4	0.00
10/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3154	3	3154	3	0.00
10/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	2910	3	2910	3	0.00
10/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3173	3	3173	3	0.00
10/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3193	3	3193	3	0.00
10/10/2022	2032 On 02-November-23			Bond Future	11.73	82.7262	11.7289	82.7262	0.00
10/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2221	2	2221	2	0.00
10/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2240	2	2240	2	0.00
10/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2260	2	2260	2	0.00
10/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4550	4	4550	4	0.00
10/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4578	4	4578	4	0.00
10/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4606	5	4606	5	0.00
10/10/2022	2033 On 03-November-22			Bond Future	113.27	113.1215	113.2735	113.1215	1,138.00
10/10/2022	2033 On 02-February-23			Bond Future	115.42	115.2671	115.4202	115.2671	6,442.00
10/10/2022	2033 On 04-May-23			Bond Future	116.43	116.2791	116.4344	116.2791	0.00
10/10/2022	2033 On 03-August-23			Bond Future	118.90	118.7380	118.8962	118.7380	0.00
10/10/2022	2033 On 02-November-23			Bond Future	119.97	119.8058	119.9678	119.8058	0.00
10/10/2022	2037 On 03-November-22			Bond Future	11.71	80.4204	11.7118	80.4204	60,179.00
10/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	342	0	342	0	0.00
10/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	369	0	369	0	0.00
10/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	356	0	356	0	0.00
10/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	2698	3	2698	3	0.00
10/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	2744	3	2744	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
10/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	2652	3	2652	3	0.00
10/10/2022	2037 On 02-February-23			Bond Future	11.85	77.6700	11.8521	77.6700	76,247.00
10/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	1122	1	1122	1	636.00
10/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	1039	1	1039	1	0.00
10/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	3258	3	3258	3	0.00
10/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	1007	1	1007	1	0.00
10/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	1023	1	1023	1	0.00
10/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	5766	6	5766	6	0.00
10/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	5811	6	5811	6	0.00
10/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	5721	6	5721	6	0.00
10/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5499	5	5499	5	0.00
10/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2603	3	2603	3	636.00
10/10/2022	2037 On 04-May-23			Bond Future	11.97	79.2746	11.9744	79.2746	0.00
10/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	3251	3	3251	3	400.00
10/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1579	2	1579	2	400.00
10/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9954	10	9954	10	0.00
10/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	2139	2	2139	2	0.00
10/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	2097	2	2097	2	0.00
10/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	2118	2	2118	2	0.00
10/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	5898	6	5898	6	0.00
10/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7034	7	7034	7	0.00
10/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	5936	6	5936	6	0.00
10/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1148	1	1148	1	400.00
10/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	5860	6	5860	6	0.00
10/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4329	4	4329	4	0.00
10/10/2022	2037 On 03-August-23			Bond Future	12.10	76.6766	12.1005	76.6766	0.00
10/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	4299	4	4299	4	0.00
10/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	4270	4	4270	4	0.00
10/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	4241	4	4241	4	0.00
10/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4136	4	4136	4	0.00
10/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4111	4	4111	4	0.00
10/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4087	4	4087	4	0.00
10/10/2022	2037 On 02-November-23			Bond Future	12.22	78.2797	12.2236	78.2797	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
10/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2451	3	2451	3	0.00
10/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2430	3	2430	3	0.00
10/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2472	3	2472	3	0.00
10/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6126	6	6126	6	0.00
10/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6090	6	6090	6	0.00
10/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6054	6	6054	6	0.00
10/10/2022	2038 On 03-November-22			Bond Future	127.42	126.9793	127.4232	126.9793	3,892.00
10/10/2022	2038 On 02-February-23			Bond Future	127.92	127.4650	127.9155	127.4650	1,875.00
10/10/2022	2038 On 04-May-23			Bond Future	130.58	130.1234	130.5819	130.1234	0.00
10/10/2022	2038 On 03-August-23			Bond Future	131.36	130.8886	131.3569	130.8886	0.00
10/10/2022	2038 On 02-November-23			Bond Future	134.13	133.6520	134.1304	133.6520	0.00
10/10/2022	2040 On 03-November-22			Bond Future	11.79	82.1799	11.7853	82.1799	53,940.00
10/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
10/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	589	1	589	1	0.00
10/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	6	0	6	0	1,467.00
10/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	433	1	433	1	0.00
10/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	22	0	22	0	0.00
10/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	284	0	284	0	1,467.00
10/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	12	0	12	0	1,078.00
10/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	2087	2	2087	2	0.00
10/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	4486	5	4486	5	0.00
10/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	402	0	402	0	0.00
10/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	417	1	417	1	0.00
10/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	186	0	186	0	1,078.00
10/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	3897	4	3897	4	0.00
10/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2781	3	2781	3	0.00
10/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	791	1	791	1	0.00
10/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	7809	8	7809	8	0.00
10/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3342	3	3342	3	0.00
10/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6426	6	6426	6	0.00
10/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7111	7	7111	7	0.00
10/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2364	2	2364	2	0.00
10/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	186	0	186	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	2879	3	2879	3	0.00
10/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	2830	3	2830	3	0.00
10/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	11455	11	11455	11	0.00
10/10/2022	2040 On 02-February-23			Bond Future	11.92	79.2121	11.9211	79.2121	65,233.00
10/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3635	4	3635	4	0.00
10/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	1102	1	1102	1	0.00
10/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	1119	1	1119	1	0.00
10/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	223	0	223	0	388.00
10/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	210	0	210	0	0.00
10/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	4232	4	4232	4	0.00
10/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	4340	4	4340	4	0.00
10/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	1137	1	1137	1	0.00
10/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	1263	1	1263	1	621.00
10/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	879	1	879	1	388.00
10/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	836	1	836	1	0.00
10/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	6991	7	6991	7	0.00
10/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	5847	6	5847	6	0.00
10/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2751	3	2751	3	621.00
10/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6181	6	6181	6	0.00
10/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2292	2	2292	2	388.00
10/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2356	2	2356	2	0.00
10/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	11840	12	11840	12	0.00
10/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	11631	12	11631	12	0.00
10/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7150	7	7150	7	0.00
10/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6230	6	6230	6	0.00
10/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6279	6	6279	6	0.00
10/10/2022	2040 On 04-May-23			Bond Future	12.04	80.8486	12.0395	80.8486	0.00
10/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	9266	9	9266	9	0.00
10/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	2405	2	2405	2	0.00
10/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2546	3	2546	3	486.00
10/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	1153	1	1153	1	486.00
10/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1418	1	1418	1	388.00
10/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	2382	2	2382	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
10/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	582	1	582	1	388.00
10/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6689	7	6689	7	0.00
10/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	2428	3	2428	3	0.00
10/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6156	6	6156	6	0.00
10/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9515	9	9515	9	0.00
10/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2508	2	2508	2	388.00
10/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1600	2	1600	2	486.00
10/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	12946	13	12946	13	0.00
10/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6237	6	6237	6	0.00
10/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8483	8	8483	8	0.00
10/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	5958	6	5958	6	0.00
10/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6196	6	6196	6	0.00
10/10/2022	2040 On 03-August-23			Bond Future	12.16	78.0332	12.1613	78.0332	0.00
10/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4800	5	4800	5	0.00
10/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4769	5	4769	5	0.00
10/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4832	5	4832	5	0.00
10/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4435	4	4435	4	0.00
10/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4488	4	4488	4	0.00
10/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4462	4	4462	4	0.00
10/10/2022	2040 On 02-November-23			Bond Future	12.28	79.6648	12.2797	79.6648	0.00
10/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2859	3	2859	3	0.00
10/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2836	3	2836	3	0.00
10/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2813	3	2813	3	0.00
10/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	6968	7	6968	7	0.00
10/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	6890	7	6890	7	0.00
10/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	6928	7	6928	7	0.00
10/10/2022	2044 On 03-November-22			Bond Future	11.76	79.1134	11.7627	79.1134	74,224.00
10/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	440	1	440	1	0.00
10/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	456	1	456	1	0.00
10/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
10/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	7	0	7	0	1,647.00
10/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	25	0	25	0	0.00
10/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	473	1	473	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
10/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	313	0	313	0	1,647.00
10/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3285	3	3285	3	0.00
10/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2770	3	2770	3	0.00
10/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2721	3	2721	3	0.00
10/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6430	6	6430	6	0.00
10/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	7854	8	7854	8	0.00
10/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	11638	12	11638	12	0.00
10/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	2819	3	2819	3	0.00
10/10/2022	2044 On 02-February-23			Bond Future	11.89	76.2133	11.8904	76.2133	31,719.00
10/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	1278	1	1278	1	0.00
10/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	1356	1	1356	1	1,300.00
10/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3553	4	3553	4	0.00
10/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	3220	3	3220	3	1,300.00
10/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	1240	1	1240	1	0.00
10/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	1259	1	1259	1	0.00
10/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6014	6	6014	6	0.00
10/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6063	6	6063	6	0.00
10/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3162	3	3162	3	0.00
10/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2889	3	2889	3	4,000.00
10/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5775	6	5775	6	0.00
10/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	5966	6	5966	6	0.00
10/10/2022	2044 On 04-May-23			Bond Future	12.00	77.7881	12.0011	77.7881	0.00
10/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	5008	5	5008	5	0.00
10/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	3416	4	3416	4	0.00
10/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	4179	4	4179	4	0.00
10/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2556	3	2556	3	0.00
10/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2532	3	2532	3	0.00
10/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2507	3	2507	3	0.00
10/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6204	6	6204	6	0.00
10/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	4951	5	4951	5	4,115.00
10/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6163	6	6163	6	0.00
10/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6123	6	6123	6	0.00
10/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4186	4	4186	4	4,115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3537	4	3537	4	1,500.00
10/10/2022	2044 On 03-August-23			Bond Future	12.11	75.0338	12.1148	75.0338	0.00
10/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4937	5	4937	5	0.00
10/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4873	5	4873	5	0.00
10/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4905	5	4905	5	0.00
10/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4639	5	4639	5	0.00
10/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4666	5	4666	5	0.00
10/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4612	5	4612	5	0.00
10/10/2022	2044 On 02-November-23			Bond Future	12.22	76.6026	12.2248	76.6026	0.00
10/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	3193	3	3193	3	0.00
10/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	3217	3	3217	3	0.00
10/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	3240	3	3240	3	0.00
10/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7220	7	7220	7	0.00
10/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7260	7	7260	7	0.00
10/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7299	7	7299	7	0.00
10/10/2022	2046 On 03-November-22			Bond Future	112.76	111.8885	112.7572	111.8885	16,138.00
10/10/2022	2046 On 02-February-23			Bond Future	114.89	114.0107	114.8941	114.0107	400.00
10/10/2022	2046 On 04-May-23			Bond Future	115.24	114.3404	115.2414	114.3404	0.00
10/10/2022	2046 On 03-August-23			Bond Future	117.68	116.7588	117.6784	116.7588	0.00
10/10/2022	2046 On 02-November-23			Bond Future	118.05	117.1053	118.0450	117.1053	0.00
10/10/2022	2050 On 03-November-22			Bond Future	114.58	117.2427	114.5789	117.2427	11,145.00
10/10/2022	2050 On 02-February-23			Bond Future	114.61	117.3256	114.6093	117.3256	1,434.00
10/10/2022	2050 On 04-May-23			Bond Future	117.00	119.7720	116.9980	119.7720	0.00
10/10/2022	2050 On 03-August-23			Bond Future	117.26	120.0969	117.2644	120.0969	0.00
10/10/2022	2050 On 02-November-23			Bond Future	119.74	122.6327	119.7403	122.6327	0.00
10/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	AL37 On 03-November-22			Index Future	825.27	825.2090	825.2710	825.2090	0.00
10/10/2022	AL37 On 02-February-23			Index Future	840.68	840.6580	840.6800	840.6580	0.00
10/10/2022	AL37 On 04-May-23			Index Future	857.98	857.9770	857.9760	857.9770	0.00
10/10/2022	AL37 On 03-August-23			Index Future	875.91	875.9210	875.9120	875.9210	0.00
10/10/2022	AL37 On 02-November-23			Index Future	894.21	894.2210	894.2110	894.2210	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
10/10/2022	AL7T On 03-November-22			Index Future	942.04	943.4650	942.0390	943.4650	0.00
10/10/2022	AL7T On 02-February-23			Index Future	959.63	961.1270	959.6280	961.1270	0.00
10/10/2022	AL7T On 04-May-23			Index Future	979.37	980.9280	979.3710	980.9280	0.00
10/10/2022	AL7T On 03-August-23			Index Future	999.85	1001.4430	999.8450	1001.4430	0.00
10/10/2022	AL7T On 02-November-23			Index Future	1020.73	1022.3670	1020.7330	1022.3670	0.00
10/10/2022	ALBI On 03-November-22			Index Future	826.29	827.1810	826.2930	827.1810	123.00
10/10/2022	ALBI On 02-February-23			Index Future	841.72	842.6660	841.7200	842.6660	0.00
10/10/2022	ALBI On 04-May-23			Index Future	859.04	860.0260	859.0380	860.0260	0.00
10/10/2022	ALBI On 03-August-23			Index Future	877.00	878.0130	876.9960	878.0130	0.00
10/10/2022	ALBI On 02-November-23			Index Future	895.32	896.3580	895.3170	896.3580	0.00
10/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C303 On 28-February-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
10/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	ES33 On 03-November-22			Bond Future	12.53	71.7885	12.5313	71.7885	0.00
10/10/2022	ES33 On 02-February-23			Bond Future	12.72	73.1502	12.7225	73.1502	350.00
10/10/2022	ES33 On 04-May-23			Bond Future	12.89	70.8798	12.8877	70.8798	0.00
10/10/2022	ES33 On 03-August-23			Bond Future	13.05	72.3802	13.0543	72.3802	0.00
10/10/2022	ES33 On 02-November-23			Bond Future	13.23	70.1128	13.2338	70.1128	0.00
10/10/2022	ES42 On 03-November-22			Bond Future	12.79	69.8497	12.7949	69.8497	0.00
10/10/2022	ES42 On 02-February-23			Bond Future	12.96	71.1755	12.9623	71.1755	4,769.00
10/10/2022	ES42 On 04-May-23			Bond Future	13.11	68.3963	13.1143	68.3963	0.00
10/10/2022	ES42 On 03-August-23			Bond Future	13.26	69.8452	13.2629	69.8452	0.00
10/10/2022	ES42 On 02-November-23			Bond Future	13.42	67.0574	13.4223	67.0574	0.00
10/10/2022	GOVI On 03-November-22			GOVI	814.65	815.5560	814.6540	815.5560	929.00
10/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	57560	5	57560	5	0.00
10/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	57660	5	57660	5	0.00
10/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	57760	5	57760	5	0.00
10/10/2022	GOVI On 02-February-23			GOVI	829.86	830.8240	829.8640	830.8240	0.00
10/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	209660	20	209660	20	0.00
10/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	209560	20	209560	20	0.00
10/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	209760	20	209760	20	0.00
10/10/2022	GOVI On 04-May-23			GOVI	846.94	847.9410	846.9380	847.9410	0.00
10/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	59220	5	59220	5	0.00
10/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	59320	5	59320	5	0.00
10/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	59420	5	59420	5	0.00
10/10/2022	GOVI On 03-August-23			GOVI	864.64	865.6750	864.6420	865.6750	0.00
10/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	274120	28	274120	28	0.00
10/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	274320	28	274320	28	0.00
10/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	274220	28	274220	28	0.00
10/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23			GOVI	882.71	883.7610	882.7060	883.7610	0.00
10/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	31040	2	31040	2	0.00
10/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	31140	2	31140	2	0.00
10/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	30940	2	30940	2	0.00
10/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2022	IGOV On 03-November-22			Index Future	319.03	319.4590	319.0270	319.4590	702.00
10/10/2022	IGOV On 02-February-23			Index Future	325.06	325.5190	325.0620	325.5190	0.00
10/10/2022	IGOV On 04-May-23			Index Future	331.83	332.3020	331.8270	332.3020	0.00
10/10/2022	IGOV On 03-August-23			Index Future	338.84	339.3280	338.8400	339.3280	0.00
10/10/2022	IGOV On 02-November-23			Index Future	345.99	346.4910	345.9920	346.4910	0.00
10/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
10/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5250	6.4750	93.5250	0.00
10/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4700	6.5200	93.4700	0.00
10/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.33	92.6600	7.3250	92.6600	68.00
10/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	0.00
10/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.85	92.1400	7.8500	92.1400	0.00
10/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.91	92.0850	7.9050	92.0850	0.00
10/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
10/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.20	91.7300	8.2000	91.7300	75.00
10/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.29	91.7550	8.2850	91.7550	272.00
10/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.6450	8.2600	91.6450	0.00
10/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.26	91.6800	8.2600	91.6800	0.00
10/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6350	8.3650	91.6350	0.00
10/10/2022	R023 On 03-November-22			Bond Future	7.29	101.6202	7.2890	101.6202	11,802.00
10/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	315	0	315	0	0.00
10/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	318	0	318	0	0.00
10/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	312	0	312	0	0.00
10/10/2022	R035 On 03-November-22			Bond Future	11.55	84.4495	11.5498	84.4495	63,733.00
10/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
10/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	4	0	4	0	976.00
10/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	345	0	345	0	0.00
10/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	332	0	332	0	0.00
10/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	20	0	20	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
10/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	358	0	358	0	0.00
10/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	6102	6	6102	6	0.00
10/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	187	0	187	0	0.00
10/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	242	0	242	0	976.00
10/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3446	3	3446	3	582.00
10/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	44	0	44	0	976.00
10/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	2667	3	2667	3	0.00
10/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	5845	6	5845	6	582.00
10/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	2759	3	2759	3	0.00
10/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	2713	3	2713	3	0.00
10/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3143	3	3143	3	0.00
10/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	7535	7	7535	7	0.00
10/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	10683	11	10683	11	0.00
10/10/2022	R035 On 02-February-23			Bond Future	11.70	86.0305	11.6999	86.0305	108,831.00
10/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3691	4	3691	4	0.00
10/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8463	9	8463	9	0.00
10/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	1246	1	1246	1	976.00
10/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	1265	1	1265	1	0.00
10/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	931	1	931	1	0.00
10/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	365	0	365	0	976.00
10/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	653	1	653	1	388.00
10/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	946	1	946	1	0.00
10/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3558	4	3558	4	0.00
10/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	962	1	962	1	0.00
10/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	674	1	674	1	0.00
10/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	612	1	612	1	0.00
10/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	138	0	138	0	582.00
10/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	151	0	151	0	0.00
10/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	164	0	164	0	388.00
10/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11123	11	11123	11	0.00
10/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	11628	12	11628	12	0.00
10/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7039	7	7039	7	0.00
10/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	6834	7	6834	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
10/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	6732	7	6732	7	582.00
10/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	8669	9	8669	9	0.00
10/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	5686	6	5686	6	0.00
10/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	631	1	631	1	976.00
10/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	5731	6	5731	6	0.00
10/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11375	11	11375	11	0.00
10/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	5776	6	5776	6	0.00
10/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	4920	5	4920	5	582.00
10/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	4960	5	4960	5	0.00
10/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2160	2	2160	2	388.00
10/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2244	2	2244	2	0.00
10/10/2022	R035 On 04-May-23			Bond Future	11.82	83.2988	11.8206	83.2988	0.00
10/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	2224	2	2224	2	0.00
10/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	942	1	942	1	491.00
10/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	465	0	465	0	388.00
10/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5809	6	5809	6	0.00
10/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	8415	9	8415	9	0.00
10/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	2118	2	2118	2	491.00
10/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	2181	2	2181	2	0.00
10/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	2202	2	2202	2	0.00
10/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	1151	1	1151	1	388.00
10/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8186	8	8186	8	0.00
10/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1482	1	1482	1	491.00
10/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2437	2	2437	2	388.00
10/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5582	6	5582	6	0.00
10/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12250	12	12250	12	0.00
10/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9085	9	9085	9	0.00
10/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	5765	6	5765	6	0.00
10/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5655	6	5655	6	0.00
10/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5618	6	5618	6	0.00
10/10/2022	R035 On 03-August-23			Bond Future	11.94	85.0430	11.9427	85.0430	0.00
10/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	4129	4	4129	4	0.00
10/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	4158	4	4158	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
10/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	4187	4	4187	4	0.00
10/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	3882	4	3882	4	0.00
10/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	3906	4	3906	4	0.00
10/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	3930	4	3930	4	0.00
10/10/2022	R035 On 02-November-23			Bond Future	12.08	82.3141	12.0755	82.3141	0.00
10/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2362	2	2362	2	0.00
10/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2321	2	2321	2	0.00
10/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2342	2	2342	2	0.00
10/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	5871	6	5871	6	0.00
10/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	5907	6	5907	6	0.00
10/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	5836	6	5836	6	0.00
10/10/2022	R186 On 03-November-22			Bond Future	9.24	108.2296	9.2433	108.2296	64,222.00
10/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
10/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	15	0	15	0	0.00
10/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	192	0	192	0	0.00
10/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	12	0	12	0	0.00
10/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	13	0	13	0	0.00
10/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2477	2	2477	2	0.00
10/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1350	1	1350	1	4,310.00
10/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2511	3	2511	3	0.00
10/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2442	2	2442	2	0.00
10/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3572	4	3572	4	0.00
10/10/2022	R186 On 02-February-23			Bond Future	9.37	104.9552	9.3749	104.9552	3,242.00
10/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	371	0	371	0	0.00
10/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	365	0	365	0	0.00
10/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	359	0	359	0	0.00
10/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3866	4	3866	4	0.00
10/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3838	4	3838	4	0.00
10/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3810	4	3810	4	0.00
10/10/2022	R186 On 04-May-23			Bond Future	9.46	107.1209	9.4618	107.1209	0.00
10/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	940	1	940	1	0.00
10/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	930	1	930	1	0.00
10/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	951	1	951	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
10/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2900	3	2900	3	0.00
10/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2921	3	2921	3	0.00
10/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2879	3	2879	3	0.00
10/10/2022	R186 On 03-August-23			Bond Future	9.55	104.0565	9.5480	104.0565	0.00
10/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2389	2	2389	2	0.00
10/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2355	2	2355	2	0.00
10/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2372	2	2372	2	0.00
10/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1821	2	1821	2	0.00
10/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1833	2	1833	2	0.00
10/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1810	2	1810	2	0.00
10/10/2022	R186 On 02-November-23			Bond Future	9.65	106.2317	9.6471	106.2317	0.00
10/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3416	3	3416	3	0.00
10/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1683	2	1683	2	0.00
10/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1697	2	1697	2	0.00
10/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1711	2	1711	2	0.00
10/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1375	1	1375	1	1,715.00
10/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2376	2	2376	2	0.00
10/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2389	2	2389	2	0.00
10/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2719	3	2719	3	0.00
10/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2402	2	2402	2	0.00
10/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1371	1	1371	1	1,715.00
10/10/2022	R197 On 03-November-22			Bond Future	335.68	335.7085	335.6846	335.7085	753.00
10/10/2022	R197 On 02-February-23			Bond Future	333.14	333.1664	333.1365	333.1664	79.00
10/10/2022	R197 On 04-May-23			Bond Future	340.08	340.1137	340.0801	340.1137	0.00
10/10/2022	R197 On 03-August-23			Bond Future	338.10	338.1336	338.0993	338.1336	0.00
10/10/2022	R197 On 02-November-23			Bond Future	345.24	345.2733	345.2381	345.2733	0.00
10/10/2022	R202 On 03-November-22			Bond Future	248.14	248.5895	248.1421	248.5895	6,133.00
10/10/2022	R202 On 02-February-23			Bond Future	248.11	248.5724	248.1124	248.5724	541.00
10/10/2022	R202 On 04-May-23			Bond Future	253.28	253.7546	253.2828	253.7546	0.00
10/10/2022	R202 On 03-August-23			Bond Future	253.77	254.2484	253.7664	254.2484	0.00
10/10/2022	R202 On 02-November-23			Bond Future	259.12	259.6165	259.1242	259.6165	0.00
10/10/2022	R209 On 03-November-22			Bond Future	11.56	65.0161	11.5637	65.0161	17,571.00
10/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	5,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	894	1	894	1	1,136.00
10/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	167	0	167	0	0.00
10/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	10	0	10	0	0.00
10/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	101	0	101	0	1,136.00
10/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	160	0	160	0	0.00
10/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	174	0	174	0	0.00
10/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
10/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2445	3	2445	3	0.00
10/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	182	0	182	0	0.00
10/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	2890	3	2890	3	0.00
10/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	5570	5	5570	5	0.00
10/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3494	3	3494	3	0.00
10/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	344	0	344	0	5,750.00
10/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11417	11	11417	11	0.00
10/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	12987	13	12987	13	0.00
10/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	2935	3	2935	3	0.00
10/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3025	3	3025	3	4,500.00
10/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	2980	3	2980	3	0.00
10/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1208	1	1208	1	0.00
10/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8407	8	8407	8	6,000.00
10/10/2022	R209 On 02-February-23			Bond Future	11.69	66.2332	11.6940	66.2332	2,066.00
10/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	739	1	739	1	0.00
10/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	726	1	726	1	0.00
10/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	714	1	714	1	0.00
10/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5284	5	5284	5	0.00
10/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5366	5	5366	5	0.00
10/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5325	5	5325	5	0.00
10/10/2022	R209 On 04-May-23			Bond Future	11.80	64.4460	11.8041	64.4460	3,450.00
10/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1767	2	1767	2	0.00
10/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	5234	5	5234	5	0.00
10/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1578	2	1578	2	0.00
10/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1732	2	1732	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
10/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1749	2	1749	2	0.00
10/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	500	1	500	1	8,500.00
10/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	9987	10	9987	10	0.00
10/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5236	5	5236	5	0.00
10/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5270	5	5270	5	0.00
10/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5581	6	5581	6	11,000.00
10/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2033	2	2033	2	8,500.00
10/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5202	5	5202	5	0.00
10/10/2022	R209 On 03-August-23			Bond Future	11.91	65.7956	11.9128	65.7956	0.00
10/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3691	4	3691	4	0.00
10/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3666	4	3666	4	0.00
10/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3641	4	3641	4	0.00
10/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3517	3	3517	3	0.00
10/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3560	4	3560	4	0.00
10/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3538	3	3538	3	0.00
10/10/2022	R209 On 02-November-23			Bond Future	12.03	64.0185	12.0275	64.0185	0.00
10/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	2030	2	2030	2	0.00
10/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	2012	2	2012	2	0.00
10/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1994	2	1994	2	0.00
10/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5339	5	5339	5	0.00
10/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5307	5	5307	5	0.00
10/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5275	5	5275	5	0.00
10/10/2022	R210 On 03-November-22			Bond Future	226.22	226.6408	226.2159	226.6408	357.00
10/10/2022	R210 On 02-February-23			Bond Future	230.50	230.9397	230.5028	230.9397	372.00
10/10/2022	R210 On 04-May-23			Bond Future	232.20	232.6502	232.2026	232.6502	0.00
10/10/2022	R210 On 03-August-23			Bond Future	237.11	237.5706	237.1126	237.5706	0.00
10/10/2022	R210 On 02-November-23			Bond Future	238.91	239.3746	238.9079	239.3746	0.00
10/10/2022	R213 On 03-November-22			Bond Future	11.06	79.7514	11.0625	79.7514	33,626.00
10/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
10/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	30	0	30	0	0.00
10/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	2	0	2	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
10/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
10/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	25	0	25	0	0.00
10/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	27	0	27	0	0.00
10/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	22	0	22	0	0.00
10/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3268	3	3268	3	200.00
10/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3177	3	3177	3	0.00
10/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3222	3	3222	3	0.00
10/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9182	9	9182	9	0.00
10/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4119	4	4119	4	476.00
10/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5149	5	5149	5	200.00
10/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3132	3	3132	3	0.00
10/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	5846	6	5846	6	476.00
10/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9498	9	9498	9	0.00
10/10/2022	R213 On 02-February-23			Bond Future	11.22	81.2444	11.2180	81.2444	0.00
10/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	786	1	786	1	912.00
10/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	567	1	567	1	0.00
10/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	559	1	559	1	0.00
10/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	98	0	98	0	476.00
10/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	576	1	576	1	0.00
10/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	695	1	695	1	0.00
10/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	5011	5	5011	5	0.00
10/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	416	0	416	0	0.00
10/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	798	1	798	1	912.00
10/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5170	5	5170	5	0.00
10/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4392	4	4392	4	0.00
10/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4679	5	4679	5	476.00
10/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	9974	10	9974	10	0.00
10/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6031	6	6031	6	476.00
10/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5210	5	5210	5	0.00
10/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5131	5	5131	5	0.00
10/10/2022	R213 On 04-May-23			Bond Future	11.34	79.3657	11.3410	79.3657	0.00
10/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1685	2	1685	2	0.00
10/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1669	2	1669	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
10/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1701	2	1701	2	0.00
10/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4321	4	4321	4	0.00
10/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4379	4	4379	4	0.00
10/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4350	4	4350	4	0.00
10/10/2022	R213 On 03-August-23			Bond Future	11.47	81.0272	11.4663	81.0272	0.00
10/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3446	4	3446	4	0.00
10/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3422	4	3422	4	0.00
10/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3470	4	3470	4	0.00
10/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2799	3	2799	3	0.00
10/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2816	3	2816	3	0.00
10/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2781	3	2781	3	0.00
10/10/2022	R213 On 02-November-23			Bond Future	11.61	79.1664	11.6061	79.1664	0.00
10/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	2009	2	2009	2	0.00
10/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1991	2	1991	2	0.00
10/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	2027	2	2027	2	0.00
10/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4022	4	4022	4	0.00
10/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4071	4	4071	4	0.00
10/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4047	4	4047	4	0.00
10/10/2022	R214 On 03-November-22			Bond Future	11.68	62.5033	11.6818	62.5033	24,790.00
10/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	406	0	406	0	0.00
10/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	420	1	420	1	0.00
10/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	392	0	392	0	0.00
10/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2107	2	2107	2	0.00
10/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2146	2	2146	2	0.00
10/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2185	2	2185	2	0.00
10/10/2022	R214 On 02-February-23			Bond Future	11.81	63.6734	11.8077	63.6734	64,507.00
10/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2570	3	2570	3	1,600.00
10/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	1047	1	1047	1	0.00
10/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	1063	1	1063	1	1,600.00
10/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	1016	1	1016	1	0.00
10/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	1031	1	1031	1	0.00
10/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	4881	5	4881	5	0.00
10/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	4921	5	4921	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
10/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	4841	5	4841	5	0.00
10/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2609	3	2609	3	0.00
10/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4802	5	4802	5	0.00
10/10/2022	R214 On 04-May-23			Bond Future	11.91	61.6864	11.9084	61.6864	0.00
10/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	2214	2	2214	2	0.00
10/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	2193	2	2193	2	0.00
10/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	2172	2	2172	2	0.00
10/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	4999	5	4999	5	0.00
10/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	4967	5	4967	5	0.00
10/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	4935	5	4935	5	0.00
10/10/2022	R214 On 03-August-23			Bond Future	12.01	62.9781	12.0092	62.9781	0.00
10/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	4245	4	4245	4	0.00
10/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	4218	4	4218	4	0.00
10/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	4191	4	4191	4	0.00
10/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3555	4	3555	4	0.00
10/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3533	4	3533	4	0.00
10/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3512	3	3512	3	0.00
10/10/2022	R214 On 02-November-23			Bond Future	12.12	60.9940	12.1174	60.9940	0.00
10/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2540	3	2540	3	0.00
10/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2501	3	2501	3	0.00
10/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2520	3	2520	3	0.00
10/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	5838	6	5838	6	0.00
10/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	5871	6	5871	6	0.00
10/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5805	6	5805	6	0.00
10/10/2022	R248 On 03-November-22			Bond Future	11.69	78.0235	11.6905	78.0235	248,053.00
10/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	410	0	410	0	874.00
10/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	426	1	426	1	0.00
10/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	2133	2	2133	2	0.00
10/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	11	0	11	0	874.00
10/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	20	0	20	0	0.00
10/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	442	1	442	1	0.00
10/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	277	0	277	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
10/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3524	3	3524	3	0.00
10/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	2976	3	2976	3	0.00
10/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	2924	3	2924	3	0.00
10/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	6835	7	6835	7	0.00
10/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	7573	7	7573	7	0.00
10/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	816	1	816	1	0.00
10/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12296	12	12296	12	0.00
10/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	2873	3	2873	3	0.00
10/10/2022	R248 On 02-February-23			Bond Future	11.81	79.5210	11.8112	79.5210	966.00
10/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	1318	1	1318	1	0.00
10/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	1240	1	1240	1	0.00
10/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	1260	1	1260	1	0.00
10/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	394	0	394	0	0.00
10/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	1279	1	1279	1	0.00
10/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2875	3	2875	3	2,542.00
10/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	1128	1	1128	1	2,542.00
10/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6529	6	6529	6	0.00
10/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3577	4	3577	4	0.00
10/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6117	6	6117	6	0.00
10/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6017	6	6017	6	0.00
10/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10236	10	10236	10	0.00
10/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6168	6	6168	6	0.00
10/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6218	6	6218	6	0.00
10/10/2022	R248 On 04-May-23			Bond Future	11.92	76.6996	11.9153	76.6996	0.00
10/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2616	3	2616	3	0.00
10/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2641	3	2641	3	0.00
10/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2667	3	2667	3	0.00
10/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6303	6	6303	6	0.00
10/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6344	6	6344	6	0.00
10/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6386	6	6386	6	0.00
10/10/2022	R248 On 03-August-23			Bond Future	12.02	78.2680	12.0229	78.2680	0.00
10/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4877	5	4877	5	0.00
10/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4910	5	4910	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
10/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4943	5	4943	5	0.00
10/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4418	4	4418	4	0.00
10/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4445	4	4445	4	0.00
10/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4472	4	4472	4	0.00
10/10/2022	R248 On 02-November-23			Bond Future	12.13	75.4805	12.1285	75.4805	0.00
10/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2842	3	2842	3	0.00
10/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2794	3	2794	3	0.00
10/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2818	3	2818	3	0.00
10/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	6838	7	6838	7	0.00
10/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	6921	7	6921	7	0.00
10/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	6880	7	6880	7	0.00