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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	2025 On 03-November-22			Bond Future	165.98	165.9812	165.9812	165.9812	0.00
08/11/2022	2025 On 02-February-23			Bond Future	167.46	166.9310	167.4637	166.9310	6,088.00
08/11/2022	2025 On 04-May-23			Bond Future	170.88	170.3382	170.8804	170.3382	0.00
08/11/2022	2025 On 03-August-23			Bond Future	172.60	172.0462	172.5978	172.0462	0.00
08/11/2022	2025 On 02-November-23			Bond Future	176.13	175.5715	176.1345	175.5715	0.00
08/11/2022	2025 On 01-February-24			Bond Future	160.94	160.3882	160.9404	160.3882	0.00
08/11/2022	2029 On 03-November-22			Bond Future	119.90	119.8964	119.8964	119.8964	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
08/11/2022	2029 On 02-February-23			Bond Future	122.91	122.1902	122.9085	122.1902	1,392.00
08/11/2022	2029 On 04-May-23			Bond Future	124.12	123.3905	124.1220	123.3905	0.00
08/11/2022	2029 On 03-August-23			Bond Future	126.64	125.8933	126.6396	125.8933	0.00
08/11/2022	2029 On 02-November-23			Bond Future	127.90	127.1424	127.9025	127.1424	0.00
08/11/2022	2029 On 01-February-24			Bond Future	118.13	117.4069	118.1347	117.4069	0.00
08/11/2022	2030 On 03-November-22			Bond Future	10.82	88.2532	10.8200	88.2532	0.00
08/11/2022	2030 On 02-February-23			Bond Future	10.66	87.1937	10.6628	87.1937	90,949.00
08/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	77	0	77	0	102.00
08/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	139	0	139	0	388.00
08/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	4377	4	4377	4	5,000.00
08/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	2993	3	2993	3	0.00
08/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3114	3	3114	3	0.00
08/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	678	1	678	1	0.00
08/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	512	1	512	1	388.00
08/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	608	1	608	1	0.00
08/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	480	0	480	0	0.00
08/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	129	0	129	0	0.00
08/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	3711	4	3711	4	5,000.00
08/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	657	1	657	1	0.00
08/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	667	1	667	1	0.00
08/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	488	0	488	0	0.00
08/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	174	0	174	0	0.00
08/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	388	0	388	0	0.00
08/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	4979	5	4979	5	102.00
08/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	6972	7	6972	7	0.00
08/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	3887	4	3887	4	102.00
08/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	3633	4	3633	4	0.00
08/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	732	1	732	1	0.00
08/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	7711	8	7711	8	0.00
08/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	7525	8	7525	8	0.00
08/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	946	1	946	1	388.00
08/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	8801	9	8801	9	0.00
08/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	4459	5	4459	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
08/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	4303	4	4303	4	0.00
08/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	4419	4	4419	4	0.00
08/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	3704	4	3704	4	0.00
08/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	3668	4	3668	4	0.00
08/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	997	1	997	1	0.00
08/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	556	1	556	1	0.00
08/11/2022	2030 On 04-May-23			Bond Future	10.79	88.9546	10.7896	88.9546	0.00
08/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	7831	8	7831	8	0.00
08/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	4775	5	4775	5	0.00
08/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6084	6	6084	6	0.00
08/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	7596	8	7596	8	0.00
08/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2034	2	2034	2	0.00
08/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	759	1	759	1	150.00
08/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2257	2	2257	2	350.00
08/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	3961	4	3961	4	0.00
08/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1812	2	1812	2	479.00
08/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	1995	2	1995	2	0.00
08/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2014	2	2014	2	0.00
08/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	835	1	835	1	479.00
08/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	935	1	935	1	388.00
08/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1167	1	1167	1	1,080.00
08/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	412	0	412	0	388.00
08/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	8412	8	8412	8	0.00
08/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	6163	6	6163	6	0.00
08/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	4647	5	4647	5	0.00
08/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	5417	5	5417	5	0.00
08/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	5822	6	5822	6	0.00
08/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3140	3	3140	3	0.00
08/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3164	3	3164	3	0.00
08/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3420	3	3420	3	0.00
08/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1635	2	1635	2	150.00
08/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2860	3	2860	3	0.00
08/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3116	3	3116	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
08/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	620	1	620	1	479.00
08/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	912	1	912	1	1,080.00
08/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1295	1	1295	1	388.00
08/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	584	1	584	1	350.00
08/11/2022	2030 On 03-August-23			Bond Future	10.93	86.7315	10.9313	86.7315	0.00
08/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	7565	8	7565	8	0.00
08/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4003	4	4003	4	0.00
08/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	8507	8	8507	8	0.00
08/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	3951	4	3951	4	0.00
08/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	3977	4	3977	4	0.00
08/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1957	2	1957	2	1,012.00
08/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2400	2	2400	2	350.00
08/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3581	4	3581	4	0.00
08/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2241	2	2241	2	0.00
08/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2271	2	2271	2	0.00
08/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	818	1	818	1	350.00
08/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4204	4	4204	4	0.00
08/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	995	1	995	1	1,012.00
08/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2256	2	2256	2	0.00
08/11/2022	2030 On 02-November-23			Bond Future	11.07	88.4895	11.0685	88.4895	0.00
08/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	2200	2	2200	2	0.00
08/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2181	2	2181	2	0.00
08/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2162	2	2162	2	0.00
08/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3254	3	3254	3	0.00
08/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3232	3	3232	3	0.00
08/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3210	3	3210	3	0.00
08/11/2022	2030 On 01-February-24			Bond Future	13.60	77.5921	13.6013	77.5921	0.00
08/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	570	1	570	1	0.00
08/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	564	1	564	1	0.00
08/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	577	1	577	1	0.00
08/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	8674	9	8674	9	0.00
08/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	8738	9	8738	9	0.00
08/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	8706	9	8706	9	0.00

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08/11/2022	2032 On 03-November-22			Bond Future	11.29	83.5360	11.2900	83.5360	0.00
08/11/2022	2032 On 02-February-23			Bond Future	11.14	86.5329	11.1432	86.5329	116,002.00
08/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	67	0	67	0	454.00
08/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	7832	8	7832	8	0.00
08/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	4285	4	4285	4	0.00
08/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	647	1	647	1	0.00
08/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	636	1	636	1	0.00
08/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	429	0	429	0	0.00
08/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	100	0	100	0	500.00
08/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	269	0	269	0	750.00
08/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1043	1	1043	1	750.00
08/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	3754	4	3754	4	0.00
08/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	658	1	658	1	0.00
08/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	479	0	479	0	500.00
08/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	777	1	777	1	0.00
08/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	4087	4	4087	4	454.00
08/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	5284	5	5284	5	0.00
08/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	4498	5	4498	5	0.00
08/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1070	1	1070	1	0.00
08/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	3461	4	3461	4	0.00
08/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	6713	7	6713	7	0.00
08/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	9079	9	9079	9	0.00
08/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	5559	6	5559	6	454.00
08/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	4582	5	4582	5	0.00
08/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	4540	5	4540	5	0.00
08/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	885	1	885	1	500.00
08/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	265	0	265	0	750.00
08/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	9970	10	9970	10	0.00
08/11/2022	2032 On 04-May-23			Bond Future	11.27	84.1175	11.2683	84.1175	66,448.00
08/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2160	2	2160	2	0.00
08/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1660	2	1660	2	400.00
08/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2139	2	2139	2	0.00
08/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	10322	10	10322	10	0.00

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08/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2181	2	2181	2	0.00
08/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3343	3	3343	3	400.00
08/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4061	4	4061	4	0.00
08/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	569	1	569	1	400.00
08/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	4121	4	4121	4	0.00
08/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4918	5	4918	5	0.00
08/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4091	4	4091	4	0.00
08/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2846	3	2846	3	0.00
08/11/2022	2032 On 03-August-23			Bond Future	11.40	85.8048	11.4009	85.8048	2,600.00
08/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	4444	4	4444	4	0.00
08/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	4472	4	4472	4	0.00
08/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	4501	4	4501	4	0.00
08/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4880	5	4880	5	5,000.00
08/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2538	3	2538	3	0.00
08/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2761	3	2761	3	0.00
08/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2778	3	2778	3	0.00
08/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2796	3	2796	3	0.00
08/11/2022	2032 On 02-November-23			Bond Future	11.54	83.3840	11.5389	83.3840	0.00
08/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	2569	3	2569	3	0.00
08/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	2548	3	2548	3	0.00
08/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2590	3	2590	3	0.00
08/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4000	4	4000	4	0.00
08/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4053	4	4053	4	0.00
08/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4026	4	4026	4	0.00
08/11/2022	2032 On 01-February-24			Bond Future	13.64	76.7579	13.6438	76.7579	0.00
08/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	1043	1	1043	1	0.00
08/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	1033	1	1033	1	0.00
08/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	1023	1	1023	1	0.00
08/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	8673	9	8673	9	0.00
08/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	8638	9	8638	9	0.00
08/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	8604	9	8604	9	0.00
08/11/2022	2033 On 03-November-22			Bond Future	115.71	115.7104	115.7104	115.7104	0.00
08/11/2022	2033 On 02-February-23			Bond Future	117.80	117.8571	117.8015	117.8571	7,279.00

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08/11/2022	2033 On 04-May-23			Bond Future	118.82	118.8789	118.8209	118.8789	0.00
08/11/2022	2033 On 03-August-23			Bond Future	121.23	121.2903	121.2310	121.2903	0.00
08/11/2022	2033 On 02-November-23			Bond Future	122.29	122.3541	122.2923	122.3541	0.00
08/11/2022	2033 On 01-February-24			Bond Future	112.96	112.9899	112.9568	112.9899	0.00
08/11/2022	2037 On 03-November-22			Bond Future	11.83	79.6167	11.8300	79.6167	0.00
08/11/2022	2037 On 02-February-23			Bond Future	11.63	78.7351	11.6325	78.7351	130,333.00
08/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1020	1	1020	1	0.00
08/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1112	1	1112	1	636.00
08/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	984	1	984	1	0.00
08/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1002	1	1002	1	0.00
08/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3534	4	3534	4	0.00
08/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4502	5	4502	5	0.00
08/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4546	5	4546	5	0.00
08/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	4248	4	4248	4	0.00
08/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1638	2	1638	2	636.00
08/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	4459	4	4459	4	0.00
08/11/2022	2037 On 04-May-23			Bond Future	11.75	80.3256	11.7528	80.3256	0.00
08/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	3655	4	3655	4	400.00
08/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	10844	11	10844	11	0.00
08/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2410	2	2410	2	0.00
08/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1775	2	1775	2	400.00
08/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2362	2	2362	2	0.00
08/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2386	2	2386	2	0.00
08/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4935	5	4935	5	0.00
08/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5998	6	5998	6	0.00
08/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4970	5	4970	5	0.00
08/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	807	1	807	1	400.00
08/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4900	5	4900	5	0.00
08/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3502	4	3502	4	0.00
08/11/2022	2037 On 03-August-23			Bond Future	11.88	77.6792	11.8829	77.6792	0.00
08/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	4932	5	4932	5	0.00
08/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	4869	5	4869	5	0.00
08/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	4901	5	4901	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
08/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3556	4	3556	4	0.00
08/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3578	4	3578	4	0.00
08/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3533	4	3533	4	0.00
08/11/2022	2037 On 02-November-23			Bond Future	12.01	79.2535	12.0067	79.2535	0.00
08/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	2806	3	2806	3	0.00
08/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	2782	3	2782	3	0.00
08/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	2829	3	2829	3	0.00
08/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5316	5	5316	5	0.00
08/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5282	5	5282	5	0.00
08/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5249	5	5249	5	0.00
08/11/2022	2037 On 01-February-24			Bond Future	13.73	68.7785	13.7310	68.7785	0.00
08/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	1734	2	1734	2	0.00
08/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	1719	2	1719	2	0.00
08/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	1749	2	1749	2	0.00
08/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	8560	9	8560	9	0.00
08/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	8634	9	8634	9	0.00
08/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	8597	9	8597	9	0.00
08/11/2022	2038 On 03-November-22			Bond Future	128.70	128.7012	128.7012	128.7012	0.00
08/11/2022	2038 On 02-February-23			Bond Future	130.45	129.4927	130.4539	129.4927	4,059.00
08/11/2022	2038 On 04-May-23			Bond Future	133.12	132.1362	133.1160	132.1362	1,678.00
08/11/2022	2038 On 03-August-23			Bond Future	133.85	132.8510	133.8488	132.8510	0.00
08/11/2022	2038 On 02-November-23			Bond Future	136.59	135.5731	136.5914	135.5731	0.00
08/11/2022	2038 On 01-February-24			Bond Future	124.14	123.1733	124.1386	123.1733	0.00
08/11/2022	2040 On 03-November-22			Bond Future	11.87	81.5512	11.8700	81.5512	0.00
08/11/2022	2040 On 02-February-23			Bond Future	11.68	80.5705	11.6824	80.5705	119,461.00
08/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	170	0	170	0	0.00
08/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	183	0	183	0	388.00
08/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4013	4	4013	4	0.00
08/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1104	1	1104	1	0.00
08/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1124	1	1124	1	0.00
08/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	816	1	816	1	0.00
08/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4699	5	4699	5	0.00
08/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4823	5	4823	5	0.00

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08/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1144	1	1144	1	0.00
08/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	859	1	859	1	388.00
08/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1288	1	1288	1	621.00
08/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4420	4	4420	4	0.00
08/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1677	2	1677	2	621.00
08/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5520	6	5520	6	0.00
08/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4736	5	4736	5	0.00
08/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1322	1	1322	1	388.00
08/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1371	1	1371	1	0.00
08/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4782	5	4782	5	0.00
08/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4829	5	4829	5	0.00
08/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	10139	10	10139	10	0.00
08/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5678	6	5678	6	0.00
08/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10348	10	10348	10	0.00
08/11/2022	2040 On 04-May-23			Bond Future	11.80	82.1981	11.7979	82.1981	300.00
08/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10239	10	10239	10	0.00
08/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2750	3	2750	3	0.00
08/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2911	3	2911	3	486.00
08/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1308	1	1308	1	486.00
08/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1617	2	1617	2	388.00
08/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	643	1	643	1	388.00
08/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2723	3	2723	3	0.00
08/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7487	8	7487	8	0.00
08/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2777	3	2777	3	0.00
08/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5059	5	5059	5	0.00
08/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8224	8	8224	8	0.00
08/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1860	2	1860	2	388.00
08/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1129	1	1129	1	486.00
08/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5133	5	5133	5	0.00
08/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11562	12	11562	12	0.00
08/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7236	7	7236	7	0.00
08/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4878	5	4878	5	0.00
08/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5096	5	5096	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
08/11/2022	2040 On 03-August-23			Bond Future	11.92	79.3388	11.9224	79.3388	0.00
08/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5468	5	5468	5	0.00
08/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5434	5	5434	5	0.00
08/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5502	6	5502	6	0.00
08/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3702	4	3702	4	0.00
08/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3750	4	3750	4	0.00
08/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3726	4	3726	4	0.00
08/11/2022	2040 On 02-November-23			Bond Future	12.04	80.9468	12.0405	80.9468	0.00
08/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3050	3	3050	3	0.00
08/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3025	3	3025	3	0.00
08/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3000	3	3000	3	0.00
08/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5772	6	5772	6	0.00
08/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5699	6	5699	6	0.00
08/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5735	6	5735	6	0.00
08/11/2022	2040 On 01-February-24			Bond Future	13.68	70.0775	13.6776	70.0775	0.00
08/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	2007	2	2007	2	0.00
08/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	1990	2	1990	2	0.00
08/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	1973	2	1973	2	0.00
08/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	9028	9	9028	9	0.00
08/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	8988	9	8988	9	0.00
08/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	8949	9	8949	9	0.00
08/11/2022	2044 On 03-November-22			Bond Future	11.83	78.6115	11.8250	78.6115	0.00
08/11/2022	2044 On 02-February-23			Bond Future	11.64	77.6463	11.6390	77.6463	94,637.00
08/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1325	1	1325	1	0.00
08/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1416	1	1416	1	1,300.00
08/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1281	1	1281	1	0.00
08/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1303	1	1303	1	0.00
08/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	3968	4	3968	4	0.00
08/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3581	4	3581	4	1,300.00
08/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1962	2	1962	2	0.00
08/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1743	2	1743	2	4,000.00
08/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4498	5	4498	5	0.00
08/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	4274	4	4274	4	0.00

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08/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4544	5	4544	5	0.00
08/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4453	4	4453	4	0.00
08/11/2022	2044 On 04-May-23			Bond Future	11.75	79.2148	11.7463	79.2148	0.00
08/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	3932	4	3932	4	0.00
08/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	4791	5	4791	5	0.00
08/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	2954	3	2954	3	0.00
08/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	5713	6	5713	6	0.00
08/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	2898	3	2898	3	0.00
08/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	2926	3	2926	3	0.00
08/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5001	5	5001	5	0.00
08/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	5038	5	5038	5	0.00
08/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3909	4	3909	4	4,115.00
08/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2685	3	2685	3	1,500.00
08/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4964	5	4964	5	0.00
08/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3241	3	3241	3	4,115.00
08/11/2022	2044 On 03-August-23			Bond Future	11.86	76.4209	11.8617	76.4209	0.00
08/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	5590	6	5590	6	0.00
08/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	5520	6	5520	6	0.00
08/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	5555	6	5555	6	0.00
08/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3768	4	3768	4	0.00
08/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3792	4	3792	4	0.00
08/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3744	4	3744	4	0.00
08/11/2022	2044 On 02-November-23			Bond Future	11.97	77.9698	11.9707	77.9698	0.00
08/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	3170	3	3170	3	0.00
08/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	3196	3	3196	3	0.00
08/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	3222	3	3222	3	0.00
08/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5698	6	5698	6	0.00
08/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5736	6	5736	6	0.00
08/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5773	6	5773	6	0.00
08/11/2022	2044 On 01-February-24			Bond Future	13.51	67.4568	13.5119	67.4568	0.00
08/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	2153	2	2153	2	0.00
08/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	2171	2	2171	2	0.00
08/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	2189	2	2189	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
08/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	8701	9	8701	9	0.00
08/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	8740	9	8740	9	0.00
08/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	8780	9	8780	9	0.00
08/11/2022	2046 On 03-November-22			Bond Future	116.20	116.2019	116.2019	116.2019	0.00
08/11/2022	2046 On 02-February-23			Bond Future	117.21	116.1706	117.2082	116.1706	11,634.00
08/11/2022	2046 On 04-May-23			Bond Future	117.57	116.5093	117.5665	116.5093	4,935.00
08/11/2022	2046 On 03-August-23			Bond Future	119.95	118.8726	119.9512	118.8726	0.00
08/11/2022	2046 On 02-November-23			Bond Future	120.32	119.2176	120.3160	119.2176	0.00
08/11/2022	2046 On 01-February-24			Bond Future	111.05	110.0086	111.0480	110.0086	0.00
08/11/2022	2050 On 03-November-22			Bond Future	116.99	116.9882	116.9882	116.9882	0.00
08/11/2022	2050 On 02-February-23			Bond Future	118.09	116.5992	118.0875	116.5992	9,301.00
08/11/2022	2050 On 04-May-23			Bond Future	120.50	118.9792	120.4968	118.9792	3,359.00
08/11/2022	2050 On 03-August-23			Bond Future	120.75	119.2060	120.7529	119.2060	0.00
08/11/2022	2050 On 02-November-23			Bond Future	123.23	121.6487	123.2272	121.6487	0.00
08/11/2022	2050 On 01-February-24			Bond Future	111.58	110.1027	111.5833	110.1027	0.00
08/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	AL37 On 02-February-23			Index Future	849.75	849.3030	849.7460	849.3030	0.00
08/11/2022	AL37 On 04-May-23			Index Future	866.86	866.4150	866.8610	866.4150	0.00
08/11/2022	AL37 On 03-August-23			Index Future	884.24	883.7880	884.2410	883.7880	0.00
08/11/2022	AL37 On 02-November-23			Index Future	902.17	901.7030	902.1660	901.7030	0.00
08/11/2022	AL37 On 01-February-24			Index Future	835.27	834.6660	835.2670	834.6660	0.00
08/11/2022	AL7T On 02-February-23			Index Future	970.24	969.5120	970.2370	969.5120	0.00
08/11/2022	AL7T On 04-May-23			Index Future	989.78	989.0460	989.7790	989.0460	0.00
08/11/2022	AL7T On 03-August-23			Index Future	1009.62	1008.8770	1009.6240	1008.8770	0.00
08/11/2022	AL7T On 02-November-23			Index Future	1030.09	1029.3280	1030.0900	1029.3280	0.00
08/11/2022	AL7T On 01-February-24			Index Future	953.71	952.8030	953.7050	952.8030	0.00
08/11/2022	ALBI On 02-February-23			Index Future	853.95	853.5450	853.9530	853.5450	109.00
08/11/2022	ALBI On 04-May-23			Index Future	871.15	870.7430	871.1520	870.7430	0.00
08/11/2022	ALBI On 03-August-23			Index Future	888.62	888.2020	888.6190	888.2020	0.00
08/11/2022	ALBI On 02-November-23			Index Future	906.63	906.2060	906.6320	906.2060	0.00
08/11/2022	ALBI On 01-February-24			Index Future	839.40	838.8350	839.4020	838.8350	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
08/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2022	ES33 On 03-November-22			Bond Future	12.63	71.2312	12.6300	71.2312	0.00
08/11/2022	ES33 On 02-February-23			Bond Future	12.49	74.0577	12.4910	74.0577	350.00
08/11/2022	ES33 On 04-May-23			Bond Future	12.65	71.7741	12.6534	71.7741	0.00
08/11/2022	ES33 On 03-August-23			Bond Future	12.82	73.2302	12.8244	73.2302	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
08/11/2022	ES33 On 02-November-23			Bond Future	13.00	70.9358	13.0043	70.9358	0.00
08/11/2022	ES33 On 01-February-24			Bond Future	15.03	65.2350	15.0348	65.2350	0.00
08/11/2022	ES42 On 03-November-22			Bond Future	12.81	69.7009	12.8050	69.7009	0.00
08/11/2022	ES42 On 02-February-23			Bond Future	12.65	72.7138	12.6498	72.7138	4,715.00
08/11/2022	ES42 On 04-May-23			Bond Future	12.80	69.9345	12.7950	69.9345	0.00
08/11/2022	ES42 On 03-August-23			Bond Future	12.94	71.3535	12.9429	71.3535	0.00
08/11/2022	ES42 On 02-November-23			Bond Future	13.10	68.5530	13.0978	68.5530	0.00
08/11/2022	ES42 On 01-February-24			Bond Future	14.81	62.9152	14.8074	62.9152	0.00
08/11/2022	GOVI On 02-February-23			GOVI	841.81	841.3960	841.8080	841.3960	835.00
08/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	90120	9	90120	9	0.00
08/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	90220	9	90220	9	0.00
08/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	90320	9	90320	9	0.00
08/11/2022	GOVI On 04-May-23			GOVI	858.76	858.3490	858.7630	858.3490	0.00
08/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	58830	5	58830	5	0.00
08/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	58930	5	58930	5	0.00
08/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	59030	5	59030	5	0.00
08/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 03-August-23			GOVI	875.98	875.5590	875.9810	875.5590	0.00
08/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	387510	38	387510	38	0.00
08/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	387710	38	387710	38	0.00
08/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	387610	38	387610	38	0.00
08/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 02-November-23			GOVI	893.74	893.3070	893.7380	893.3070	0.00
08/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	79380	8	79380	8	0.00
08/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	79280	7	79280	7	0.00
08/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	79180	7	79180	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 01-February-24			GOVI	827.46	826.8950	827.4640	826.8950	0.00
08/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
08/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	525360	53	525360	53	0.00
08/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	525260	53	525260	53	0.00
08/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	525160	53	525160	53	0.00
08/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2022	IGOV On 02-February-23			Index Future	329.38	327.4040	329.3760	327.4040	744.00
08/11/2022	IGOV On 04-May-23			Index Future	336.09	334.0800	336.0890	334.0800	16.00
08/11/2022	IGOV On 03-August-23			Index Future	342.91	340.8550	342.9060	340.8550	0.00
08/11/2022	IGOV On 02-November-23			Index Future	349.93	347.8400	349.9320	347.8400	0.00
08/11/2022	IGOV On 01-February-24			Index Future	323.69	321.6860	323.6890	321.6860	0.00
08/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.57	93.4250	6.5700	93.4250	0.00
08/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7350	7.2350	92.7350	68.00
08/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.7000	7.2650	92.7000	0.00
08/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.66	92.2850	7.6600	92.2850	0.00
08/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.69	92.2300	7.6850	92.2300	0.00
08/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.80	92.1400	7.7950	92.1400	0.00
08/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.94	92.0450	7.9350	92.0450	0.00
08/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.01	91.9600	8.0050	91.9600	75.00
08/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.05	91.8950	8.0500	91.8950	272.00
08/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.10	91.8800	8.0950	91.8800	0.00
08/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.06	91.8900	8.0550	91.8900	0.00
08/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.11	91.9050	8.1050	91.9050	0.00
08/11/2022	R023 On 03-November-22			Bond Future	7.30	101.6007	7.2950	101.6007	0.00
08/11/2022	R035 On 03-November-22			Bond Future	11.69	83.5567	11.6850	83.5567	0.00
08/11/2022	R035 On 02-February-23			Bond Future	11.49	87.0164	11.4923	87.0164	161,194.00
08/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4056	4	4056	4	0.00
08/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	9282	9	9282	9	0.00
08/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1278	1	1278	1	976.00
08/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1299	1	1299	1	0.00
08/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	924	1	924	1	0.00
08/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	941	1	941	1	0.00
08/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	315	0	315	0	976.00
08/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	618	1	618	1	388.00
08/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	122	0	122	0	388.00
08/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	3907	4	3907	4	0.00
08/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	958	1	958	1	0.00
08/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	641	1	641	1	0.00
08/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	574	1	574	1	0.00
08/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	99	0	99	0	582.00
08/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	110	0	110	0	0.00
08/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	10428	10	10428	10	0.00
08/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5840	6	5840	6	0.00
08/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	5638	6	5638	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
08/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	5538	6	5538	6	582.00
08/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	7457	7	7457	7	0.00
08/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	4522	5	4522	5	0.00
08/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	288	0	288	0	976.00
08/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9920	10	9920	10	0.00
08/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	4565	5	4565	5	0.00
08/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	4608	5	4608	5	0.00
08/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3793	4	3793	4	582.00
08/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3831	4	3831	4	0.00
08/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1365	1	1365	1	388.00
08/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	10173	10	10173	10	0.00
08/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1432	1	1432	1	0.00
08/11/2022	R035 On 04-May-23			Bond Future	11.61	84.2671	11.6115	84.2671	0.00
08/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2426	2	2426	2	0.00
08/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	493	0	493	0	388.00
08/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1030	1	1030	1	491.00
08/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	6325	6	6325	6	0.00
08/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2308	2	2308	2	491.00
08/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2378	2	2378	2	0.00
08/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2402	2	2402	2	0.00
08/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1268	1	1268	1	388.00
08/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9111	9	9111	9	0.00
08/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1031	1	1031	1	491.00
08/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4637	5	4637	5	0.00
08/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	7155	7	7155	7	0.00
08/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1807	2	1807	2	388.00
08/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	8027	8	8027	8	0.00
08/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	11132	11	11132	11	0.00
08/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4807	5	4807	5	0.00
08/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4705	5	4705	5	0.00
08/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4671	5	4671	5	0.00
08/11/2022	R035 On 03-August-23			Bond Future	11.74	85.9573	11.7388	85.9573	0.00
08/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	4820	5	4820	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
08/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	4851	5	4851	5	0.00
08/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	4882	5	4882	5	0.00
08/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3480	4	3480	4	0.00
08/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3502	4	3502	4	0.00
08/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3524	4	3524	4	0.00
08/11/2022	R035 On 02-November-23			Bond Future	11.87	83.1947	11.8731	83.1947	0.00
08/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2725	3	2725	3	0.00
08/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2679	3	2679	3	0.00
08/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2702	3	2702	3	0.00
08/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5164	5	5164	5	0.00
08/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5197	5	5197	5	0.00
08/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5132	5	5132	5	0.00
08/11/2022	R035 On 01-February-24			Bond Future	13.73	76.6078	13.7298	76.6078	0.00
08/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	1491	1	1491	1	0.00
08/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	1518	2	1518	2	0.00
08/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	1505	1	1505	1	0.00
08/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	8878	9	8878	9	0.00
08/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	8916	9	8916	9	0.00
08/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	8840	9	8840	9	0.00
08/11/2022	R186 On 03-November-22			Bond Future	9.16	108.5070	9.1600	108.5070	0.00
08/11/2022	R186 On 02-February-23			Bond Future	9.01	106.0741	9.0122	106.0741	77,933.00
08/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	471	0	471	0	0.00
08/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	455	0	455	0	0.00
08/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	463	0	463	0	0.00
08/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2747	3	2747	3	0.00
08/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2773	3	2773	3	0.00
08/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2721	3	2721	3	0.00
08/11/2022	R186 On 04-May-23			Bond Future	9.08	108.2148	9.0842	108.2148	12,188.00
08/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1192	1	1192	1	0.00
08/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1205	1	1205	1	0.00
08/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1219	1	1219	1	0.00
08/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1999	2	1999	2	0.00
08/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1982	2	1982	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
08/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2017	2	2017	2	0.00
08/11/2022	R186 On 03-August-23			Bond Future	9.17	105.0798	9.1688	105.0798	0.00
08/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2899	3	2899	3	0.00
08/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2938	3	2938	3	0.00
08/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2919	3	2919	3	0.00
08/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1272	1	1272	1	0.00
08/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1281	1	1281	1	0.00
08/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1263	1	1263	1	0.00
08/11/2022	R186 On 02-November-23			Bond Future	9.26	107.2096	9.2566	107.2096	0.00
08/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	3948	4	3948	4	0.00
08/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2005	2	2005	2	0.00
08/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	1989	2	1989	2	0.00
08/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1632	2	1632	2	1,715.00
08/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2021	2	2021	2	0.00
08/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1633	2	1633	2	0.00
08/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1655	2	1655	2	0.00
08/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1644	2	1644	2	0.00
08/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	850	1	850	1	1,715.00
08/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1922	2	1922	2	0.00
08/11/2022	R186 On 01-February-24			Bond Future	13.78	93.6621	13.7829	93.6621	0.00
08/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	30	0	30	0	0.00
08/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	28	0	28	0	0.00
08/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	29	0	29	0	0.00
08/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	10027	10	10027	10	0.00
08/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	10076	10	10076	10	0.00
08/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	10051	10	10051	10	0.00
08/11/2022	R197 On 03-November-22			Bond Future	330.84	330.8386	330.8386	330.8386	0.00
08/11/2022	R197 On 02-February-23			Bond Future	329.43	328.9571	329.4260	328.9571	977.00
08/11/2022	R197 On 04-May-23			Bond Future	336.15	335.6712	336.1470	335.6712	0.00
08/11/2022	R197 On 03-August-23			Bond Future	333.87	333.3929	333.8724	333.3929	0.00
08/11/2022	R197 On 02-November-23			Bond Future	340.71	340.2240	340.7135	340.2240	0.00
08/11/2022	R202 On 03-November-22			Bond Future	251.28	251.2826	251.2826	251.2826	0.00
08/11/2022	R202 On 02-February-23			Bond Future	252.35	251.2147	252.3462	251.2147	5,970.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2022	R202 On 04-May-23			Bond Future	257.49	256.3416	257.4942	256.3416	0.00
08/11/2022	R202 On 03-August-23			Bond Future	257.89	256.7145	257.8872	256.7145	0.00
08/11/2022	R202 On 02-November-23			Bond Future	263.17	261.9747	263.1716	261.9747	0.00
08/11/2022	R202 On 01-February-24			Bond Future	238.20	237.0503	238.2026	237.0503	0.00
08/11/2022	R209 On 03-November-22			Bond Future	11.69	64.2811	11.6900	64.2811	0.00
08/11/2022	R209 On 02-February-23			Bond Future	11.49	67.0610	11.4938	67.0610	24,713.00
08/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	720	1	720	1	0.00
08/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	693	1	693	1	0.00
08/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	706	1	706	1	0.00
08/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	4285	4	4285	4	0.00
08/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	4365	4	4365	4	0.00
08/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	4325	4	4325	4	0.00
08/11/2022	R209 On 04-May-23			Bond Future	11.60	65.2615	11.6027	65.2615	3,720.00
08/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	1914	2	1914	2	0.00
08/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	5680	6	5680	6	0.00
08/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1703	2	1703	2	0.00
08/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	1894	2	1894	2	0.00
08/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	533	1	533	1	4,000.00
08/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	1874	2	1874	2	0.00
08/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4442	4	4442	4	0.00
08/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	9049	9	9049	9	0.00
08/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4410	4	4410	4	0.00
08/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4736	5	4736	5	8,500.00
08/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1508	2	1508	2	8,500.00
08/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4378	4	4378	4	0.00
08/11/2022	R209 On 03-August-23			Bond Future	11.72	66.5705	11.7161	66.5705	0.00
08/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4202	4	4202	4	0.00
08/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4148	4	4148	4	0.00
08/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4175	4	4175	4	0.00
08/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3094	3	3094	3	0.00
08/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3133	3	3133	3	0.00
08/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3114	3	3114	3	0.00
08/11/2022	R209 On 02-November-23			Bond Future	11.83	64.7684	11.8323	64.7684	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
08/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2307	2	2307	2	0.00
08/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2268	2	2268	2	0.00
08/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2287	2	2287	2	0.00
08/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4700	5	4700	5	0.00
08/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4670	5	4670	5	0.00
08/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4641	5	4641	5	0.00
08/11/2022	R209 On 01-February-24			Bond Future	13.45	59.6291	13.4470	59.6291	0.00
08/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	1577	2	1577	2	0.00
08/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	1591	2	1591	2	0.00
08/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	1605	2	1605	2	0.00
08/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	7188	7	7188	7	0.00
08/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	7220	7	7220	7	0.00
08/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	7252	7	7252	7	0.00
08/11/2022	R210 On 03-November-22			Bond Future	229.27	229.2667	229.2667	229.2667	0.00
08/11/2022	R210 On 02-February-23			Bond Future	232.45	231.7690	232.4479	231.7690	572.00
08/11/2022	R210 On 04-May-23			Bond Future	234.11	233.4182	234.1080	233.4182	0.00
08/11/2022	R210 On 03-August-23			Bond Future	238.86	238.1529	238.8566	238.1529	0.00
08/11/2022	R210 On 02-November-23			Bond Future	240.58	239.8633	240.5781	239.8633	0.00
08/11/2022	R210 On 01-February-24			Bond Future	222.14	221.4339	222.1420	221.4339	0.00
08/11/2022	R213 On 03-November-22			Bond Future	11.17	79.1325	11.1650	79.1325	0.00
08/11/2022	R213 On 02-February-23			Bond Future	11.02	81.9051	11.0231	81.9051	33,047.00
08/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	69	0	69	0	476.00
08/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	783	1	783	1	912.00
08/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	542	1	542	1	0.00
08/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	533	1	533	1	0.00
08/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	379	0	379	0	0.00
08/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	551	1	551	1	0.00
08/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	682	1	682	1	0.00
08/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	5512	5	5512	5	0.00
08/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	426	0	426	0	912.00
08/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	4272	4	4272	4	0.00
08/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	3794	4	3794	4	476.00
08/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	3517	4	3517	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
08/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	4311	4	4311	4	0.00
08/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	4234	4	4234	4	0.00
08/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	9073	9	9073	9	0.00
08/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	5121	5	5121	5	476.00
08/11/2022	R213 On 04-May-23			Bond Future	11.15	80.0043	11.1454	80.0043	0.00
08/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1871	2	1871	2	0.00
08/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1853	2	1853	2	0.00
08/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1889	2	1889	2	0.00
08/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3654	4	3654	4	0.00
08/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3708	4	3708	4	0.00
08/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3681	4	3681	4	0.00
08/11/2022	R213 On 03-August-23			Bond Future	11.28	81.6089	11.2779	81.6089	0.00
08/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	3978	4	3978	4	0.00
08/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	3953	4	3953	4	0.00
08/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4004	4	4004	4	0.00
08/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2528	3	2528	3	0.00
08/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2545	3	2545	3	0.00
08/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2512	3	2512	3	0.00
08/11/2022	R213 On 02-November-23			Bond Future	11.42	79.7100	11.4207	79.7100	0.00
08/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2252	2	2252	2	0.00
08/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2233	2	2233	2	0.00
08/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	2271	2	2271	2	0.00
08/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3497	4	3497	4	0.00
08/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3544	4	3544	4	0.00
08/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3520	4	3520	4	0.00
08/11/2022	R213 On 01-February-24			Bond Future	13.65	73.4617	13.6471	73.4617	0.00
08/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	796	1	796	1	0.00
08/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	788	1	788	1	0.00
08/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	780	1	780	1	0.00
08/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	8140	8	8140	8	0.00
08/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	8108	8	8108	8	0.00
08/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	8076	8	8076	8	0.00
08/11/2022	R214 On 03-November-22			Bond Future	11.75	62.0852	11.7450	62.0852	0.00

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08/11/2022	R214 On 02-February-23			Bond Future	11.55	64.8773	11.5523	64.8773	71,370.00
08/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1137	1	1137	1	0.00
08/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2937	3	2937	3	1,600.00
08/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1100	1	1100	1	0.00
08/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1118	1	1118	1	0.00
08/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1155	1	1155	1	1,600.00
08/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3659	4	3659	4	0.00
08/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3696	4	3696	4	0.00
08/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1666	2	1666	2	0.00
08/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3622	4	3622	4	0.00
08/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3585	4	3585	4	0.00
08/11/2022	R214 On 04-May-23			Bond Future	11.65	62.8869	11.6498	62.8869	0.00
08/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2512	3	2512	3	0.00
08/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2465	2	2465	2	0.00
08/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2489	2	2489	2	0.00
08/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3955	4	3955	4	0.00
08/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3985	4	3985	4	0.00
08/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3925	4	3925	4	0.00
08/11/2022	R214 On 03-August-23			Bond Future	11.75	64.1482	11.7526	64.1482	0.00
08/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	4935	5	4935	5	0.00
08/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	4876	5	4876	5	0.00
08/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	4906	5	4906	5	0.00
08/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2941	3	2941	3	0.00
08/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2959	3	2959	3	0.00
08/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2922	3	2922	3	0.00
08/11/2022	R214 On 02-November-23			Bond Future	11.86	62.1492	11.8596	62.1492	0.00
08/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	2630	3	2630	3	0.00
08/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	2587	3	2587	3	0.00
08/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	2608	3	2608	3	0.00
08/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4658	5	4658	5	0.00
08/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4689	5	4689	5	0.00
08/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4627	5	4627	5	0.00
08/11/2022	R214 On 01-February-24			Bond Future	13.33	57.2339	13.3349	57.2339	0.00

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08/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	1860	2	1860	2	0.00
08/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	1845	2	1845	2	0.00
08/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	1876	2	1876	2	0.00
08/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	7133	7	7133	7	0.00
08/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	7198	7	7198	7	0.00
08/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	7166	7	7166	7	0.00
08/11/2022	R248 On 03-November-22			Bond Future	11.73	77.6525	11.7300	77.6525	0.00
08/11/2022	R248 On 02-February-23			Bond Future	11.53	81.1468	11.5312	81.1468	250,478.00
08/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	383	0	383	0	0.00
08/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1387	1	1387	1	0.00
08/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1482	1	1482	1	0.00
08/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1410	1	1410	1	0.00
08/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1252	1	1252	1	2,542.00
08/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3358	3	3358	3	2,542.00
08/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1434	1	1434	1	0.00
08/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4481	5	4481	5	0.00
08/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4389	4	4389	4	0.00
08/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2270	2	2270	2	0.00
08/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4862	5	4862	5	0.00
08/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4528	5	4528	5	0.00
08/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4574	5	4574	5	0.00
08/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	8435	8	8435	8	0.00
08/11/2022	R248 On 04-May-23			Bond Future	11.63	78.3235	11.6308	78.3235	10,943.00
08/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3033	3	3033	3	0.00
08/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3062	3	3062	3	0.00
08/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3092	3	3092	3	0.00
08/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4935	5	4935	5	0.00
08/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4973	5	4973	5	0.00
08/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5011	5	5011	5	0.00
08/11/2022	R248 On 03-August-23			Bond Future	11.74	79.8568	11.7386	79.8568	0.00
08/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	5932	6	5932	6	0.00
08/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	5969	6	5969	6	0.00
08/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6005	6	6005	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
08/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3718	4	3718	4	0.00
08/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3742	4	3742	4	0.00
08/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3766	4	3766	4	0.00
08/11/2022	R248 On 02-November-23			Bond Future	11.84	77.0535	11.8418	77.0535	13,000.00
08/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3844	4	3844	4	0.00
08/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3787	4	3787	4	0.00
08/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3815	4	3815	4	0.00
08/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6091	6	6091	6	0.00
08/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6166	6	6166	6	0.00
08/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6128	6	6128	6	0.00
08/11/2022	R248 On 01-February-24			Bond Future	13.33	70.9661	13.3273	70.9661	0.00
08/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	2581	3	2581	3	0.00
08/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	2542	3	2542	3	0.00
08/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	2562	3	2562	3	0.00
08/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	9022	9	9022	9	0.00
08/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	9062	9	9062	9	0.00
08/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	8983	9	8983	9	0.00