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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	2025 On 05-May-22			Bond Future	161.02	160.2593	161.0184	160.2593	5,158.00
12/04/2022	2025 On 04-August-22			Bond Future	161.57	160.8001	161.5746	160.8001	1,588.00
12/04/2022	2025 On 03-November-22			Bond Future	164.02	163.1541	164.0233	163.1541	0.00
12/04/2022	2025 On 02-February-23			Bond Future	165.15	164.2256	165.1502	164.2256	0.00
12/04/2022	2029 On 05-May-22			Bond Future	118.44	117.1518	118.4407	117.1518	2,745.00
12/04/2022	2029 On 04-August-22			Bond Future	120.04	118.7334	120.0436	118.7334	3,399.00
12/04/2022	2029 On 03-November-22			Bond Future	120.63	119.2398	120.6306	119.2398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	2029 On 02-February-23			Bond Future	122.68	121.2400	122.6844	121.2400	0.00
12/04/2022	2030 On 05-May-22			Bond Future	9.69	93.2159	9.6907	93.2159	77,336.00
12/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
12/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	6489	7	6489	7	0.00
12/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	2600	3	2600	3	0.00
12/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	2644	3	2644	3	0.00
12/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	200	0	200	0	0.00
12/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	698	1	698	1	0.00
12/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	5	0	5	0	200.00
12/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	9	0	9	0	1,800.00
12/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	585	1	585	1	0.00
12/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
12/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
12/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	2687	3	2687	3	0.00
12/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	1627	2	1627	2	0.00
12/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	64	0	64	0	7,500.00
12/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	2841	3	2841	3	0.00
12/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	903	1	903	1	5,000.00
12/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	4584	4	4584	4	0.00
12/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	4161	4	4161	4	0.00
12/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	117	0	117	0	0.00
12/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	8261	8	8261	8	0.00
12/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1044	1	1044	1	5,000.00
12/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	1938	2	1938	2	1,073.00
12/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	122	0	122	0	200.00
12/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	128	0	128	0	0.00
12/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	1	0	1	0	1,800.00
12/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	332	0	332	0	1,073.00
12/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	10602	11	10602	11	0.00
12/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	6426	6	6426	6	0.00
12/04/2022	2030 On 04-August-22			Bond Future	9.90	90.4454	9.8992	90.4454	43,289.00
12/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	339	0	339	0	800.00
12/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	978	1	978	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	43	0	43	0	800.00
12/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	996	1	996	1	0.00
12/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	1014	1	1014	1	0.00
12/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	5321	5	5321	5	0.00
12/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	391	0	391	0	800.00
12/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	2682	3	2682	3	0.00
12/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	2714	3	2714	3	0.00
12/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	8263	8	8263	8	0.00
12/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	2746	3	2746	3	0.00
12/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	4591	5	4591	5	0.00
12/04/2022	2030 On 03-November-22			Bond Future	10.07	91.7502	10.0701	91.7502	0.00
12/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	2308	2	2308	2	0.00
12/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	2284	2	2284	2	0.00
12/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	2333	2	2333	2	0.00
12/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2193	2	2193	2	0.00
12/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2237	2	2237	2	0.00
12/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2215	2	2215	2	0.00
12/04/2022	2030 On 02-February-23			Bond Future	10.23	89.2658	10.2257	89.2658	0.00
12/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	2195	2	2195	2	0.00
12/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	2048	2	2048	2	0.00
12/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	474	0	474	0	102.00
12/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	2152	2	2152	2	0.00
12/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	2173	2	2173	2	0.00
12/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	838	1	838	1	0.00
12/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1517	2	1517	2	0.00
12/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1772	2	1772	2	0.00
12/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	7232	7	7232	7	0.00
12/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4143	4	4143	4	102.00
12/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	5672	6	5672	6	0.00
12/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3185	3	3185	3	0.00
12/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3362	3	3362	3	102.00
12/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3235	3	3235	3	0.00
12/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3210	3	3210	3	0.00

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12/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	3739	4	3739	4	0.00
12/04/2022	2032 On 05-May-22			Bond Future	10.07	89.8244	10.0705	89.8244	141,407.00
12/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	84	0	84	0	780.00
12/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	1241	1	1241	1	780.00
12/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	5217	5	5217	5	0.00
12/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	1659	2	1659	2	993.00
12/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	5321	5	5321	5	0.00
12/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	6043	6	6043	6	0.00
12/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	5010	5	5010	5	0.00
12/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	5269	5	5269	5	0.00
12/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	15	0	15	0	0.00
12/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	20	0	20	0	993.00
12/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	16	0	16	0	0.00
12/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	6	0	6	0	780.00
12/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	418	0	418	0	0.00
12/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	14	0	14	0	0.00
12/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	619	1	619	1	0.00
12/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	2941	3	2941	3	0.00
12/04/2022	2032 On 04-August-22			Bond Future	10.26	91.0147	10.2588	91.0147	15,374.00
12/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	7286	7	7286	7	0.00
12/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	8610	9	8610	9	0.00
12/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	1485	2	1485	2	1,300.00
12/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1749	2	1749	2	0.00
12/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1777	2	1777	2	0.00
12/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1805	2	1805	2	0.00
12/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	290	0	290	0	1,300.00
12/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	692	1	692	1	800.00
12/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	78	0	78	0	800.00
12/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	7615	7	7615	7	0.00
12/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	3743	4	3743	4	0.00
12/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	5221	5	5221	5	0.00
12/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2075	2	2075	2	0.00
12/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2047	2	2047	2	0.00

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12/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2020	2	2020	2	0.00
12/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2370	2	2370	2	0.00
12/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	164	0	164	0	0.00
12/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	260	0	260	0	800.00
12/04/2022	2032 On 03-November-22			Bond Future	10.42	88.1754	10.4236	88.1754	0.00
12/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	3294	3	3294	3	750.00
12/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	6610	7	6610	7	0.00
12/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	9751	10	9751	10	0.00
12/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	2728	3	2728	3	0.00
12/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	2942	3	2942	3	0.00
12/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	3261	3	3261	3	0.00
12/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	594	1	594	1	500.00
12/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	431	0	431	0	180.00
12/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1736	2	1736	2	0.00
12/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1973	2	1973	2	500.00
12/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1853	2	1853	2	0.00
12/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	482	1	482	1	454.00
12/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	1330	1	1330	1	750.00
12/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4100	4	4100	4	0.00
12/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	6715	7	6715	7	0.00
12/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	6470	6	6470	6	0.00
12/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	5997	6	5997	6	0.00
12/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3288	3	3288	3	180.00
12/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2211	2	2211	2	180.00
12/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3447	3	3447	3	454.00
12/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3134	3	3134	3	0.00
12/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	1999	2	1999	2	0.00
12/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2371	2	2371	2	454.00
12/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	376	0	376	0	750.00
12/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	811	1	811	1	500.00
12/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	1979	2	1979	2	0.00
12/04/2022	2032 On 02-February-23			Bond Future	10.57	89.6387	10.5717	89.6387	0.00
12/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	10951	11	10951	11	0.00

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12/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	7352	7	7352	7	0.00
12/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	590	1	590	1	454.00
12/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	2477	3	2477	3	0.00
12/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1935	2	1935	2	0.00
12/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	2452	3	2452	3	0.00
12/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1444	1	1444	1	750.00
12/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	749	1	749	1	500.00
12/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	3232	3	3232	3	750.00
12/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	6769	7	6769	7	0.00
12/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	2502	3	2502	3	0.00
12/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2760	3	2760	3	0.00
12/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	2070	2	2070	2	500.00
12/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	3942	4	3942	4	0.00
12/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3138	3	3138	3	454.00
12/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3409	3	3409	3	0.00
12/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1153	1	1153	1	0.00
12/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	2718	3	2718	3	0.00
12/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	6795	7	6795	7	0.00
12/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	4956	5	4956	5	0.00
12/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3465	3	3465	3	0.00
12/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4131	4	4131	4	454.00
12/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3437	3	3437	3	0.00
12/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	7560	7	7560	7	0.00
12/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1020	1	1020	1	500.00
12/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	452	0	452	0	750.00
12/04/2022	2033 On 05-May-22			Bond Future	114.01	112.8047	114.0085	112.8047	2,474.00
12/04/2022	2033 On 04-August-22			Bond Future	115.55	114.3276	115.5515	114.3276	5,339.00
12/04/2022	2033 On 03-November-22			Bond Future	115.99	114.6874	115.9881	114.6874	0.00
12/04/2022	2033 On 02-February-23			Bond Future	117.96	116.6110	117.9628	116.6110	0.00
12/04/2022	2037 On 05-May-22			Bond Future	10.56	87.1296	10.5579	87.1296	89,075.00
12/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	7824	8	7824	8	0.00
12/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	7711	8	7711	8	0.00
12/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	7767	8	7767	8	0.00

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12/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	3	0	3	0	0.00
12/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	4	0	4	0	0.00
12/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	4	0	4	0	0.00
12/04/2022	2037 On 04-August-22			Bond Future	10.73	84.0281	10.7348	84.0281	57,234.00
12/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	2860	3	2860	3	0.00
12/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	4094	4	4094	4	1,050.00
12/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	5055	5	5055	5	0.00
12/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	638	1	638	1	50.00
12/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	7644	8	7644	8	0.00
12/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	2822	3	2822	3	0.00
12/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	2785	3	2785	3	0.00
12/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	1803	2	1803	2	0.00
12/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	390	0	390	0	1,050.00
12/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	1752	2	1752	2	0.00
12/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	4837	5	4837	5	0.00
12/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	1778	2	1778	2	50.00
12/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	845	1	845	1	50.00
12/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1140	1	1140	1	0.00
12/04/2022	2037 On 03-November-22			Bond Future	10.88	85.2407	10.8808	85.2407	0.00
12/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	4512	5	4512	5	0.00
12/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	4593	5	4593	5	0.00
12/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	4553	5	4553	5	0.00
12/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	1934	2	1934	2	0.00
12/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	1953	2	1953	2	0.00
12/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	1915	2	1915	2	0.00
12/04/2022	2037 On 02-February-23			Bond Future	11.02	82.3986	11.0151	82.3986	0.00
12/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	3576	4	3576	4	0.00
12/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	3543	4	3543	4	0.00
12/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	3511	4	3511	4	0.00
12/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3420	3	3420	3	0.00
12/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3392	3	3392	3	0.00
12/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3363	3	3363	3	0.00
12/04/2022	2038 On 05-May-22			Bond Future	131.72	130.5339	131.7173	130.5339	3,553.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	2038 On 04-August-22			Bond Future	131.67	130.4707	131.6740	130.4707	3,405.00
12/04/2022	2038 On 03-November-22			Bond Future	133.67	132.3811	133.6702	132.3811	0.00
12/04/2022	2038 On 02-February-23			Bond Future	134.07	132.7290	134.0728	132.7290	0.00
12/04/2022	2040 On 05-May-22			Bond Future	10.69	89.0801	10.6917	89.0801	61,700.00
12/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	6	0	6	0	1,200.00
12/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	7974	8	7974	8	0.00
12/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	7914	8	7914	8	0.00
12/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	14362	14	14362	14	0.00
12/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	8034	8	8034	8	0.00
12/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	748	1	748	1	1,200.00
12/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	1612	2	1612	2	0.00
12/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	6	0	6	0	0.00
12/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	6	0	6	0	0.00
12/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
12/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	6	0	6	0	0.00
12/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	6510	7	6510	7	0.00
12/04/2022	2040 On 04-August-22			Bond Future	10.86	85.7540	10.8638	85.7540	42,392.00
12/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	3123	3	3123	3	0.00
12/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	3082	3	3082	3	0.00
12/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	9054	9	9054	9	0.00
12/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	138	0	138	0	460.00
12/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1896	2	1896	2	460.00
12/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	3165	3	3165	3	0.00
12/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	1900	2	1900	2	0.00
12/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	358	0	358	0	460.00
12/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	8755	9	8755	9	0.00
12/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3034	3	3034	3	0.00
12/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	1952	2	1952	2	0.00
12/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	1926	2	1926	2	0.00
12/04/2022	2040 On 03-November-22			Bond Future	11.01	86.9917	11.0060	86.9917	0.00
12/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	4753	5	4753	5	0.00
12/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	4668	5	4668	5	0.00
12/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	4711	5	4711	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2101	2	2101	2	0.00
12/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2144	2	2144	2	0.00
12/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2123	2	2123	2	0.00
12/04/2022	2040 On 02-February-23			Bond Future	11.14	83.9284	11.1371	83.9284	0.00
12/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	3653	4	3653	4	0.00
12/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	3687	4	3687	4	0.00
12/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	3721	4	3721	4	0.00
12/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	3834	4	3834	4	0.00
12/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	3866	4	3866	4	0.00
12/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	3898	4	3898	4	0.00
12/04/2022	2044 On 05-May-22			Bond Future	10.71	85.9051	10.7144	85.9051	46,437.00
12/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	8080	8	8080	8	0.00
12/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	7959	8	7959	8	0.00
12/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	8019	8	8019	8	0.00
12/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	7	0	7	0	0.00
12/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	7	0	7	0	0.00
12/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	7	0	7	0	0.00
12/04/2022	2044 On 04-August-22			Bond Future	10.88	82.6622	10.8769	82.6622	33,189.00
12/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	3395	3	3395	3	0.00
12/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	3309	3	3309	3	0.00
12/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	3352	3	3352	3	0.00
12/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	1872	2	1872	2	0.00
12/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	1898	2	1898	2	0.00
12/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	1847	2	1847	2	0.00
12/04/2022	2044 On 03-November-22			Bond Future	11.01	83.8553	11.0107	83.8553	0.00
12/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	4748	5	4748	5	0.00
12/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	4790	5	4790	5	0.00
12/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	4834	5	4834	5	0.00
12/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2153	2	2153	2	0.00
12/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2175	2	2175	2	0.00
12/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2198	2	2198	2	0.00
12/04/2022	2044 On 02-February-23			Bond Future	11.13	80.8653	11.1339	80.8653	0.00
12/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	3952	4	3952	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
12/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	3881	4	3881	4	0.00
12/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	3916	4	3916	4	0.00
12/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	3807	4	3807	4	0.00
12/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	3840	4	3840	4	0.00
12/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	3775	4	3775	4	0.00
12/04/2022	2046 On 05-May-22			Bond Future	120.21	118.5803	120.2110	118.5803	14,283.00
12/04/2022	2046 On 04-August-22			Bond Future	121.84	120.1813	121.8378	120.1813	7,486.00
12/04/2022	2046 On 03-November-22			Bond Future	121.75	120.0056	121.7485	120.0056	0.00
12/04/2022	2046 On 02-February-23			Bond Future	123.82	122.0197	123.8223	122.0197	0.00
12/04/2022	2050 On 05-May-22			Bond Future	124.72	123.7705	124.7176	123.7705	8,430.00
12/04/2022	2050 On 04-August-22			Bond Future	124.37	123.4108	124.3746	123.4108	1,772.00
12/04/2022	2050 On 03-November-22			Bond Future	126.26	125.2175	126.2599	125.2175	0.00
12/04/2022	2050 On 02-February-23			Bond Future	126.33	125.2381	126.3289	125.2381	0.00
12/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	AL37 On 05-May-22			Index Future	820.59	821.0160	820.5850	821.0160	0.00
12/04/2022	AL37 On 04-August-22			Index Future	831.39	831.7670	831.3860	831.7670	0.00
12/04/2022	AL37 On 03-November-22			Index Future	843.91	843.8450	843.9130	843.8450	0.00
12/04/2022	AL37 On 02-February-23			Index Future	858.09	857.7770	858.0880	857.7770	0.00
12/04/2022	AL7T On 05-May-22			Index Future	940.45	942.2990	940.4510	942.2990	0.00
12/04/2022	AL7T On 04-August-22			Index Future	952.83	954.6380	952.8290	954.6380	0.00
12/04/2022	AL7T On 03-November-22			Index Future	967.19	968.5010	967.1860	968.5010	0.00
12/04/2022	AL7T On 02-February-23			Index Future	983.43	984.4920	983.4310	984.4920	0.00
12/04/2022	ALBI On 05-May-22			Index Future	840.15	840.9830	840.1480	840.9830	129.00
12/04/2022	ALBI On 04-August-22			Index Future	851.21	851.9960	851.2060	851.9960	92.00
12/04/2022	ALBI On 03-November-22			Index Future	864.03	864.3680	864.0330	864.3680	0.00
12/04/2022	ALBI On 02-February-23			Index Future	878.55	878.6390	878.5450	878.6390	0.00
12/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2022	ES33 On 05-May-22			Bond Future	11.35	76.9294	11.3466	76.9294	87.00
12/04/2022	ES33 On 04-August-22			Bond Future	11.56	77.9680	11.5640	77.9680	263.00
12/04/2022	ES33 On 03-November-22			Bond Future	11.76	75.3277	11.7615	75.3277	0.00
12/04/2022	ES33 On 02-February-23			Bond Future	11.95	76.5951	11.9491	76.5951	0.00
12/04/2022	ES42 On 05-May-22			Bond Future	11.76	75.4310	11.7568	75.4310	1,190.00
12/04/2022	ES42 On 04-August-22			Bond Future	11.95	76.4497	11.9541	76.4497	3,579.00
12/04/2022	ES42 On 03-November-22			Bond Future	12.13	73.3095	12.1345	73.3095	0.00
12/04/2022	ES42 On 02-February-23			Bond Future	12.30	74.5455	12.2998	74.5455	0.00
12/04/2022	GOVI On 05-May-22			GOVI	828.61	829.4730	828.6130	829.4730	558.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	403830	41	403830	41	0.00
12/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	403730	41	403730	41	0.00
12/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	403630	41	403630	41	0.00
12/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 04-August-22			GOVI	839.52	840.3340	839.5190	840.3340	430.00
12/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	202590	21	202590	21	0.00
12/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	202490	21	202490	21	0.00
12/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	202390	21	202390	21	0.00
12/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 03-November-22			GOVI	852.17	852.5370	852.1690	852.5370	0.00
12/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	317390	32	317390	32	0.00
12/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	317590	32	317590	32	0.00
12/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	317490	32	317490	32	0.00
12/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 02-February-23			GOVI	866.48	866.6130	866.4820	866.6130	0.00
12/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	156420	16	156420	16	0.00
12/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	156620	16	156620	16	0.00
12/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	156520	16	156520	16	0.00
12/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
12/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
12/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2022	IGOV On 05-May-22			Index Future	319.96	317.3520	319.9590	317.3520	499.00
12/04/2022	IGOV On 04-August-22			Index Future	324.25	321.5860	324.2500	321.5860	0.00
12/04/2022	IGOV On 03-November-22			Index Future	329.21	326.3330	329.2130	326.3330	0.00
12/04/2022	IGOV On 02-February-23			Index Future	334.82	331.7970	334.8190	331.7970	0.00
12/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.43	95.5750	4.4250	95.5750	0.00
12/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.50	95.4700	4.5000	95.4700	0.00
12/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.1000	4.8750	95.1000	0.00
12/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.97	95.0000	4.9650	95.0000	0.00
12/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.32	94.6100	5.3200	94.6100	0.00
12/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.38	94.5300	5.3800	94.5300	0.00
12/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.17	93.7400	6.1650	93.7400	68.00
12/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.50	93.3850	6.4950	93.3850	0.00
12/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.68	93.2000	6.6800	93.2000	0.00
12/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.91	93.0050	6.9050	93.0050	75.00
12/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.97	92.9450	6.9650	92.9450	72.00
12/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.19	92.7100	7.1850	92.7100	0.00
12/04/2022	R023 On 05-May-22			Bond Future	5.50	103.2107	5.5024	103.2107	15,976.00
12/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	625	1	625	1	0.00
12/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	632	1	632	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	640	1	640	1	0.00
12/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	3	0	3	0	0.00
12/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	4	0	4	0	0.00
12/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	4	0	4	0	0.00
12/04/2022	R023 On 04-August-22			Bond Future	5.62	104.5536	5.6186	104.5536	7,954.00
12/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	327	0	327	0	0.00
12/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	331	0	331	0	0.00
12/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	335	0	335	0	0.00
12/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	100	0	100	0	0.00
12/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	101	0	101	0	0.00
12/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	102	0	102	0	0.00
12/04/2022	R023 On 03-November-22			Bond Future	5.13	102.1850	5.1314	102.1850	0.00
12/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	384	0	384	0	0.00
12/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	379	0	379	0	0.00
12/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	382	0	382	0	0.00
12/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	34	0	34	0	0.00
12/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	34	0	34	0	0.00
12/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	34	0	34	0	0.00
12/04/2022	R035 On 05-May-22			Bond Future	10.42	90.9365	10.4194	90.9365	71,286.00
12/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	2786	3	2786	3	0.00
12/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	12807	13	12807	13	0.00
12/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	7455	7	7455	7	0.00
12/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	2283	2	2283	2	0.00
12/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	7341	7	7341	7	0.00
12/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	7398	7	7398	7	0.00
12/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	5	0	5	0	0.00
12/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	5	0	5	0	0.00
12/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	376	0	376	0	0.00
12/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	4	0	4	0	0.00
12/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
12/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	257	0	257	0	0.00
12/04/2022	R035 On 04-August-22			Bond Future	10.60	92.1015	10.6044	92.1015	56,033.00
12/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	2682	3	2682	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	4278	4	4278	4	0.00
12/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	9366	9	9366	9	0.00
12/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1978	2	1978	2	400.00
12/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	2333	2	2333	2	0.00
12/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	2611	3	2611	3	0.00
12/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	2646	3	2646	3	0.00
12/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	166	0	166	0	400.00
12/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	459	0	459	0	100.00
12/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	5441	5	5441	5	0.00
12/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2446	2	2446	2	0.00
12/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	7282	7	7282	7	0.00
12/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	1864	2	1864	2	0.00
12/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	1890	2	1890	2	0.00
12/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2111	2	2111	2	100.00
12/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1069	1	1069	1	100.00
12/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	230	0	230	0	400.00
12/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	1838	2	1838	2	0.00
12/04/2022	R035 On 03-November-22			Bond Future	10.76	88.9653	10.7585	88.9653	0.00
12/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	4227	4	4227	4	0.00
12/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	4188	4	4188	4	0.00
12/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1593	2	1593	2	1,000.00
12/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	674	1	674	1	582.00
12/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	4266	4	4266	4	0.00
12/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	11133	11	11133	11	0.00
12/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	3882	4	3882	4	1,000.00
12/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	2302	2	2302	2	0.00
12/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	3659	4	3659	4	0.00
12/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2258	2	2258	2	582.00
12/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	3467	3	3467	3	582.00
12/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	415	0	415	0	1,000.00
12/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	1915	2	1915	2	0.00
12/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	6697	7	6697	7	0.00
12/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	4465	4	4465	4	0.00

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12/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	1955	2	1955	2	0.00
12/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	1935	2	1935	2	0.00
12/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2123	2	2123	2	0.00
12/04/2022	R035 On 02-February-23			Bond Future	10.90	90.4796	10.8976	90.4796	0.00
12/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	3904	4	3904	4	1,000.00
12/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	3938	4	3938	4	0.00
12/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1801	2	1801	2	1,000.00
12/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	12906	13	12906	13	0.00
12/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	3292	3	3292	3	0.00
12/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	3323	3	3323	3	0.00
12/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	3354	3	3354	3	0.00
12/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	2708	3	2708	3	0.00
12/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	888	1	888	1	582.00
12/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	7759	8	7759	8	0.00
12/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	5485	6	5485	6	0.00
12/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4147	4	4147	4	582.00
12/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3459	3	3459	3	0.00
12/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	455	0	455	0	1,000.00
12/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3489	4	3489	4	0.00
12/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3518	4	3518	4	0.00
12/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	2974	3	2974	3	582.00
12/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	2999	3	2999	3	0.00
12/04/2022	R186 On 05-May-22			Bond Future	8.13	113.0228	8.1273	113.0228	62,451.00
12/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
12/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	2109	2	2109	2	0.00
12/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	3208	3	3208	3	0.00
12/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	1061	1	1061	1	0.00
12/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	1172	1	1172	1	454.00
12/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	1034	1	1034	1	0.00
12/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	243	0	243	0	435.00
12/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	7	0	7	0	435.00
12/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	27	0	27	0	3,600.00
12/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	4113	4	4113	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
12/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	651	1	651	1	454.00
12/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	1088	1	1088	1	0.00
12/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	321	0	321	0	0.00
12/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	601	1	601	1	0.00
12/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	5	0	5	0	454.00
12/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2653	3	2653	3	0.00
12/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3459	3	3459	3	0.00
12/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1237	1	1237	1	0.00
12/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	346	0	346	0	0.00
12/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	287	0	287	0	0.00
12/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	333	0	333	0	0.00
12/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	19	0	19	0	454.00
12/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	83	0	83	0	4,035.00
12/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	5768	6	5768	6	0.00
12/04/2022	R186 On 04-August-22			Bond Future	8.33	109.2332	8.3306	109.2332	17,615.00
12/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	1052	1	1052	1	0.00
12/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	1035	1	1035	1	0.00
12/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	97	0	97	0	3,600.00
12/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	1069	1	1069	1	0.00
12/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5475	5	5475	5	0.00
12/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	777	1	777	1	3,600.00
12/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	177	0	177	0	3,600.00
12/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1753	2	1753	2	0.00
12/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5425	5	5425	5	0.00
12/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2187	2	2187	2	0.00
12/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1795	2	1795	2	0.00
12/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1774	2	1774	2	0.00
12/04/2022	R186 On 03-November-22			Bond Future	8.49	110.8079	8.4937	110.8079	0.00
12/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1947	2	1947	2	0.00
12/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1908	2	1908	2	0.00
12/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1928	2	1928	2	0.00
12/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1763	2	1763	2	0.00
12/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1779	2	1779	2	0.00

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12/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1747	2	1747	2	0.00
12/04/2022	R186 On 02-February-23			Bond Future	8.63	107.3515	8.6258	107.3515	0.00
12/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1622	2	1622	2	0.00
12/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1590	2	1590	2	0.00
12/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1606	2	1606	2	0.00
12/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2604	3	2604	3	0.00
12/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2622	3	2622	3	0.00
12/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2586	3	2586	3	0.00
12/04/2022	R197 On 05-May-22			Bond Future	330.21	330.0400	330.2144	330.0400	752.00
12/04/2022	R197 On 04-August-22			Bond Future	326.24	326.0524	326.2397	326.0524	215.00
12/04/2022	R197 On 03-November-22			Bond Future	331.18	330.8261	331.1848	330.8261	0.00
12/04/2022	R197 On 02-February-23			Bond Future	328.18	327.7388	328.1830	327.7388	0.00
12/04/2022	R202 On 05-May-22			Bond Future	253.66	251.0356	253.6576	251.0356	6,038.00
12/04/2022	R202 On 04-August-22			Bond Future	252.61	249.9401	252.6056	249.9401	801.00
12/04/2022	R202 On 03-November-22			Bond Future	256.43	253.5988	256.4336	253.5988	0.00
12/04/2022	R202 On 02-February-23			Bond Future	256.21	253.2640	256.2090	253.2640	0.00
12/04/2022	R209 On 05-May-22			Bond Future	10.38	70.6594	10.3832	70.6594	19,244.00
12/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	5703	6	5703	6	0.00
12/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	8375	8	8375	8	0.00
12/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	554	1	554	1	0.00
12/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	2284	2	2284	2	0.00
12/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	5604	6	5604	6	0.00
12/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	4	0	4	0	2,975.00
12/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	31	0	31	0	6,525.00
12/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	5654	6	5654	6	0.00
12/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	10	0	10	0	0.00
12/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	3752	4	3752	4	0.00
12/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	5269	5	5269	5	0.00
12/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	10	0	10	0	0.00
12/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	248	0	248	0	1,050.00
12/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1315	1	1315	1	9,000.00
12/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
12/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	9	0	9	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	R209 On 04-August-22			Bond Future	10.54	71.5957	10.5410	71.5957	1,550.00
12/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	2068	2	2068	2	0.00
12/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	2009	2	2009	2	0.00
12/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	2038	2	2038	2	0.00
12/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	1823	2	1823	2	0.00
12/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	1848	2	1848	2	0.00
12/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	1798	2	1798	2	0.00
12/04/2022	R209 On 03-November-22			Bond Future	10.68	69.4828	10.6785	69.4828	3,610.00
12/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	5379	5	5379	5	0.00
12/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	3557	4	3557	4	0.00
12/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	3592	4	3592	4	0.00
12/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	3626	4	3626	4	0.00
12/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	1011	1	1011	1	0.00
12/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	2075	2	2075	2	0.00
12/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	359	0	359	0	0.00
12/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	3660	4	3660	4	0.00
12/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	213	0	213	0	8,000.00
12/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	8619	9	8619	9	0.00
12/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	1788	2	1788	2	0.00
12/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	7196	7	7196	7	0.00
12/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3054	3	3054	3	0.00
12/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	4837	5	4837	5	8,000.00
12/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	1806	2	1806	2	0.00
12/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	1824	2	1824	2	0.00
12/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	1842	2	1842	2	8,000.00
12/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1113	1	1113	1	0.00
12/04/2022	R209 On 02-February-23			Bond Future	10.80	70.6357	10.8015	70.6357	0.00
12/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2972	3	2972	3	0.00
12/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2945	3	2945	3	0.00
12/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2917	3	2917	3	0.00
12/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	2981	3	2981	3	0.00
12/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3032	3	3032	3	0.00
12/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3007	3	3007	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	R210 On 05-May-22			Bond Future	220.85	218.2203	220.8543	218.2203	1,062.00
12/04/2022	R210 On 04-August-22			Bond Future	223.84	221.1664	223.8432	221.1664	855.00
12/04/2022	R210 On 03-November-22			Bond Future	224.30	221.4706	224.3008	221.4706	0.00
12/04/2022	R210 On 02-February-23			Bond Future	228.12	225.1865	228.1207	225.1865	0.00
12/04/2022	R213 On 05-May-22			Bond Future	9.93	84.5362	9.9273	84.5362	26,056.00
12/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	3655	4	3655	4	0.00
12/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	3608	4	3608	4	0.00
12/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	3562	4	3562	4	0.00
12/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	49	0	49	0	0.00
12/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	51	0	51	0	0.00
12/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	54	0	54	0	0.00
12/04/2022	R213 On 04-August-22			Bond Future	10.12	85.6209	10.1235	85.6209	0.00
12/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	1244	1	1244	1	0.00
12/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	1203	1	1203	1	0.00
12/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	1223	1	1223	1	0.00
12/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2366	2	2366	2	0.00
12/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2426	2	2426	2	0.00
12/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2396	2	2396	2	0.00
12/04/2022	R213 On 03-November-22			Bond Future	10.29	83.3359	10.2865	83.3359	0.00
12/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2590	3	2590	3	0.00
12/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1589	2	1589	2	0.00
12/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	2056	2	2056	2	0.00
12/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	389	0	389	0	200.00
12/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	1314	1	1314	1	0.00
12/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	2537	3	2537	3	0.00
12/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	2563	3	2563	3	0.00
12/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	433	0	433	0	476.00
12/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	2510	3	2510	3	0.00
12/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2107	2	2107	2	200.00
12/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	5966	6	5966	6	0.00
12/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2064	2	2064	2	0.00
12/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2085	2	2085	2	0.00
12/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	3512	3	3512	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	6239	6	6239	6	0.00
12/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2525	2	2525	2	476.00
12/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3090	3	3090	3	200.00
12/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2043	2	2043	2	0.00
12/04/2022	R213 On 02-February-23			Bond Future	10.43	84.7520	10.4323	84.7520	0.00
12/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2713	3	2713	3	912.00
12/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	2222	2	2222	2	0.00
12/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	561	1	561	1	476.00
12/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	2200	2	2200	2	0.00
12/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1784	2	1784	2	0.00
12/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	8474	9	8474	9	0.00
12/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	2244	2	2244	2	0.00
12/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	2520	3	2520	3	0.00
12/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	2909	3	2909	3	476.00
12/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	666	1	666	1	912.00
12/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3230	3	3230	3	0.00
12/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	2724	3	2724	3	0.00
12/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3255	3	3255	3	0.00
12/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	6842	7	6842	7	0.00
12/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	3804	4	3804	4	476.00
12/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3204	3	3204	3	0.00
12/04/2022	R214 On 05-May-22			Bond Future	10.68	67.6210	10.6779	67.6210	15,464.00
12/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	5780	6	5780	6	0.00
12/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	5830	6	5830	6	0.00
12/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	5880	6	5880	6	0.00
12/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	12	0	12	0	0.00
12/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	12	0	12	0	0.00
12/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	11	0	11	0	0.00
12/04/2022	R214 On 04-August-22			Bond Future	10.84	68.4868	10.8351	68.4868	1,337.00
12/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	2455	2	2455	2	0.00
12/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	2488	2	2488	2	0.00
12/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	2521	3	2521	3	0.00
12/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1663	2	1663	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
12/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1640	2	1640	2	0.00
12/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1687	2	1687	2	0.00
12/04/2022	R214 On 03-November-22			Bond Future	10.97	66.2054	10.9659	66.2054	0.00
12/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	3995	4	3995	4	0.00
12/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	3960	4	3960	4	0.00
12/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	3924	4	3924	4	0.00
12/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1829	2	1829	2	0.00
12/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1847	2	1847	2	0.00
12/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1865	2	1865	2	0.00
12/04/2022	R214 On 02-February-23			Bond Future	11.08	67.3328	11.0835	67.3328	0.00
12/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	3167	3	3167	3	0.00
12/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	3109	3	3109	3	0.00
12/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	3138	3	3138	3	0.00
12/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3157	3	3157	3	0.00
12/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3184	3	3184	3	0.00
12/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3131	3	3131	3	0.00
12/04/2022	R248 On 05-May-22			Bond Future	10.66	84.9707	10.6573	84.9707	137,761.00
12/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	7912	8	7912	8	0.00
12/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	7787	8	7787	8	0.00
12/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	7850	8	7850	8	0.00
12/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	10	0	10	0	0.00
12/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	9	0	9	0	0.00
12/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	10	0	10	0	0.00
12/04/2022	R248 On 04-August-22			Bond Future	10.81	86.0586	10.8123	86.0586	168,105.00
12/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	3317	3	3317	3	0.00
12/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	1233	1	1233	1	0.00
12/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	2901	3	2901	3	1,700.00
12/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	156	0	156	0	0.00
12/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	3232	3	3232	3	0.00
12/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	3275	3	3275	3	0.00
12/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	772	1	772	1	1,700.00
12/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	4338	4	4338	4	0.00
12/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	1996	2	1996	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
12/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2025	2	2025	2	0.00
12/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	9014	9	9014	9	0.00
12/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	5456	5	5456	5	0.00
12/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2266	2	2266	2	0.00
12/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	1968	2	1968	2	0.00
12/04/2022	R248 On 03-November-22			Bond Future	10.94	82.8977	10.9410	82.8977	0.00
12/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	4868	5	4868	5	0.00
12/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	4913	5	4913	5	0.00
12/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	4958	5	4958	5	0.00
12/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2372	2	2372	2	0.00
12/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2349	2	2349	2	0.00
12/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2327	2	2327	2	0.00
12/04/2022	R248 On 02-February-23			Bond Future	11.06	84.3096	11.0566	84.3096	0.00
12/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	3965	4	3965	4	0.00
12/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	4002	4	4002	4	0.00
12/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	4038	4	4038	4	0.00
12/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	3875	4	3875	4	0.00
12/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	3908	4	3908	4	0.00
12/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	3942	4	3942	4	0.00