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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
11/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	2025 On 02-February-23			Bond Future	166.86	167.4078	166.8617	167.4078	6,088.00
11/11/2022	2025 On 04-May-23			Bond Future	170.24	170.7999	170.2414	170.7999	0.00
11/11/2022	2025 On 03-August-23			Bond Future	171.96	172.5239	171.9556	172.5239	0.00
11/11/2022	2025 On 02-November-23			Bond Future	175.50	176.0800	175.4999	176.0800	0.00
11/11/2022	2025 On 01-February-24			Bond Future	177.07	177.6561	177.0701	177.6561	0.00
11/11/2022	2029 On 02-February-23			Bond Future	122.37	121.9061	122.3692	121.9061	1,392.00
11/11/2022	2029 On 04-May-23			Bond Future	123.55	123.0821	123.5538	123.0821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	2029 On 03-August-23			Bond Future	126.07	125.5846	126.0658	125.5846	0.00
11/11/2022	2029 On 02-November-23			Bond Future	127.33	126.8411	127.3342	126.8411	0.00
11/11/2022	2029 On 01-February-24			Bond Future	129.77	129.2687	129.7716	129.2687	0.00
11/11/2022	2030 On 02-February-23			Bond Future	10.31	88.4824	10.3066	88.4824	90,949.00
11/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	132	0	132	0	102.00
11/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	225	0	225	0	388.00
11/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5722	5	5722	5	5,000.00
11/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	4165	4	4165	4	0.00
11/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4305	4	4305	4	0.00
11/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	1132	1	1132	1	0.00
11/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	844	1	844	1	388.00
11/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	1013	1	1013	1	0.00
11/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	787	1	787	1	0.00
11/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	209	0	209	0	0.00
11/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4985	5	4985	5	5,000.00
11/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	1098	1	1098	1	0.00
11/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	1115	1	1115	1	0.00
11/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	801	1	801	1	0.00
11/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	283	0	283	0	0.00
11/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	634	1	634	1	0.00
11/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3628	4	3628	4	102.00
11/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5485	6	5485	6	0.00
11/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2695	3	2695	3	102.00
11/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2490	3	2490	3	0.00
11/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	409	0	409	0	0.00
11/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6194	7	6194	7	0.00
11/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6014	6	6014	6	0.00
11/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	540	1	540	1	388.00
11/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7258	8	7258	8	0.00
11/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3169	3	3169	3	0.00
11/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3038	3	3038	3	0.00
11/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3136	3	3136	3	0.00
11/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2548	3	2548	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2519	3	2519	3	0.00
11/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	573	1	573	1	0.00
11/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	305	0	305	0	0.00
11/11/2022	2030 On 04-May-23			Bond Future	10.42	90.2559	10.4182	90.2559	0.00
11/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9271	9	9271	9	0.00
11/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	6028	6	6028	6	0.00
11/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7436	7	7436	7	0.00
11/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	9027	9	9027	9	0.00
11/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2876	3	2876	3	0.00
11/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1146	1	1146	1	150.00
11/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3149	3	3149	3	350.00
11/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	5129	5	5129	5	0.00
11/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2594	2	2594	2	479.00
11/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2828	3	2828	3	0.00
11/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2852	3	2852	3	0.00
11/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1252	1	1252	1	479.00
11/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1397	1	1397	1	388.00
11/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1753	2	1753	2	1,080.00
11/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	646	1	646	1	388.00
11/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7031	7	7031	7	0.00
11/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	4934	5	4934	5	0.00
11/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3618	4	3618	4	0.00
11/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4263	5	4263	5	0.00
11/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4624	5	4624	5	0.00
11/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2362	3	2362	3	0.00
11/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2381	3	2381	3	0.00
11/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2586	3	2586	3	0.00
11/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1187	1	1187	1	150.00
11/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2137	2	2137	2	0.00
11/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2342	3	2342	3	0.00
11/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	435	0	435	0	479.00
11/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	648	1	648	1	1,080.00
11/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	933	1	933	1	388.00

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11/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	409	0	409	0	350.00
11/11/2022	2030 On 03-August-23			Bond Future	10.54	88.0635	10.5390	88.0635	0.00
11/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8952	9	8952	9	0.00
11/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5105	5	5105	5	0.00
11/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9939	10	9939	10	0.00
11/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	5048	5	5048	5	0.00
11/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	5076	5	5076	5	0.00
11/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2686	3	2686	3	1,012.00
11/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3234	3	3234	3	350.00
11/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2762	3	2762	3	0.00
11/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1691	2	1691	2	0.00
11/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1715	2	1715	2	0.00
11/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	597	1	597	1	350.00
11/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3280	3	3280	3	0.00
11/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	730	1	730	1	1,012.00
11/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1703	2	1703	2	0.00
11/11/2022	2030 On 02-November-23			Bond Future	10.65	89.8596	10.6527	89.8596	0.00
11/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3201	3	3201	3	0.00
11/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3154	3	3154	3	0.00
11/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3178	3	3178	3	0.00
11/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2531	3	2531	3	0.00
11/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2548	3	2548	3	0.00
11/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2513	3	2513	3	0.00
11/11/2022	2030 On 01-February-24			Bond Future	10.81	87.5514	10.8130	87.5514	0.00
11/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4479	4	4479	4	0.00
11/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4454	4	4454	4	0.00
11/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4505	4	4505	4	0.00
11/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2319	2	2319	2	0.00
11/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2346	3	2346	3	0.00
11/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2333	2	2333	2	0.00
11/11/2022	2032 On 02-February-23			Bond Future	10.81	87.9086	10.8093	87.9086	117,893.00
11/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	122	0	122	0	454.00
11/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9414	9	9414	9	0.00

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11/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5634	5	5634	5	0.00
11/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	1083	1	1083	1	0.00
11/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	1064	1	1064	1	0.00
11/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	723	1	723	1	0.00
11/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	178	0	178	0	500.00
11/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	464	0	464	0	750.00
11/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1679	2	1679	2	750.00
11/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	5039	5	5039	5	0.00
11/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	1101	1	1101	1	0.00
11/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	802	1	802	1	500.00
11/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1298	1	1298	1	0.00
11/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2911	3	2911	3	454.00
11/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3910	4	3910	4	0.00
11/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3244	4	3244	4	0.00
11/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	659	1	659	1	0.00
11/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2400	3	2400	3	0.00
11/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5212	6	5212	6	0.00
11/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7461	8	7461	8	0.00
11/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4155	4	4155	4	454.00
11/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3314	4	3314	4	0.00
11/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3279	4	3279	4	0.00
11/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	537	1	537	1	500.00
11/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	150	0	150	0	750.00
11/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8328	9	8328	9	0.00
11/11/2022	2032 On 04-May-23			Bond Future	10.92	85.5081	10.9223	85.5081	66,448.00
11/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	3030	3	3030	3	0.00
11/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2402	2	2402	2	400.00
11/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	3004	3	3004	3	0.00
11/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11877	12	11877	12	0.00
11/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	3056	3	3056	3	0.00
11/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4437	4	4437	4	400.00
11/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3218	3	3218	3	0.00
11/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	407	0	407	0	400.00

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11/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3267	3	3267	3	0.00
11/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	3942	4	3942	4	0.00
11/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3243	3	3243	3	0.00
11/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2222	2	2222	2	0.00
11/11/2022	2032 On 03-August-23			Bond Future	11.04	87.2275	11.0386	87.2275	2,600.00
11/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5614	5	5614	5	0.00
11/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5646	5	5646	5	0.00
11/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5678	5	5678	5	0.00
11/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	6099	6	6099	6	5,000.00
11/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2000	2	2000	2	0.00
11/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2181	2	2181	2	0.00
11/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2196	2	2196	2	0.00
11/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2210	2	2210	2	0.00
11/11/2022	2032 On 02-November-23			Bond Future	11.16	84.8464	11.1577	84.8464	0.00
11/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3642	3	3642	3	0.00
11/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3616	3	3616	3	0.00
11/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3668	3	3668	3	0.00
11/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3274	3	3274	3	0.00
11/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3317	4	3317	4	0.00
11/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3296	3	3296	3	0.00
11/11/2022	2032 On 01-February-24			Bond Future	11.31	86.4465	11.3120	86.4465	0.00
11/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5323	5	5323	5	0.00
11/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5265	5	5265	5	0.00
11/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5294	5	5294	5	0.00
11/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	2875	3	2875	3	0.00
11/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	2891	3	2891	3	0.00
11/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	2859	3	2859	3	0.00
11/11/2022	2033 On 02-February-23			Bond Future	115.46	116.1952	115.4632	116.1952	7,279.00
11/11/2022	2033 On 04-May-23			Bond Future	116.42	117.1657	116.4180	117.1657	0.00
11/11/2022	2033 On 03-August-23			Bond Future	118.78	119.5478	118.7849	119.5478	0.00
11/11/2022	2033 On 02-November-23			Bond Future	119.81	120.5889	119.8121	120.5889	0.00
11/11/2022	2033 On 01-February-24			Bond Future	122.11	122.8969	122.1056	122.8969	19.00
11/11/2022	2037 On 02-February-23			Bond Future	11.34	80.3021	11.3366	80.3021	130,349.00

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11/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1652	2	1652	2	0.00
11/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1778	2	1778	2	636.00
11/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1604	2	1604	2	0.00
11/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1628	2	1628	2	0.00
11/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4755	5	4755	5	0.00
11/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3408	4	3408	4	0.00
11/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3445	4	3445	4	0.00
11/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3194	3	3194	3	0.00
11/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1139	1	1139	1	636.00
11/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3372	4	3372	4	0.00
11/11/2022	2037 On 04-May-23			Bond Future	11.45	81.9121	11.4478	81.9121	0.00
11/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4762	5	4762	5	400.00
11/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	12427	12	12427	12	0.00
11/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	3299	3	3299	3	0.00
11/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2523	2	2523	2	400.00
11/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	3241	3	3241	3	0.00
11/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	3270	3	3270	3	0.00
11/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4076	4	4076	4	0.00
11/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5004	5	5004	5	0.00
11/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4106	4	4106	4	0.00
11/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	647	1	647	1	400.00
11/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4046	4	4046	4	0.00
11/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	2867	3	2867	3	0.00
11/11/2022	2037 On 03-August-23			Bond Future	11.57	79.3015	11.5651	79.3015	0.00
11/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	6124	6	6124	6	0.00
11/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	6089	6	6089	6	0.00
11/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	6054	6	6054	6	0.00
11/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	2981	3	2981	3	0.00
11/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	2962	3	2962	3	0.00
11/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	2943	3	2943	3	0.00
11/11/2022	2037 On 02-November-23			Bond Future	11.68	80.9190	11.6751	80.9190	0.00
11/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3936	4	3936	4	0.00
11/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3908	4	3908	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3965	4	3965	4	0.00
11/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	4614	5	4614	5	0.00
11/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	4585	5	4585	5	0.00
11/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	4557	5	4557	5	0.00
11/11/2022	2037 On 01-February-24			Bond Future	11.82	78.1908	11.8154	78.1908	0.00
11/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6243	6	6243	6	0.00
11/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6211	6	6211	6	0.00
11/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6276	6	6276	6	0.00
11/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	3522	4	3522	4	0.00
11/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	3561	4	3561	4	0.00
11/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	3542	4	3542	4	0.00
11/11/2022	2038 On 02-February-23			Bond Future	128.04	128.0370	128.0353	128.0370	4,059.00
11/11/2022	2038 On 04-May-23			Bond Future	130.63	130.6317	130.6289	130.6317	1,678.00
11/11/2022	2038 On 03-August-23			Bond Future	131.32	131.3206	131.3195	131.3206	0.00
11/11/2022	2038 On 02-November-23			Bond Future	134.03	134.0275	134.0264	134.0275	0.00
11/11/2022	2038 On 01-February-24			Bond Future	134.58	134.5732	134.5778	134.5732	0.00
11/11/2022	2040 On 02-February-23			Bond Future	11.41	82.1642	11.4128	82.1642	119,926.00
11/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	315	0	315	0	0.00
11/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	337	0	337	0	388.00
11/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	5243	5	5243	5	0.00
11/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1731	2	1731	2	0.00
11/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1757	2	1757	2	0.00
11/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	1322	1	1322	1	0.00
11/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	6002	6	6002	6	0.00
11/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	6139	6	6139	6	0.00
11/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1784	2	1784	2	0.00
11/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1389	1	1389	1	388.00
11/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1975	2	1975	2	621.00
11/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3415	3	3415	3	0.00
11/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1215	1	1215	1	621.00
11/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4358	4	4358	4	0.00
11/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	3685	4	3685	4	0.00
11/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	947	1	947	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	983	1	983	1	0.00
11/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	3724	4	3724	4	0.00
11/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	3764	4	3764	4	0.00
11/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	8601	9	8601	9	0.00
11/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4493	5	4493	5	0.00
11/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	8802	9	8802	9	0.00
11/11/2022	2040 On 04-May-23			Bond Future	11.52	83.8116	11.5203	83.8116	300.00
11/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11765	12	11765	12	0.00
11/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3677	4	3677	4	0.00
11/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3870	4	3870	4	486.00
11/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1852	2	1852	2	486.00
11/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	2281	2	2281	2	388.00
11/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	973	1	973	1	388.00
11/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3646	4	3646	4	0.00
11/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8895	9	8895	9	0.00
11/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3709	4	3709	4	0.00
11/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4279	4	4279	4	0.00
11/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7054	7	7054	7	0.00
11/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1555	2	1555	2	388.00
11/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	941	1	941	1	486.00
11/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4342	4	4342	4	0.00
11/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10178	10	10178	10	0.00
11/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6187	6	6187	6	0.00
11/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4123	4	4123	4	0.00
11/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4310	4	4310	4	0.00
11/11/2022	2040 On 03-August-23			Bond Future	11.63	80.9888	11.6335	80.9888	0.00
11/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6678	7	6678	7	0.00
11/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6640	7	6640	7	0.00
11/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6715	7	6715	7	0.00
11/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3164	3	3164	3	0.00
11/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3204	3	3204	3	0.00
11/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3184	3	3184	3	0.00
11/11/2022	2040 On 02-November-23			Bond Future	11.74	82.6408	11.7391	82.6408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4372	4	4372	4	0.00
11/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4342	4	4342	4	0.00
11/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4312	4	4312	4	0.00
11/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5287	5	5287	5	0.00
11/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5223	5	5223	5	0.00
11/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5255	5	5255	5	0.00
11/11/2022	2040 On 01-February-24			Bond Future	11.87	79.6944	11.8732	79.6944	0.00
11/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6775	7	6775	7	0.00
11/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6740	7	6740	7	0.00
11/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6706	7	6706	7	0.00
11/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4057	4	4057	4	0.00
11/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4036	4	4036	4	0.00
11/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4014	4	4014	4	0.00
11/11/2022	2044 On 02-February-23			Bond Future	11.37	79.3096	11.3700	79.3096	94,637.00
11/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	2043	2	2043	2	0.00
11/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	2161	2	2161	2	0.00
11/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	446	0	446	0	2,840.00
11/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1607	0	1607	0	2,840.00
11/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1985	2	1985	2	0.00
11/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4786	5	4786	5	0.00
11/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	5224	5	5224	5	0.00
11/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	2014	2	2014	2	0.00
11/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3478	4	3478	4	0.00
11/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3288	3	3288	3	0.00
11/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1269	1	1269	1	4,000.00
11/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1436	1	1436	1	0.00
11/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3516	4	3516	4	0.00
11/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4094	0	4094	0	0.00
11/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8006	0	8006	0	0.00
11/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3439	3	3439	3	0.00
11/11/2022	2044 On 04-May-23			Bond Future	11.47	80.8998	11.4695	80.8998	0.00
11/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	6033	6	6033	6	0.00
11/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	7039	7	7039	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
11/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3944	4	3944	4	0.00
11/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	5073	5	5073	5	0.00
11/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3911	4	3911	4	0.00
11/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3878	4	3878	4	0.00
11/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4263	4	4263	4	0.00
11/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4231	4	4231	4	0.00
11/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3297	3	3297	3	4,115.00
11/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4200	4	4200	4	0.00
11/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2258	2	2258	2	1,500.00
11/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2728	3	2728	3	4,115.00
11/11/2022	2044 On 03-August-23			Bond Future	11.57	78.1437	11.5740	78.1437	0.00
11/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6940	7	6940	7	0.00
11/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6902	7	6902	7	0.00
11/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6864	7	6864	7	0.00
11/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3343	3	3343	3	0.00
11/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3322	3	3322	3	0.00
11/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3302	3	3302	3	0.00
11/11/2022	2044 On 02-November-23			Bond Future	11.67	79.7376	11.6710	79.7376	0.00
11/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4771	5	4771	5	0.00
11/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4740	5	4740	5	0.00
11/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4803	5	4803	5	0.00
11/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5439	5	5439	5	0.00
11/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5504	6	5504	6	0.00
11/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5472	6	5472	6	0.00
11/11/2022	2044 On 01-February-24			Bond Future	11.79	76.8616	11.7941	76.8616	0.00
11/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	7211	7	7211	7	0.00
11/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	7175	7	7175	7	0.00
11/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7247	7	7247	7	0.00
11/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4296	4	4296	4	0.00
11/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4340	4	4340	4	0.00
11/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4318	4	4318	4	0.00
11/11/2022	2046 On 02-February-23			Bond Future	114.75	115.3068	114.7490	115.3068	12,116.00
11/11/2022	2046 On 04-May-23			Bond Future	115.04	115.6102	115.0407	115.6102	4,935.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	2046 On 03-August-23			Bond Future	117.38	117.9608	117.3796	117.9608	0.00
11/11/2022	2046 On 02-November-23			Bond Future	117.71	118.2993	117.7091	118.2993	0.00
11/11/2022	2046 On 01-February-24			Bond Future	119.96	120.5619	119.9609	120.5619	0.00
11/11/2022	2050 On 02-February-23			Bond Future	115.11	118.0646	115.1098	118.0646	9,301.00
11/11/2022	2050 On 04-May-23			Bond Future	117.44	120.4569	117.4413	120.4569	3,359.00
11/11/2022	2050 On 03-August-23			Bond Future	117.64	120.7180	117.6426	120.7180	0.00
11/11/2022	2050 On 02-November-23			Bond Future	120.07	123.2063	120.0674	123.2063	0.00
11/11/2022	2050 On 01-February-24			Bond Future	120.12	123.3166	120.1234	123.3166	0.00
11/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	AL37 On 02-February-23			Index Future	855.05	854.4690	855.0470	854.4690	0.00
11/11/2022	AL37 On 04-May-23			Index Future	872.15	871.5710	872.1540	871.5710	0.00
11/11/2022	AL37 On 03-August-23			Index Future	889.68	889.0900	889.6830	889.0900	0.00
11/11/2022	AL37 On 02-November-23			Index Future	907.82	907.2180	907.8230	907.2180	0.00
11/11/2022	AL37 On 01-February-24			Index Future	925.02	924.4040	925.0230	924.4040	0.00
11/11/2022	AL7T On 02-February-23			Index Future	988.03	983.9550	988.0300	983.9550	0.00
11/11/2022	AL7T On 04-May-23			Index Future	1007.80	1003.6490	1007.7980	1003.6490	0.00
11/11/2022	AL7T On 03-August-23			Index Future	1028.05	1023.8220	1028.0520	1023.8220	0.00
11/11/2022	AL7T On 02-November-23			Index Future	1049.01	1044.6970	1049.0140	1044.6970	0.00
11/11/2022	AL7T On 01-February-24			Index Future	1068.89	1064.4880	1068.8900	1064.4880	0.00
11/11/2022	ALBI On 02-February-23			Index Future	868.52	866.6820	868.5220	866.6820	109.00
11/11/2022	ALBI On 04-May-23			Index Future	885.90	884.0290	885.8990	884.0290	0.00
11/11/2022	ALBI On 03-August-23			Index Future	903.70	901.7970	903.7040	901.7970	0.00
11/11/2022	ALBI On 02-November-23			Index Future	922.13	920.1850	922.1300	920.1850	0.00
11/11/2022	ALBI On 01-February-24			Index Future	939.60	937.6160	939.6010	937.6160	0.00
11/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2022	ES33 On 02-February-23			Bond Future	12.18	75.3503	12.1811	75.3503	350.00
11/11/2022	ES33 On 04-May-23			Bond Future	12.33	73.0823	12.3328	73.0823	0.00
11/11/2022	ES33 On 03-August-23			Bond Future	12.49	74.5687	12.4892	74.5687	0.00
11/11/2022	ES33 On 02-November-23			Bond Future	12.65	72.3109	12.6524	72.3109	0.00
11/11/2022	ES33 On 01-February-24			Bond Future	12.85	73.6899	12.8540	73.6899	0.00
11/11/2022	ES42 On 02-February-23			Bond Future	12.37	74.1414	12.3730	74.1414	4,195.00
11/11/2022	ES42 On 04-May-23			Bond Future	12.51	71.3804	12.5091	71.3804	0.00
11/11/2022	ES42 On 03-August-23			Bond Future	12.64	72.8325	12.6450	72.8325	0.00
11/11/2022	ES42 On 02-November-23			Bond Future	12.79	70.0714	12.7859	70.0714	0.00
11/11/2022	ES42 On 01-February-24			Bond Future	12.95	71.4053	12.9511	71.4053	0.00
11/11/2022	GOVI On 02-February-23			GOVI	856.23	854.3720	856.2340	854.3720	836.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	53940	4	53940	4	0.00
11/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	54040	4	54040	4	0.00
11/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	54140	4	54140	4	0.00
11/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 04-May-23			GOVI	873.37	871.4730	873.3650	871.4730	0.00
11/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	204850	19	204850	19	0.00
11/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	205050	19	205050	19	0.00
11/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	204950	19	204950	19	0.00
11/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 03-August-23			GOVI	890.92	888.9890	890.9180	888.9890	0.00
11/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	536880	52	536880	52	0.00
11/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	537080	52	537080	52	0.00
11/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	536980	52	536980	52	0.00
11/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 02-November-23			GOVI	909.08	907.1150	909.0830	907.1150	0.00
11/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	232830	21	232830	21	0.00
11/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	232730	21	232730	21	0.00
11/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	232630	21	232630	21	0.00
11/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 01-February-24			GOVI	926.31	924.2990	926.3080	924.2990	0.00
11/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	463280	44	463280	44	0.00
11/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	463180	44	463180	44	0.00
11/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	463080	44	463080	44	0.00
11/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2022	IGOV On 02-February-23			Index Future	324.65	326.9600	324.6480	326.9600	662.00
11/11/2022	IGOV On 04-May-23			Index Future	331.22	333.5820	331.2220	333.5820	16.00
11/11/2022	IGOV On 03-August-23			Index Future	337.96	340.3640	337.9550	340.3640	0.00
11/11/2022	IGOV On 02-November-23			Index Future	344.92	347.3800	344.9210	347.3800	0.00
11/11/2022	IGOV On 01-February-24			Index Future	351.53	354.0340	351.5300	354.0340	0.00
11/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.59	93.4150	6.5850	93.4150	0.00
11/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.13	92.8350	7.1250	92.8350	68.00
11/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.16	92.8100	7.1600	92.8100	0.00
11/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.45	92.4700	7.4500	92.4700	0.00
11/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.49	92.4450	7.4850	92.4450	0.00
11/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.59	92.3300	7.5900	92.3300	0.00
11/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.68	92.2300	7.6800	92.2300	0.00
11/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.75	92.1650	7.7450	92.1650	75.00
11/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.82	92.1050	7.8200	92.1050	272.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.85	92.0500	7.8500	92.0500	0.00
11/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.81	92.1100	7.8100	92.1100	0.00
11/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.0650	7.8350	92.0650	0.00
11/11/2022	R035 On 02-February-23			Bond Future	11.20	88.5671	11.1954	88.5671	161,194.00
11/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	5328	5	5328	5	0.00
11/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10876	11	10876	11	0.00
11/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1993	2	1993	2	976.00
11/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	2021	2	2021	2	0.00
11/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1512	1	1512	1	0.00
11/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	567	1	567	1	976.00
11/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	1055	1	1055	1	388.00
11/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1536	1	1536	1	0.00
11/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	200	0	200	0	582.00
11/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	220	0	220	0	0.00
11/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	241	0	241	0	388.00
11/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	5161	5	5161	5	0.00
11/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1559	1	1559	1	0.00
11/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	1092	1	1092	1	0.00
11/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	982	1	982	1	0.00
11/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4547	5	4547	5	0.00
11/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4373	5	4373	5	0.00
11/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4288	4	4288	4	582.00
11/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6008	6	6008	6	0.00
11/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3421	4	3421	4	0.00
11/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	181	0	181	0	976.00
11/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8337	9	8337	9	0.00
11/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	8828	9	8828	9	0.00
11/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3458	4	3458	4	0.00
11/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3495	4	3495	4	0.00
11/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2813	3	2813	3	582.00
11/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2844	3	2844	3	0.00
11/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	935	1	935	1	388.00
11/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8581	9	8581	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	984	1	984	1	0.00
11/11/2022	R035 On 04-May-23			Bond Future	11.31	85.8363	11.3052	85.8363	0.00
11/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3373	3	3373	3	0.00
11/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1509	1	1509	1	491.00
11/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	772	1	772	1	388.00
11/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7752	8	7752	8	0.00
11/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	3229	3	3229	3	491.00
11/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3315	3	3315	3	0.00
11/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3344	3	3344	3	0.00
11/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1840	2	1840	2	388.00
11/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10666	11	10666	11	0.00
11/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	863	1	863	1	491.00
11/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6004	6	6004	6	0.00
11/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1511	2	1511	2	388.00
11/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	3861	4	3861	4	0.00
11/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9688	10	9688	10	0.00
11/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	6782	7	6782	7	0.00
11/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4005	4	4005	4	0.00
11/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	3918	4	3918	4	0.00
11/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	3889	4	3889	4	0.00
11/11/2022	R035 On 03-August-23			Bond Future	11.42	87.5623	11.4192	87.5623	0.00
11/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5985	6	5985	6	0.00
11/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	6020	6	6020	6	0.00
11/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	6055	6	6055	6	0.00
11/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	2891	3	2891	3	0.00
11/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	2909	3	2909	3	0.00
11/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	2928	3	2928	3	0.00
11/11/2022	R035 On 02-November-23			Bond Future	11.54	84.8431	11.5385	84.8431	0.00
11/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3832	4	3832	4	0.00
11/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3777	4	3777	4	0.00
11/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3804	4	3804	4	0.00
11/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	4458	5	4458	5	0.00
11/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	4486	5	4486	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4431	5	4431	5	0.00
11/11/2022	R035 On 01-February-24			Bond Future	11.69	86.4436	11.6918	86.4436	0.00
11/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	6055	6	6055	6	0.00
11/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6119	6	6119	6	0.00
11/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	6087	6	6087	6	0.00
11/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3475	4	3475	4	0.00
11/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3494	4	3494	4	0.00
11/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3456	4	3456	4	0.00
11/11/2022	R186 On 02-February-23			Bond Future	8.80	106.7595	8.8003	106.7595	77,817.00
11/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	607	1	607	1	0.00
11/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	587	1	587	1	0.00
11/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	597	1	597	1	0.00
11/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2178	2	2178	2	0.00
11/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2202	2	2202	2	0.00
11/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2154	2	2154	2	0.00
11/11/2022	R186 On 04-May-23			Bond Future	8.86	108.8979	8.8596	108.8979	12,188.00
11/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1524	1	1524	1	0.00
11/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1540	2	1540	2	0.00
11/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1557	2	1557	2	0.00
11/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1633	2	1633	2	0.00
11/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1618	2	1618	2	0.00
11/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1648	2	1648	2	0.00
11/11/2022	R186 On 03-August-23			Bond Future	8.92	105.7819	8.9225	105.7819	0.00
11/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3392	3	3392	3	0.00
11/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3434	3	3434	3	0.00
11/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3413	3	3413	3	0.00
11/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1046	1	1046	1	0.00
11/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1053	1	1053	1	0.00
11/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1038	1	1038	1	0.00
11/11/2022	R186 On 02-November-23			Bond Future	8.98	107.9394	8.9822	107.9394	0.00
11/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4619	5	4619	5	0.00
11/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2554	3	2554	3	0.00
11/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2572	3	2572	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2158	2	2158	2	1,715.00
11/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2590	3	2590	3	0.00
11/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1454	1	1454	1	0.00
11/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1463	1	1463	1	0.00
11/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1472	2	1472	2	0.00
11/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	773	1	773	1	1,715.00
11/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1700	2	1700	2	0.00
11/11/2022	R186 On 01-February-24			Bond Future	9.12	104.6739	9.1160	104.6739	0.00
11/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2605	3	2605	3	0.00
11/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2572	3	2572	3	0.00
11/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2589	3	2589	3	0.00
11/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1588	2	1588	2	0.00
11/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1606	2	1606	2	0.00
11/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1597	2	1597	2	0.00
11/11/2022	R197 On 02-February-23			Bond Future	330.18	329.6802	330.1765	329.6802	977.00
11/11/2022	R197 On 04-May-23			Bond Future	336.86	336.3597	336.8633	336.3597	0.00
11/11/2022	R197 On 03-August-23			Bond Future	334.63	334.1061	334.6250	334.1061	0.00
11/11/2022	R197 On 02-November-23			Bond Future	341.52	340.9930	341.5225	340.9930	0.00
11/11/2022	R202 On 02-February-23			Bond Future	250.03	252.1824	250.0290	252.1824	5,970.00
11/11/2022	R202 On 04-May-23			Bond Future	255.09	257.2915	255.0925	257.2915	0.00
11/11/2022	R202 On 03-August-23			Bond Future	255.45	257.6929	255.4520	257.6929	0.00
11/11/2022	R202 On 02-November-23			Bond Future	260.72	263.0046	260.7174	263.0046	0.00
11/11/2022	R202 On 01-February-24			Bond Future	260.75	263.0730	260.7533	263.0730	0.00
11/11/2022	R209 On 02-February-23			Bond Future	11.19	68.4374	11.1887	68.4374	24,708.00
11/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	1220	1	1220	1	0.00
11/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	1181	1	1181	1	0.00
11/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	1200	1	1200	1	0.00
11/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3250	3	3250	3	0.00
11/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3318	3	3318	3	0.00
11/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3284	3	3284	3	0.00
11/11/2022	R209 On 04-May-23			Bond Future	11.29	66.6556	11.2886	66.6556	2,510.00
11/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2726	3	2726	3	0.00
11/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2463	2	2463	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6983	7	6983	7	0.00
11/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2702	3	2702	3	0.00
11/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	834	1	834	1	1,000.00
11/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2678	3	2678	3	0.00
11/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3689	4	3689	4	0.00
11/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	7794	8	7794	8	0.00
11/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3662	4	3662	4	0.00
11/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1255	1	1255	1	8,500.00
11/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	3940	4	3940	4	6,250.00
11/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3635	4	3635	4	0.00
11/11/2022	R209 On 03-August-23			Bond Future	11.39	67.9959	11.3901	67.9959	0.00
11/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5259	5	5259	5	0.00
11/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5198	5	5198	5	0.00
11/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5228	5	5228	5	0.00
11/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2560	3	2560	3	0.00
11/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2593	3	2593	3	0.00
11/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2577	3	2577	3	0.00
11/11/2022	R209 On 02-November-23			Bond Future	11.49	66.2310	11.4927	66.2310	0.00
11/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3307	3	3307	3	0.00
11/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3258	3	3258	3	0.00
11/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3282	3	3282	3	0.00
11/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4035	4	4035	4	0.00
11/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4060	4	4060	4	0.00
11/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4009	4	4009	4	0.00
11/11/2022	R209 On 01-February-24			Bond Future	11.62	67.4802	11.6207	67.4802	0.00
11/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5381	5	5381	5	0.00
11/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5410	5	5410	5	0.00
11/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5439	5	5439	5	0.00
11/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3009	3	3009	3	0.00
11/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3026	3	3026	3	0.00
11/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3043	3	3043	3	0.00
11/11/2022	R210 On 02-February-23			Bond Future	229.96	231.1069	229.9551	231.1069	572.00
11/11/2022	R210 On 04-May-23			Bond Future	231.53	232.7074	231.5311	232.7074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R210 On 03-August-23			Bond Future	236.24	237.4389	236.2385	237.4389	0.00
11/11/2022	R210 On 02-November-23			Bond Future	237.94	239.1601	237.9396	239.1601	0.00
11/11/2022	R210 On 01-February-24			Bond Future	242.49	243.7361	242.4931	243.7361	0.00
11/11/2022	R213 On 02-February-23			Bond Future	10.69	83.1441	10.6885	83.1441	33,045.00
11/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	114	0	114	0	476.00
11/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	889	1	889	1	0.00
11/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1267	1	1267	1	912.00
11/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	904	1	904	1	0.00
11/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	618	1	618	1	0.00
11/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	920	1	920	1	0.00
11/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	1120	1	1120	1	0.00
11/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6861	7	6861	7	0.00
11/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	248	0	248	0	912.00
11/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3107	3	3107	3	0.00
11/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2704	3	2704	3	476.00
11/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2473	3	2473	3	0.00
11/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3075	3	3075	3	0.00
11/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3140	3	3140	3	0.00
11/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7590	8	7590	8	0.00
11/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3833	4	3833	4	476.00
11/11/2022	R213 On 04-May-23			Bond Future	10.80	81.2562	10.7984	81.2562	0.00
11/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2615	2	2615	2	0.00
11/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2593	2	2593	2	0.00
11/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2637	2	2637	2	0.00
11/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2856	3	2856	3	0.00
11/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2902	3	2902	3	0.00
11/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2879	3	2879	3	0.00
11/11/2022	R213 On 03-August-23			Bond Future	10.91	82.8899	10.9138	82.8899	0.00
11/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	5023	5	5023	5	0.00
11/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4995	5	4995	5	0.00
11/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	5052	5	5052	5	0.00
11/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	1992	2	1992	2	0.00
11/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2005	2	2005	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	1979	2	1979	2	0.00
11/11/2022	R213 On 02-November-23			Bond Future	11.04	81.0271	11.0368	81.0271	0.00
11/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3186	3	3186	3	0.00
11/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3163	3	3163	3	0.00
11/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3210	3	3210	3	0.00
11/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	2812	3	2812	3	0.00
11/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	2850	3	2850	3	0.00
11/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	2831	3	2831	3	0.00
11/11/2022	R213 On 01-February-24			Bond Future	11.20	82.5567	11.2022	82.5567	0.00
11/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4704	4	4704	4	0.00
11/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4678	4	4678	4	0.00
11/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4652	4	4652	4	0.00
11/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2616	3	2616	3	0.00
11/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2602	3	2602	3	0.00
11/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2587	3	2587	3	0.00
11/11/2022	R214 On 02-February-23			Bond Future	11.28	66.2469	11.2785	66.2469	71,200.00
11/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	437	0	437	0	3,550.00
11/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1751	2	1751	2	0.00
11/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1535	0	1535	0	3,550.00
11/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3938	4	3938	4	0.00
11/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1702	2	1702	2	0.00
11/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1727	2	1727	2	0.00
11/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1776	2	1776	2	0.00
11/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2814	3	2814	3	0.00
11/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	2845	3	2845	3	0.00
11/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1215	1	1215	1	0.00
11/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3069	0	3069	0	0.00
11/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2783	3	2783	3	0.00
11/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2753	3	2753	3	0.00
11/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6086	0	6086	0	0.00
11/11/2022	R214 On 04-May-23			Bond Future	11.37	64.2745	11.3687	64.2745	0.00
11/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3350	3	3350	3	0.00
11/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3294	3	3294	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3322	3	3322	3	0.00
11/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3315	3	3315	3	0.00
11/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3341	3	3341	3	0.00
11/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3290	3	3290	3	0.00
11/11/2022	R214 On 03-August-23			Bond Future	11.46	65.5669	11.4612	65.5669	0.00
11/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	6015	6	6015	6	0.00
11/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5951	6	5951	6	0.00
11/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5983	6	5983	6	0.00
11/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2512	3	2512	3	0.00
11/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2528	3	2528	3	0.00
11/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2496	3	2496	3	0.00
11/11/2022	R214 On 02-November-23			Bond Future	11.56	63.6047	11.5567	63.6047	0.00
11/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3896	4	3896	4	0.00
11/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3843	4	3843	4	0.00
11/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3869	4	3869	4	0.00
11/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4375	4	4375	4	0.00
11/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4402	4	4402	4	0.00
11/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4349	4	4349	4	0.00
11/11/2022	R214 On 01-February-24			Bond Future	11.68	64.8047	11.6777	64.8047	0.00
11/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5745	6	5745	6	0.00
11/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5775	6	5775	6	0.00
11/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5805	6	5805	6	0.00
11/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3413	3	3413	3	0.00
11/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3432	3	3432	3	0.00
11/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3450	3	3450	3	0.00
11/11/2022	R248 On 02-February-23			Bond Future	11.27	82.8291	11.2731	82.8291	250,478.00
11/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	662	1	662	1	3,820.00
11/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	2113	2	2113	2	0.00
11/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	2144	2	2144	2	0.00
11/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	2238	2	2238	2	3,820.00
11/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1933	2	1933	2	0.00
11/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	4513	4	4513	4	0.00
11/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	2175	2	2175	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3504	4	3504	4	0.00
11/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3427	3	3427	3	0.00
11/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1706	2	1706	2	0.00
11/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	3824	4	3824	4	0.00
11/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3543	4	3543	4	0.00
11/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3582	4	3582	4	0.00
11/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	6996	7	6996	7	0.00
11/11/2022	R248 On 04-May-23			Bond Future	11.37	80.0277	11.3653	80.0277	10,943.00
11/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	4027	4	4027	4	0.00
11/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	4062	4	4062	4	0.00
11/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	4097	4	4097	4	0.00
11/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4199	4	4199	4	0.00
11/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4232	4	4232	4	0.00
11/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4264	4	4264	4	0.00
11/11/2022	R248 On 03-August-23			Bond Future	11.46	81.5994	11.4628	81.5994	0.00
11/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	7218	7	7218	7	0.00
11/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	7257	7	7257	7	0.00
11/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	7297	7	7297	7	0.00
11/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3231	3	3231	3	0.00
11/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3251	3	3251	3	0.00
11/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3272	3	3272	3	0.00
11/11/2022	R248 On 02-November-23			Bond Future	11.55	78.8414	11.5546	78.8414	13,000.00
11/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4698	5	4698	5	0.00
11/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4632	5	4632	5	0.00
11/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4665	5	4665	5	0.00
11/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5119	5	5119	5	0.00
11/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5185	5	5185	5	0.00
11/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5152	5	5152	5	0.00
11/11/2022	R248 On 01-February-24			Bond Future	11.67	80.3652	11.6688	80.3652	0.00
11/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	7140	7	7140	7	0.00
11/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	7066	7	7066	7	0.00
11/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	7103	7	7103	7	0.00
11/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4138	4	4138	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4161	4	4161	4	0.00
11/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4115	4	4115	4	0.00