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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/02/2022 TO: 11/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	2025 On 05-May-22			Bond Future	158.49	158.5405	158.4895	158.5405	5,456.00
11/02/2022	2025 On 04-August-22			Bond Future	159.00	159.0471	158.9953	159.0471	1,130.00
11/02/2022	2025 On 03-November-22			Bond Future	161.43	161.4812	161.4273	161.4812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	2025 On 02-February-23			Bond Future	162.19	162.2417	162.1870	162.2417	0.00
11/02/2022	2029 On 05-May-22			Bond Future	115.91	116.2717	115.9050	116.2717	2,746.00
11/02/2022	2029 On 04-August-22			Bond Future	117.46	117.8291	117.4571	117.8291	1,844.00
11/02/2022	2029 On 03-November-22			Bond Future	118.03	118.4035	118.0252	118.4035	0.00
11/02/2022	2029 On 02-February-23			Bond Future	119.79	120.1735	119.7892	120.1735	0.00
11/02/2022	2030 On 05-May-22			Bond Future	9.36	94.8302	94.8141	94.8302	74,195.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	13	0	0	0	200.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8243	8	8	8	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4500	5	4	5	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4542	5	5	5	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1509	2	2	2	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2412	2	2	2	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	462	0	0	0	200.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	569	1	1	1	1,800.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2247	2	2	2	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	58	0	0	0	1,800.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	166	0	0	0	1,073.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4585	5	5	5	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3516	4	4	4	0.00
11/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1032	1	1	1	7,500.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2111	2	2	2	0.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	919	1	1	1	5,000.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3343	3	3	3	0.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3022	3	3	3	0.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	316	0	0	0	0.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6621	7	7	7	0.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1007	1	1	1	5,000.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1548	2	2	2	1,073.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	323	0	0	0	200.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	329	0	0	0	0.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	57	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	523	1	1	1	1,073.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	8917	9	9	9	0.00
11/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4893	5	5	5	0.00
11/02/2022	2030 On 04-August-22			Bond Future	9.55	92.0713	92.0547	92.0713	26,505.00
11/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1067	1	1	1	800.00
11/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2119	2	2	2	0.00
11/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	283	0	0	0	800.00
11/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2144	2	2	2	0.00
11/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2170	2	2	2	0.00
11/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	7043	7	7	7	0.00
11/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	405	0	0	0	800.00
11/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2131	2	2	2	0.00
11/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2155	2	2	2	0.00
11/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6795	7	7	7	0.00
11/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2179	2	2	2	0.00
11/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3611	4	4	4	0.00
11/02/2022	2030 On 03-November-22			Bond Future	9.70	93.4632	93.4456	93.4632	0.00
11/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3647	4	4	4	0.00
11/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3617	4	4	4	0.00
11/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3678	4	4	4	0.00
11/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1789	2	2	2	0.00
11/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1822	2	2	2	0.00
11/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1806	2	2	2	0.00
11/02/2022	2030 On 02-February-23			Bond Future	9.88	90.8356	90.8174	90.8356	0.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3267	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3088	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	957	1	1	1	102.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3215	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3241	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1514	2	2	2	0.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2425	2	2	2	0.00
11/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2747	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6134	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3469	3	3	3	102.00
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4766	5	5	5	0.00
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2675	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2821	3	3	3	102.00
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2716	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2695	3	3	3	0.00
11/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3132	3	3	3	0.00
11/02/2022	2032 On 05-May-22			Bond Future	9.77	91.3885	91.3700	91.3885	132,383.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1143	1	1	1	780.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3157	3	3	3	780.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3620	4	4	4	993.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7181	7	7	7	0.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7083	7	7	7	0.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7873	8	8	8	0.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6886	7	7	7	0.00
11/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7132	7	7	7	0.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	156	0	0	0	0.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	0.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	173	0	0	0	993.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	113	0	0	0	780.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	658	1	1	1	0.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	153	0	0	0	0.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	813	1	1	1	0.00
11/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2278	2	2	2	0.00
11/02/2022	2032 On 04-August-22			Bond Future	9.95	92.5906	92.5715	92.5906	0.00
11/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9117	9	9	9	0.00
11/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10436	10	10	10	0.00
11/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3223	3	3	3	0.00
11/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3257	3	3	3	0.00
11/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3292	3	3	3	0.00
11/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1789	2	2	2	800.00
11/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	436	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	6240	6	6	6	0.00
11/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3107	3	3	3	0.00
11/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1817	2	2	2	0.00
11/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1795	2	2	2	0.00
11/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	257	0	0	0	0.00
11/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	358	0	0	0	800.00
11/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1774	2	2	2	0.00
11/02/2022	2032 On 03-November-22			Bond Future	10.10	89.8369	89.8167	89.8369	0.00
11/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4698	5	5	5	0.00
11/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4335	4	4	4	0.00
11/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1028	1	1	1	180.00
11/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2883	3	3	3	0.00
11/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4088	4	4	4	0.00
11/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3030	3	3	3	0.00
11/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1113	1	1	1	454.00
11/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5328	5	5	5	0.00
11/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2820	3	3	3	454.00
11/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2691	3	3	3	180.00
11/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1831	2	2	2	180.00
11/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5537	6	6	6	0.00
11/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1958	2	2	2	454.00
11/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1663	2	2	2	0.00
11/02/2022	2032 On 02-February-23			Bond Future	10.27	91.1612	91.1405	91.1612	0.00
11/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3584	4	4	4	0.00
11/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3613	4	4	4	0.00
11/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1169	1	1	1	454.00
11/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2966	3	3	3	0.00
11/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3943	4	4	4	0.00
11/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3642	4	4	4	0.00
11/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2935	3	3	3	0.00
11/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2706	3	3	3	454.00
11/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3549	4	4	4	454.00
11/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6525	7	7	7	0.00

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11/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2959	3	3	3	0.00
11/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2983	3	3	3	0.00
11/02/2022	2033 On 05-May-22			Bond Future	113.44	113.5365	113.4422	113.5365	2,371.00
11/02/2022	2033 On 04-August-22			Bond Future	114.96	115.0572	114.9612	115.0572	4,967.00
11/02/2022	2033 On 03-November-22			Bond Future	115.41	115.5072	115.4091	115.5072	0.00
11/02/2022	2033 On 02-February-23			Bond Future	117.13	117.2338	117.1340	117.2338	0.00
11/02/2022	2037 On 05-May-22			Bond Future	10.36	88.5055	88.3791	88.5055	84,908.00
11/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9239	9	9	9	0.00
11/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9130	9	9	9	0.00
11/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9185	9	9	9	0.00
11/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	129	0	0	0	0.00
11/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	134	0	0	0	0.00
11/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	132	0	0	0	0.00
11/02/2022	2037 On 04-August-22			Bond Future	10.53	85.4130	85.2848	85.4130	49,415.00
11/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4200	4	4	4	0.00
11/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5506	6	6	6	1,050.00
11/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1474	2	1	2	50.00
11/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6491	7	6	7	0.00
11/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	9086	9	9	9	0.00
11/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4159	4	4	4	0.00
11/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4118	4	4	4	0.00
11/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1842	2	2	2	0.00
11/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	537	1	1	1	1,050.00
11/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1798	2	2	2	0.00
11/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	986	1	1	1	50.00
11/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4379	4	4	4	0.00
11/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1820	2	2	2	50.00
11/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1258	1	1	1	0.00
11/02/2022	2037 On 03-November-22			Bond Future	10.67	86.7050	86.5741	86.7050	0.00
11/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5752	6	6	6	0.00
11/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5838	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5795	6	6	6	0.00
11/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1849	2	2	2	0.00
11/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1866	2	2	2	0.00
11/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1833	2	2	2	0.00
11/02/2022	2037 On 02-February-23			Bond Future	10.83	83.7277	83.5947	83.7277	0.00
11/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4575	5	5	5	0.00
11/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4505	5	5	5	0.00
11/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4540	5	5	5	0.00
11/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3220	3	3	3	0.00
11/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3246	3	3	3	0.00
11/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3194	3	3	3	0.00
11/02/2022	2038 On 05-May-22			Bond Future	130.89	131.1234	130.8884	131.1234	4,174.00
11/02/2022	2038 On 04-August-22			Bond Future	130.82	131.0606	130.8226	131.0606	2,669.00
11/02/2022	2038 On 03-November-22			Bond Future	132.82	133.0671	132.8243	133.0671	0.00
11/02/2022	2038 On 02-February-23			Bond Future	132.95	133.1965	132.9501	133.1965	0.00
11/02/2022	2040 On 05-May-22			Bond Future	10.49	90.6562	90.5568	90.6562	62,254.00
11/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	410	0	0	0	1,200.00
11/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9582	10	10	10	0.00
11/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9525	10	10	10	0.00
11/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9639	10	10	10	0.00
11/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2482	3	2	3	1,200.00
11/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15822	16	16	16	0.00
11/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	11	0	0	0	1,200.00
11/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1897	2	2	2	0.00
11/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	164	0	0	0	0.00
11/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	161	0	0	0	0.00
11/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	168	0	0	0	0.00
11/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5464	5	5	5	0.00
11/02/2022	2040 On 04-August-22			Bond Future	10.65	87.3417	87.2407	87.3417	39,528.00
11/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4603	5	5	5	0.00
11/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10658	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	554	1	1	1	460.00
11/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3206	3	3	3	460.00
11/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4558	5	5	5	0.00
11/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4648	5	5	5	0.00
11/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1927	2	2	2	0.00
11/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	505	0	1	0	460.00
11/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	7714	8	8	8	0.00
11/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1971	2	2	2	0.00
11/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2887	3	3	3	0.00
11/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1949	2	2	2	0.00
11/02/2022	2040 On 03-November-22			Bond Future	10.79	88.6631	88.5599	88.6631	0.00
11/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6120	6	6	6	0.00
11/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6030	6	6	6	0.00
11/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6075	6	6	6	0.00
11/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1976	2	2	2	0.00
11/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2013	2	2	2	0.00
11/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1994	2	2	2	0.00
11/02/2022	2040 On 02-February-23			Bond Future	10.94	85.4644	85.3595	85.4644	0.00
11/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4737	5	5	5	0.00
11/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4774	5	5	5	0.00
11/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4811	5	5	5	0.00
11/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3592	4	4	4	0.00
11/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3621	4	4	4	0.00
11/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3650	4	4	4	0.00
11/02/2022	2044 On 05-May-22			Bond Future	10.54	87.2973	87.2333	87.2973	52,855.00
11/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9537	10	10	10	0.00
11/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9422	9	9	9	0.00
11/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9480	10	9	10	0.00
11/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	163	0	0	0	0.00
11/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	167	0	0	0	0.00
11/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	160	0	0	0	0.00
11/02/2022	2044 On 04-August-22			Bond Future	10.69	84.0638	83.9988	84.0638	21,683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4804	5	5	5	0.00
11/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4713	5	5	5	0.00
11/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4759	5	5	5	0.00
11/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1970	2	2	2	0.00
11/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1993	2	2	2	0.00
11/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1948	2	2	2	0.00
11/02/2022	2044 On 03-November-22			Bond Future	10.82	85.3357	85.2689	85.3357	0.00
11/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6012	6	6	6	0.00
11/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6057	6	6	6	0.00
11/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6103	6	6	6	0.00
11/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2080	2	2	2	0.00
11/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2100	2	2	2	0.00
11/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2120	2	2	2	0.00
11/02/2022	2044 On 02-February-23			Bond Future	10.96	82.2132	82.1452	82.2132	0.00
11/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4980	5	5	5	0.00
11/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4942	5	5	5	0.00
11/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4904	5	5	5	0.00
11/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3676	4	4	4	0.00
11/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3646	4	4	4	0.00
11/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3617	4	4	4	0.00
11/02/2022	2046 On 05-May-22			Bond Future	119.37	119.1479	119.3691	119.1479	14,004.00
11/02/2022	2046 On 04-August-22			Bond Future	120.97	120.7437	120.9677	120.7437	2,969.00
11/02/2022	2046 On 03-November-22			Bond Future	120.89	120.6616	120.8884	120.6616	0.00
11/02/2022	2046 On 02-February-23			Bond Future	122.70	122.4659	122.6956	122.4659	0.00
11/02/2022	2050 On 05-May-22			Bond Future	123.50	124.0681	123.4992	124.0681	8,572.00
11/02/2022	2050 On 04-August-22			Bond Future	123.13	123.7086	123.1321	123.7086	1,194.00
11/02/2022	2050 On 03-November-22			Bond Future	125.02	125.6023	125.0163	125.6023	0.00
11/02/2022	2050 On 02-February-23			Bond Future	124.82	125.4122	124.8174	125.4122	0.00
11/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	AL37 On 05-May-22			Index Future	826.69	827.3810	826.6860	827.3810	0.00
11/02/2022	AL37 On 04-August-22			Index Future	837.44	838.1440	837.4370	838.1440	0.00
11/02/2022	AL37 On 03-November-22			Index Future	850.16	850.8800	850.1550	850.8800	0.00
11/02/2022	AL37 On 02-February-23			Index Future	862.66	863.4000	862.6630	863.4000	0.00
11/02/2022	AL7T On 05-May-22			Index Future	957.86	958.0760	957.8610	958.0760	0.00
11/02/2022	AL7T On 04-August-22			Index Future	970.32	970.5390	970.3190	970.5390	0.00
11/02/2022	AL7T On 03-November-22			Index Future	985.06	985.2860	985.0550	985.2860	0.00
11/02/2022	AL7T On 02-February-23			Index Future	999.55	999.7840	999.5470	999.7840	0.00
11/02/2022	ALBI On 05-May-22			Index Future	852.80	853.4660	852.8020	853.4660	134.00
11/02/2022	ALBI On 04-August-22			Index Future	863.89	864.5680	863.8930	864.5680	90.00
11/02/2022	ALBI On 03-November-22			Index Future	877.01	877.7050	877.0130	877.7050	0.00
11/02/2022	ALBI On 02-February-23			Index Future	889.92	890.6200	889.9160	890.6200	0.00
11/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	ES33 On 05-May-22			Bond Future	11.16	77.9797	77.8826	77.9797	87.00
11/02/2022	ES33 On 04-August-22			Bond Future	11.37	79.0244	78.9257	79.0244	263.00
11/02/2022	ES33 On 03-November-22			Bond Future	11.56	76.4524	76.3516	76.4524	0.00
11/02/2022	ES33 On 02-February-23			Bond Future	11.77	77.5968	77.4943	77.5968	0.00
11/02/2022	ES42 On 05-May-22			Bond Future	11.58	76.6181	76.5350	76.6181	1,190.00
11/02/2022	ES42 On 04-August-22			Bond Future	11.77	77.6450	77.5607	77.6450	3,579.00
11/02/2022	ES42 On 03-November-22			Bond Future	11.95	74.5755	74.4892	74.5755	0.00
11/02/2022	ES42 On 02-February-23			Bond Future	12.13	75.6929	75.6051	75.6929	0.00
11/02/2022	GOVI On 05-May-22			GOVI	841.38	842.0200	841.3800	842.0200	986.00
11/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	531500	54	53	54	0.00
11/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	531400	54	53	54	0.00
11/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	531300	54	53	54	0.00
11/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 04-August-22			GOVI	852.32	852.9730	852.3220	852.9730	0.00
11/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	330620	34	33	34	0.00
11/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	330520	34	33	34	0.00
11/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	330420	34	33	34	0.00
11/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 03-November-22			GOVI	865.27	865.9340	865.2670	865.9340	0.00
11/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	448370	46	45	46	0.00
11/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	448570	46	45	46	0.00
11/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	448470	46	45	46	0.00
11/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 02-February-23			GOVI	878.00	878.6760	877.9970	878.6760	0.00
11/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	271570	28	27	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	271770	28	27	28	0.00
11/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	271670	28	27	28	0.00
11/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
11/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2022	IGOV On 05-May-22			Index Future	315.79	316.0950	315.7940	316.0950	498.00
11/02/2022	IGOV On 04-August-22			Index Future	319.98	320.2840	319.9780	320.2840	0.00
11/02/2022	IGOV On 03-November-22			Index Future	324.91	325.2270	324.9130	325.2270	0.00
11/02/2022	IGOV On 02-February-23			Index Future	329.77	330.0870	329.7680	330.0870	0.00
11/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
11/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.8250	95.8050	95.8250	0.00
11/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.29	95.7750	95.7150	95.7750	0.00
11/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.61	95.4500	95.3900	95.4500	0.00
11/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.69	95.4000	95.3100	95.4000	0.00
11/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	95.0950	95.0150	95.0950	72.00
11/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	95.0400	94.9100	95.0400	0.00
11/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.43	94.6900	94.5700	94.6900	0.00
11/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.99	94.1450	94.0150	94.1450	68.00
11/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.34	93.7800	93.6600	93.7800	0.00
11/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.55	93.5850	93.4500	93.5850	0.00
11/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.76	93.3850	93.2400	93.3850	75.00
11/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.91	93.2300	93.0950	93.2300	0.00
11/02/2022	R023 On 05-May-22			Bond Future	5.49	103.2912	103.2408	103.2912	14,778.00
11/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	665	1	1	1	0.00
11/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	672	1	1	1	0.00
11/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	679	1	1	1	0.00
11/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	35	0	0	0	0.00
11/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	36	0	0	0	0.00
11/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	37	0	0	0	0.00
11/02/2022	R023 On 04-August-22			Bond Future	5.63	104.6253	104.5735	104.6253	2,360.00
11/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	338	0	0	0	0.00
11/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	342	0	0	0	0.00
11/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	346	0	0	0	0.00
11/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	117	0	0	0	0.00
11/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	119	0	0	0	0.00
11/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	120	0	0	0	0.00
11/02/2022	R023 On 03-November-22			Bond Future	5.10	102.3265	102.2737	102.3265	0.00
11/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	392	0	0	0	0.00
11/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	387	0	0	0	0.00
11/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	389	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	33	0	0	0	0.00
11/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	33	0	0	0	0.00
11/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	33	0	0	0	0.00
11/02/2022	R035 On 05-May-22			Bond Future	10.21	92.3978	92.2741	92.3978	70,376.00
11/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4589	5	5	5	0.00
11/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8967	9	9	9	0.00
11/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	14195	14	14	14	0.00
11/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4100	4	4	4	1,200.00
11/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8859	9	9	9	0.00
11/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8913	9	9	9	0.00
11/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	145	0	0	0	0.00
11/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	148	0	0	0	0.00
11/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	819	1	1	1	0.00
11/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	13	0	0	0	1,200.00
11/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	142	0	0	0	0.00
11/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	686	1	1	1	1,200.00
11/02/2022	R035 On 04-August-22			Bond Future	10.39	93.5730	93.4473	93.5730	48,495.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4061	4	4	4	0.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5762	6	6	6	0.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3258	3	3	3	400.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10875	11	11	11	0.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3669	4	4	4	0.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4021	4	4	4	0.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3981	4	4	4	0.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	639	1	1	1	400.00
11/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1217	1	1	1	100.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4819	5	5	5	0.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2346	2	2	2	0.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	6375	6	6	6	0.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1858	2	2	2	0.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1880	2	2	2	0.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2066	2	2	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1172	1	1	1	100.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	359	0	0	0	400.00
11/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1836	2	2	2	0.00
11/02/2022	R035 On 03-November-22			Bond Future	10.53	90.5205	90.3921	90.5205	0.00
11/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5481	6	5	6	0.00
11/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1315	1	1	1	582.00
11/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5522	6	6	6	0.00
11/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5564	6	6	6	0.00
11/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4911	5	5	5	0.00
11/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3383	3	3	3	0.00
11/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3133	3	3	3	582.00
11/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2094	2	2	2	582.00
11/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1798	2	2	2	0.00
11/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1815	2	2	2	0.00
11/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	5923	6	6	6	0.00
11/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1832	2	2	2	0.00
11/02/2022	R035 On 02-February-23			Bond Future	10.69	91.8928	91.7624	91.8928	0.00
11/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4350	4	4	4	0.00
11/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	5019	5	5	5	0.00
11/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4316	4	4	4	0.00
11/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4384	4	4	4	0.00
11/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1488	2	1	2	582.00
11/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3665	4	4	4	0.00
11/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3855	4	4	4	582.00
11/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7110	7	7	7	0.00
11/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3240	3	3	3	0.00
11/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3293	3	3	3	0.00
11/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2806	3	3	3	582.00
11/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3266	3	3	3	0.00
11/02/2022	R186 On 05-May-22			Bond Future	7.92	113.9406	113.8417	113.9406	72,376.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	38	0	0	0	3,600.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3131	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4164	4	4	4	0.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2100	2	2	2	0.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2217	2	2	2	454.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2072	2	2	2	0.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1047	1	1	1	435.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	238	0	0	0	435.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	423	0	0	0	3,600.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5024	5	5	5	0.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1638	2	2	2	454.00
11/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2129	2	2	2	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	523	1	1	1	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	748	1	1	1	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	77	0	0	0	454.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2209	2	2	2	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2851	3	3	3	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1201	1	1	1	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	544	1	1	1	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	492	0	0	0	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	533	1	1	1	0.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	136	0	0	0	454.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	266	0	0	0	4,035.00
11/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4966	5	5	5	0.00
11/02/2022	R186 On 04-August-22			Bond Future	8.11	110.1518	110.0512	110.1518	8.00
11/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1646	2	2	2	0.00
11/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	168	0	0	0	3,600.00
11/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1625	2	2	2	0.00
11/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1666	2	2	2	0.00
11/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6322	6	6	6	0.00
11/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1296	1	1	1	3,600.00
11/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	189	0	0	0	3,600.00
11/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1514	1	2	1	0.00
11/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1549	2	2	2	0.00
11/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4661	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1870	2	2	2	0.00
11/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1532	1	2	1	0.00
11/02/2022	R186 On 03-November-22			Bond Future	8.25	111.8159	111.7128	111.8159	0.00
11/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2528	3	3	3	0.00
11/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2483	3	2	3	0.00
11/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2505	3	3	3	0.00
11/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1475	1	1	1	0.00
11/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1488	1	1	1	0.00
11/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1462	1	1	1	0.00
11/02/2022	R186 On 02-February-23			Bond Future	8.43	108.1734	108.0687	108.1734	0.00
11/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2005	2	2	2	0.00
11/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1971	2	2	2	0.00
11/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1988	2	2	2	0.00
11/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2335	2	2	2	0.00
11/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2352	2	2	2	0.00
11/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2319	2	2	2	0.00
11/02/2022	R197 On 05-May-22			Bond Future	326.15	326.2889	326.1485	326.2889	753.00
11/02/2022	R197 On 04-August-22			Bond Future	322.11	322.2551	322.1131	322.2551	0.00
11/02/2022	R197 On 03-November-22			Bond Future	327.04	327.1903	327.0434	327.1903	0.00
11/02/2022	R197 On 02-February-23			Bond Future	323.34	323.4888	323.3409	323.4888	0.00
11/02/2022	R202 On 05-May-22			Bond Future	250.17	250.1310	250.1660	250.1310	6,392.00
11/02/2022	R202 On 04-August-22			Bond Future	249.05	249.0174	249.0528	249.0174	91.00
11/02/2022	R202 On 03-November-22			Bond Future	252.86	252.8291	252.8629	252.8291	0.00
11/02/2022	R202 On 02-February-23			Bond Future	252.08	252.0440	252.0789	252.0440	0.00
11/02/2022	R209 On 05-May-22			Bond Future	10.16	72.0127	71.9027	72.0127	21,904.00
11/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9706	10	10	10	0.00
11/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7134	7	7	7	0.00
11/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7040	7	7	7	0.00
11/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7087	7	7	7	0.00
11/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	694	1	1	1	8,525.00
11/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1990	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	3917	4	4	4	0.00
11/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	598	1	1	1	1,050.00
11/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1467	1	1	1	11,000.00
11/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3131	3	3	3	0.00
11/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	0.00
11/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	163	0	0	0	0.00
11/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	156	0	0	0	0.00
11/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	49	0	0	0	12,050.00
11/02/2022	R209 On 04-August-22			Bond Future	10.31	72.9599	72.8481	72.9599	1,550.00
11/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3289	3	3	3	0.00
11/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3220	3	3	3	0.00
11/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3254	3	3	3	0.00
11/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1748	2	2	2	0.00
11/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1769	2	2	2	0.00
11/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1727	2	2	2	0.00
11/02/2022	R209 On 03-November-22			Bond Future	10.44	70.9161	70.8021	70.9161	400.00
11/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6649	7	7	7	0.00
11/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4763	5	5	5	0.00
11/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3064	3	3	3	0.00
11/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4800	5	5	5	0.00
11/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	800	1	1	1	1,000.00
11/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4837	5	5	5	0.00
11/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1643	2	2	2	0.00
11/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6315	6	6	6	0.00
11/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2721	3	3	3	1,000.00
11/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1658	2	2	2	0.00
11/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1674	2	2	2	0.00
11/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1062	1	1	1	1,000.00
11/02/2022	R209 On 02-February-23			Bond Future	10.58	71.9614	71.8456	71.9614	0.00
11/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3931	4	4	4	0.00
11/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3871	4	4	4	0.00
11/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3901	4	4	4	0.00
11/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2744	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2791	3	3	3	0.00
11/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2767	3	3	3	0.00
11/02/2022	R210 On 05-May-22			Bond Future	215.47	215.4477	215.4735	215.4477	1,039.00
11/02/2022	R210 On 04-August-22			Bond Future	218.36	218.3334	218.3590	218.3334	266.00
11/02/2022	R210 On 03-November-22			Bond Future	218.77	218.7487	218.7733	218.7487	0.00
11/02/2022	R210 On 02-February-23			Bond Future	222.04	222.0192	222.0437	222.0192	0.00
11/02/2022	R213 On 05-May-22			Bond Future	9.61	86.0541	86.0373	86.0541	24,243.00
11/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5471	5	5	5	0.00
11/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5427	5	5	5	0.00
11/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5383	5	5	5	0.00
11/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	233	0	0	0	0.00
11/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	237	0	0	0	0.00
11/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	242	0	0	0	0.00
11/02/2022	R213 On 04-August-22			Bond Future	9.80	87.1506	87.1333	87.1506	0.00
11/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2457	2	2	2	0.00
11/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2400	2	2	2	0.00
11/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2428	2	2	2	0.00
11/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1936	2	2	2	0.00
11/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1981	2	2	2	0.00
11/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1958	2	2	2	0.00
11/02/2022	R213 On 03-November-22			Bond Future	9.94	84.9457	84.9274	84.9457	0.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3941	4	4	4	0.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2714	3	3	3	0.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3295	3	3	3	0.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	952	1	1	1	200.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2357	2	2	2	0.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3877	4	4	4	0.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3909	4	4	4	0.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1043	1	1	1	476.00
11/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3845	4	4	4	0.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1762	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4896	5	5	5	0.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1729	2	2	2	0.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1746	2	2	2	0.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2875	3	3	3	476.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5121	5	5	5	0.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2084	2	2	2	476.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2534	3	3	3	200.00
11/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1713	2	2	2	0.00
11/02/2022	R213 On 02-February-23			Bond Future	10.11	86.2314	86.2125	86.2314	0.00
11/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3286	3	3	3	0.00
11/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1112	1	1	1	476.00
11/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3260	3	3	3	0.00
11/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3312	3	3	3	0.00
11/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3637	4	4	4	0.00
11/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2757	3	3	3	0.00
11/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2496	2	2	2	476.00
11/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2763	3	3	3	0.00
11/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2785	3	3	3	0.00
11/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	5863	6	6	6	0.00
11/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3247	3	3	3	476.00
11/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2742	3	3	3	0.00
11/02/2022	R214 On 05-May-22			Bond Future	10.47	68.9605	68.8767	68.9605	16,551.00
11/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7189	7	7	7	0.00
11/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7236	7	7	7	0.00
11/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7283	7	7	7	0.00
11/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	184	0	0	0	0.00
11/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	180	0	0	0	0.00
11/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	176	0	0	0	0.00
11/02/2022	R214 On 04-August-22			Bond Future	10.62	69.8370	69.7519	69.8370	1,337.00
11/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3694	4	4	4	0.00
11/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3730	4	4	4	0.00
11/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3766	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1660	2	2	2	0.00
11/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1640	2	2	2	0.00
11/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1680	2	2	2	0.00
11/02/2022	R214 On 03-November-22			Bond Future	10.74	67.6217	67.5348	67.6217	0.00
11/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5153	5	5	5	0.00
11/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5115	5	5	5	0.00
11/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5077	5	5	5	0.00
11/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1712	2	2	2	0.00
11/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1728	2	2	2	0.00
11/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1744	2	2	2	0.00
11/02/2022	R214 On 02-February-23			Bond Future	10.88	68.6475	68.5591	68.6475	0.00
11/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4107	4	4	4	0.00
11/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4045	4	4	4	0.00
11/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4076	4	4	4	0.00
11/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2941	3	3	3	0.00
11/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2966	3	3	3	0.00
11/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2918	3	3	3	0.00
11/02/2022	R248 On 05-May-22			Bond Future	10.46	86.5317	86.4647	86.5317	191,731.00
11/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9560	10	10	10	0.00
11/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9442	10	9	10	0.00
11/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9501	10	10	10	0.00
11/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	193	0	0	0	0.00
11/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	184	0	0	0	0.00
11/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	188	0	0	0	0.00
11/02/2022	R248 On 04-August-22			Bond Future	10.61	87.6316	87.5634	87.6316	6,019.00
11/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4833	5	5	5	0.00
11/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2378	2	2	2	2,400.00
11/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	578	1	1	1	2,400.00
11/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4787	5	5	5	0.00
11/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4741	5	5	5	0.00
11/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2054	2	2	2	0.00
11/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2029	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	4003	4	4	4	0.00
11/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	7956	8	8	8	0.00
11/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2004	2	2	2	0.00
11/02/2022	R248 On 03-November-22			Bond Future	10.73	84.5519	84.4820	84.5519	0.00
11/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6288	6	6	6	0.00
11/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6240	6	6	6	0.00
11/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6335	6	6	6	0.00
11/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2228	2	2	2	0.00
11/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2208	2	2	2	0.00
11/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2188	2	2	2	0.00
11/02/2022	R248 On 02-February-23			Bond Future	10.86	85.8347	85.7635	85.8347	0.00
11/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5123	5	5	5	0.00
11/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5083	5	5	5	0.00
11/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5162	5	5	5	0.00
11/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3635	4	4	4	0.00
11/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3696	4	4	4	0.00
11/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3665	4	4	4	0.00