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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	2025 On 02-February-23			Bond Future	165.92	165.5405	165.9216	165.5405	6,568.00
09/12/2022	2025 On 04-May-23			Bond Future	169.22	168.8300	169.2176	168.8300	0.00
09/12/2022	2025 On 03-August-23			Bond Future	170.99	170.5928	170.9868	170.5928	0.00
09/12/2022	2025 On 02-November-23			Bond Future	174.62	174.2208	174.6229	174.2208	0.00
09/12/2022	2025 On 01-February-24			Bond Future	176.38	175.9751	176.3837	175.9751	0.00
09/12/2022	2029 On 02-February-23			Bond Future	118.46	117.5121	118.4606	117.5121	1,496.00
09/12/2022	2029 On 04-May-23			Bond Future	119.52	118.5521	119.5186	118.5521	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
09/12/2022	2029 On 03-August-23			Bond Future	122.00	121.0163	122.0024	121.0163	0.00
09/12/2022	2029 On 02-November-23			Bond Future	123.27	122.2594	123.2654	122.2594	0.00
09/12/2022	2029 On 01-February-24			Bond Future	125.77	124.7443	125.7709	124.7443	0.00
09/12/2022	2030 On 02-February-23			Bond Future	10.51	88.0802	10.5106	88.0802	95,072.00
09/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	4	0	4	0	102.00
09/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	15	0	15	0	388.00
09/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	4751	5	4751	5	5,000.00
09/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	3190	3	3190	3	0.00
09/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	3329	3	3329	3	0.00
09/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	414	0	414	0	0.00
09/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	231	0	231	0	388.00
09/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	334	0	334	0	0.00
09/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	200	0	200	0	0.00
09/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	12	0	12	0	0.00
09/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	4009	4	4009	4	5,000.00
09/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	390	0	390	0	0.00
09/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	402	0	402	0	0.00
09/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	207	0	207	0	0.00
09/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	24	0	24	0	0.00
09/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	129	0	129	0	0.00
09/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	4042	4	4042	4	102.00
09/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	6145	6	6145	6	0.00
09/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	2935	3	2935	3	102.00
09/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	2691	3	2691	3	0.00
09/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	353	0	353	0	0.00
09/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	6917	7	6917	7	0.00
09/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	6722	7	6722	7	0.00
09/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	483	0	483	0	388.00
09/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	8050	8	8050	8	0.00
09/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	3501	3	3501	3	0.00
09/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	3345	3	3345	3	0.00
09/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	3461	3	3461	3	0.00
09/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	2759	3	2759	3	0.00

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09/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	2725	3	2725	3	0.00
09/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	516	0	516	0	0.00
09/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	252	0	252	0	0.00
09/12/2022	2030 On 04-May-23			Bond Future	10.64	89.8099	10.6408	89.8099	0.00
09/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	8344	8	8344	8	0.00
09/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	5192	5	5192	5	0.00
09/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	6550	7	6550	7	0.00
09/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	8104	8	8104	8	0.00
09/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2270	2	2270	2	0.00
09/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	816	1	816	1	150.00
09/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2514	3	2514	3	350.00
09/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	4339	4	4339	4	0.00
09/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2022	2	2022	2	479.00
09/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2227	2	2227	2	0.00
09/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2248	2	2248	2	0.00
09/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	898	1	898	1	479.00
09/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1013	1	1013	1	388.00
09/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1305	1	1305	1	1,080.00
09/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	437	0	437	0	388.00
09/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	7795	8	7795	8	0.00
09/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	5577	5	5577	5	0.00
09/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	4143	4	4143	4	0.00
09/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	4852	5	4852	5	0.00
09/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	5243	5	5243	5	0.00
09/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2731	3	2731	3	0.00
09/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2753	3	2753	3	0.00
09/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2987	3	2987	3	0.00
09/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1369	1	1369	1	150.00
09/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2474	2	2474	2	0.00
09/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2709	3	2709	3	0.00
09/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	485	0	485	0	479.00
09/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	735	1	735	1	1,080.00
09/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1070	1	1070	1	388.00

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09/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	455	0	455	0	350.00
09/12/2022	2030 On 03-August-23			Bond Future	10.76	87.6490	10.7639	87.6490	0.00
09/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	8167	8	8167	8	0.00
09/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	4500	5	4500	5	0.00
09/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	9125	9	9125	9	0.00
09/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	4446	5	4446	5	0.00
09/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2289	2	2289	2	1,012.00
09/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2780	3	2780	3	350.00
09/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	4473	5	4473	5	0.00
09/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	2038	2	2038	2	0.00
09/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	3261	3	3261	3	0.00
09/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	2065	2	2065	2	0.00
09/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	735	1	735	1	350.00
09/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3836	4	3836	4	0.00
09/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	897	1	897	1	1,012.00
09/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	2052	2	2052	2	0.00
09/12/2022	2030 On 02-November-23			Bond Future	10.88	89.4951	10.8752	89.4951	0.00
09/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3031	3	3031	3	0.00
09/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3009	3	3009	3	0.00
09/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	2988	3	2988	3	0.00
09/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	3295	3	3295	3	0.00
09/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	3276	3	3276	3	0.00
09/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	3256	3	3256	3	0.00
09/12/2022	2030 On 01-February-24			Bond Future	11.02	87.2878	11.0207	87.2878	0.00
09/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4100	4	4100	4	0.00
09/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4076	4	4076	4	0.00
09/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4123	4	4123	4	0.00
09/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2761	3	2761	3	0.00
09/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2791	3	2791	3	0.00
09/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2776	3	2776	3	0.00
09/12/2022	2032 On 02-February-23			Bond Future	11.10	87.1180	11.0990	87.1180	111,968.00
09/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	3	0	3	0	454.00
09/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	7913	8	7913	8	0.00

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09/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	4161	4	4161	4	0.00
09/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	279	0	279	0	0.00
09/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	289	0	289	0	0.00
09/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	129	0	129	0	0.00
09/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	210	0	210	0	8,000.00
09/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	7	0	7	0	500.00
09/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	54	0	54	0	750.00
09/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	2892	3	2892	3	0.00
09/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	3585	4	3585	4	0.00
09/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	410	0	410	0	0.00
09/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	656	1	656	1	750.00
09/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2718	3	2718	3	0.00
09/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	158	0	158	0	500.00
09/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	299	0	299	0	0.00
09/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	3917	4	3917	4	0.00
09/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	4741	4	4741	4	0.00
09/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	976	1	976	1	8,000.00
09/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	2853	3	2853	3	0.00
09/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	3498	3	3498	3	454.00
09/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	679	1	679	1	0.00
09/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	906	1	906	1	8,000.00
09/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	6276	6	6276	6	0.00
09/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	8764	8	8764	8	0.00
09/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	4363	4	4363	4	0.00
09/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	5037	5	5037	5	454.00
09/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	3960	4	3960	4	0.00
09/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	4004	4	4004	4	0.00
09/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	539	0	539	0	500.00
09/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	124	0	124	0	750.00
09/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	9684	9	9684	9	0.00
09/12/2022	2032 On 04-May-23			Bond Future	11.23	84.6677	11.2316	84.6677	66,549.00
09/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2169	2	2169	2	0.00
09/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2147	2	2147	2	0.00

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09/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1655	2	1655	2	400.00
09/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	10413	11	10413	11	0.00
09/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2190	2	2190	2	0.00
09/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3383	4	3383	4	400.00
09/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3891	4	3891	4	0.00
09/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	481	0	481	0	400.00
09/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	4733	5	4733	5	0.00
09/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3949	4	3949	4	0.00
09/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3920	4	3920	4	0.00
09/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2706	3	2706	3	0.00
09/12/2022	2032 On 03-August-23			Bond Future	11.35	86.4091	11.3537	86.4091	2,600.00
09/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4741	5	4741	5	0.00
09/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4770	5	4770	5	0.00
09/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4799	5	4799	5	0.00
09/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5181	5	5181	5	5,000.00
09/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2613	3	2613	3	0.00
09/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2832	3	2832	3	0.00
09/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2849	3	2849	3	0.00
09/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2867	3	2867	3	0.00
09/12/2022	2032 On 02-November-23			Bond Future	11.48	84.0673	11.4753	84.0673	0.00
09/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3186	3	3186	3	0.00
09/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3163	3	3163	3	0.00
09/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3208	3	3208	3	0.00
09/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	4321	4	4321	4	0.00
09/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	4371	4	4371	4	0.00
09/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	4346	4	4346	4	0.00
09/12/2022	2032 On 01-February-24			Bond Future	11.62	85.7552	11.6222	85.7552	0.00
09/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	4588	5	4588	5	0.00
09/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	4561	5	4561	5	0.00
09/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	4535	5	4535	5	0.00
09/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3593	3	3593	3	0.00
09/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3574	3	3574	3	0.00
09/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3556	3	3556	3	0.00

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09/12/2022	2033 On 02-February-23			Bond Future	113.70	111.9433	113.6966	111.9433	7,312.00
09/12/2022	2033 On 04-May-23			Bond Future	114.57	112.7818	114.5691	112.7818	0.00
09/12/2022	2033 On 03-August-23			Bond Future	116.95	115.1259	116.9500	115.1259	0.00
09/12/2022	2033 On 02-November-23			Bond Future	118.01	116.1528	118.0143	116.1528	0.00
09/12/2022	2033 On 01-February-24			Bond Future	120.41	118.5136	120.4133	118.5136	0.00
09/12/2022	2037 On 02-February-23			Bond Future	11.74	78.6723	11.7357	78.6723	133,538.00
09/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	586	1	586	1	0.00
09/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	655	1	655	1	577.00
09/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	560	1	560	1	0.00
09/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	573	1	573	1	0.00
09/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	2811	3	2811	3	0.00
09/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	4661	4	4661	4	0.00
09/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	4709	4	4709	4	0.00
09/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	4379	4	4379	4	0.00
09/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1502	1	1502	1	577.00
09/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	4613	4	4613	4	0.00
09/12/2022	2037 On 04-May-23			Bond Future	11.87	80.2175	11.8678	80.2175	0.00
09/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10272	11	10272	11	0.00
09/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2136	2	2136	2	0.00
09/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1548	2	1548	2	400.00
09/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3315	4	3315	4	400.00
09/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	3787	4	3787	4	0.00
09/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2091	2	2091	2	0.00
09/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1407	2	1407	2	703.00
09/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2113	2	2113	2	0.00
09/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	5304	5	5304	5	0.00
09/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	6761	6	6761	6	0.00
09/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	5341	5	5341	5	0.00
09/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	6414	6	6414	6	0.00
09/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	877	1	877	1	400.00
09/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3805	4	3805	4	0.00
09/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3387	3	3387	3	703.00
09/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	5268	5	5268	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
09/12/2022	2037 On 03-August-23			Bond Future	12.00	77.6091	11.9952	77.6091	0.00
09/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	4794	5	4794	5	0.00
09/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	4733	5	4733	5	0.00
09/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	4763	5	4763	5	0.00
09/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	4034	4	4034	4	0.00
09/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	4058	4	4058	4	0.00
09/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	4010	4	4010	4	0.00
09/12/2022	2037 On 02-November-23			Bond Future	12.11	79.2441	12.1119	79.2441	0.00
09/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3174	3	3174	3	0.00
09/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3197	3	3197	3	0.00
09/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3221	3	3221	3	0.00
09/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	6274	6	6274	6	0.00
09/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	6241	6	6241	6	0.00
09/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	6208	6	6208	6	0.00
09/12/2022	2037 On 01-February-24			Bond Future	12.25	76.5801	12.2519	76.5801	0.00
09/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5055	5	5055	5	0.00
09/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5084	5	5084	5	0.00
09/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5112	5	5112	5	0.00
09/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4703	4	4703	4	0.00
09/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4727	4	4727	4	0.00
09/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4751	5	4751	5	0.00
09/12/2022	2038 On 02-February-23			Bond Future	124.54	122.8936	124.5448	122.8936	4,193.00
09/12/2022	2038 On 04-May-23			Bond Future	127.02	125.3360	127.0189	125.3360	1,583.00
09/12/2022	2038 On 03-August-23			Bond Future	127.69	125.9766	127.6930	125.9766	0.00
09/12/2022	2038 On 02-November-23			Bond Future	130.41	128.6561	130.4087	128.6561	0.00
09/12/2022	2038 On 01-February-24			Bond Future	131.05	129.2604	131.0466	129.2604	0.00
09/12/2022	2040 On 02-February-23			Bond Future	11.81	80.3956	11.8131	80.3956	131,578.00
09/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	45	0	45	0	0.00
09/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	50	0	50	0	388.00
09/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	621	1	621	1	0.00
09/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3130	4	3130	4	0.00
09/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	607	1	607	1	0.00
09/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	402	1	402	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	3786	4	3786	4	0.00
09/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	3907	4	3907	4	0.00
09/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	635	1	635	1	0.00
09/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	741	1	741	1	563.00
09/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	434	1	434	1	388.00
09/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	5894	5	5894	5	0.00
09/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	4672	4	4672	4	0.00
09/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1593	1	1593	1	563.00
09/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	5027	5	5027	5	0.00
09/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1206	1	1206	1	388.00
09/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1258	1	1258	1	0.00
09/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	5131	5	5131	5	0.00
09/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	5079	5	5079	5	0.00
09/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	10806	10	10806	10	0.00
09/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	6064	6	6064	6	0.00
09/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	11023	10	11023	10	0.00
09/12/2022	2040 On 04-May-23			Bond Future	11.94	81.9747	11.9409	81.9747	300.00
09/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	9469	10	9469	10	0.00
09/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2481	3	2481	3	486.00
09/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4152	5	4152	5	0.00
09/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2310	3	2310	3	0.00
09/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	494	1	494	1	388.00
09/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2334	3	2334	3	0.00
09/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1054	1	1054	1	486.00
09/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1322	2	1322	2	388.00
09/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1504	2	1504	2	684.00
09/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2358	3	2358	3	0.00
09/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	6794	7	6794	7	0.00
09/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	2028	2	2028	2	388.00
09/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	5502	5	5502	5	0.00
09/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	8830	8	8830	8	0.00
09/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1219	1	1219	1	486.00
09/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	3505	3	3505	3	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	7246	7	7246	7	0.00
09/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	7802	7	7802	7	0.00
09/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	5541	5	5541	5	0.00
09/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	12273	12	12273	12	0.00
09/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	5581	5	5581	5	0.00
09/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	5308	5	5308	5	0.00
09/12/2022	2040 On 03-August-23			Bond Future	12.06	79.1520	12.0641	79.1520	0.00
09/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5207	6	5207	6	0.00
09/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5239	6	5239	6	0.00
09/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5271	6	5271	6	0.00
09/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4309	4	4309	4	0.00
09/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4334	4	4334	4	0.00
09/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4359	4	4359	4	0.00
09/12/2022	2040 On 02-November-23			Bond Future	12.18	80.8196	12.1767	80.8196	0.00
09/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3441	4	3441	4	0.00
09/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3392	4	3392	4	0.00
09/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3416	4	3416	4	0.00
09/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6955	7	6955	7	0.00
09/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6881	6	6881	6	0.00
09/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6918	7	6918	7	0.00
09/12/2022	2040 On 01-February-24			Bond Future	12.31	77.9368	12.3110	77.9368	0.00
09/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5529	6	5529	6	0.00
09/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5498	6	5498	6	0.00
09/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5468	6	5468	6	0.00
09/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	5361	5	5361	5	0.00
09/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	5334	5	5334	5	0.00
09/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	5308	5	5308	5	0.00
09/12/2022	2044 On 02-February-23			Bond Future	11.76	77.5125	11.7625	77.5125	83,188.00
09/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	279	0	279	0	2,500.00
09/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2231	3	2231	3	0.00
09/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	777	1	777	1	0.00
09/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	846	1	846	1	0.00
09/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	76	0	76	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
09/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	539	1	539	1	2,500.00
09/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3104	4	3104	4	0.00
09/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2740	3	2740	3	0.00
09/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2073	2	2073	2	1,700.00
09/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	760	1	760	1	0.00
09/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	681	1	681	1	1,700.00
09/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	744	1	744	1	0.00
09/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	4780	4	4780	4	0.00
09/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	4729	4	4729	4	0.00
09/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	2463	2	2463	2	0.00
09/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1894	2	1894	2	0.00
09/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1653	1	1653	1	4,000.00
09/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	5531	5	5531	5	0.00
09/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	2309	2	2309	2	2,500.00
09/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	4478	4	4478	4	0.00
09/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	10141	10	10141	10	0.00
09/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4988	5	4988	5	0.00
09/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	4678	4	4678	4	0.00
09/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	7026	6	7026	6	0.00
09/12/2022	2044 On 04-May-23			Bond Future	11.88	79.0350	11.8813	79.0350	0.00
09/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3521	4	3521	4	0.00
09/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4328	5	4328	5	0.00
09/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2604	3	2604	3	0.00
09/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5200	6	5200	6	0.00
09/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2577	3	2577	3	0.00
09/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2551	3	2551	3	0.00
09/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5523	5	5523	5	0.00
09/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	5484	5	5484	5	0.00
09/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	4330	4	4330	4	4,115.00
09/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	3004	3	3004	3	1,500.00
09/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	5445	5	5445	5	0.00
09/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3610	3	3610	3	4,115.00
09/12/2022	2044 On 03-August-23			Bond Future	12.00	76.2771	11.9954	76.2771	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
09/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5380	6	5380	6	0.00
09/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5314	6	5314	6	0.00
09/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5347	6	5347	6	0.00
09/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4396	4	4396	4	0.00
09/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4370	4	4370	4	0.00
09/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4344	4	4344	4	0.00
09/12/2022	2044 On 02-November-23			Bond Future	12.10	77.8841	12.0990	77.8841	0.00
09/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3755	4	3755	4	0.00
09/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3782	4	3782	4	0.00
09/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3808	4	3808	4	0.00
09/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	7049	7	7049	7	0.00
09/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	7087	7	7087	7	0.00
09/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	7124	7	7124	7	0.00
09/12/2022	2044 On 01-February-24			Bond Future	12.22	75.0675	12.2226	75.0675	0.00
09/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	5843	6	5843	6	0.00
09/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	5874	6	5874	6	0.00
09/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	5906	6	5906	6	0.00
09/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5516	5	5516	5	0.00
09/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5542	5	5542	5	0.00
09/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5569	5	5569	5	0.00
09/12/2022	2046 On 02-February-23			Bond Future	110.89	109.1513	110.8901	109.1513	13,685.00
09/12/2022	2046 On 04-May-23			Bond Future	111.06	109.2854	111.0579	109.2854	4,935.00
09/12/2022	2046 On 03-August-23			Bond Future	113.37	111.5574	113.3662	111.5574	0.00
09/12/2022	2046 On 02-November-23			Bond Future	113.69	111.8394	113.6851	111.8394	0.00
09/12/2022	2046 On 01-February-24			Bond Future	116.00	114.1117	115.9952	114.1117	0.00
09/12/2022	2050 On 02-February-23			Bond Future	108.47	108.4794	108.4750	108.4794	10,717.00
09/12/2022	2050 On 04-May-23			Bond Future	110.63	110.6349	110.6297	110.6349	3,359.00
09/12/2022	2050 On 03-August-23			Bond Future	110.74	110.7497	110.7430	110.7497	0.00
09/12/2022	2050 On 02-November-23			Bond Future	113.10	113.1052	113.0982	113.1052	0.00
09/12/2022	2050 On 01-February-24			Bond Future	113.15	113.1636	113.1543	113.1636	0.00
09/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2022	AL37 On 02-February-23			Index Future	850.72	852.1440	850.7220	852.1440	0.00
09/12/2022	AL37 On 04-May-23			Index Future	867.41	868.8670	867.4120	868.8670	0.00
09/12/2022	AL37 On 03-August-23			Index Future	885.23	886.7200	885.2320	886.7200	0.00
09/12/2022	AL37 On 02-November-23			Index Future	903.86	905.3750	903.8550	905.3750	0.00
09/12/2022	AL37 On 01-February-24			Index Future	922.04	923.5910	922.0410	923.5910	0.00
09/12/2022	AL7T On 02-February-23			Index Future	975.15	977.5090	975.1480	977.5090	0.00
09/12/2022	AL7T On 04-May-23			Index Future	994.28	996.6930	994.2790	996.6930	0.00
09/12/2022	AL7T On 03-August-23			Index Future	1014.71	1017.1730	1014.7050	1017.1730	0.00
09/12/2022	AL7T On 02-November-23			Index Future	1036.05	1038.5720	1036.0520	1038.5720	0.00
09/12/2022	AL7T On 01-February-24			Index Future	1056.90	1059.4680	1056.8980	1059.4680	0.00
09/12/2022	ALBI On 02-February-23			Index Future	852.22	856.1040	852.2230	856.1040	111.00
09/12/2022	ALBI On 04-May-23			Index Future	868.94	872.9050	868.9430	872.9050	0.00
09/12/2022	ALBI On 03-August-23			Index Future	886.80	890.8410	886.7950	890.8410	0.00
09/12/2022	ALBI On 02-November-23			Index Future	905.45	909.5830	905.4500	909.5830	0.00
09/12/2022	ALBI On 01-February-24			Index Future	923.67	927.8830	923.6690	927.8830	0.00
09/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C213 On 28-February-31			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
09/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2022	ES33 On 02-February-23			Bond Future	12.53	74.3261	12.5250	74.3261	350.00
09/12/2022	ES33 On 04-May-23			Bond Future	12.70	72.0086	12.6976	72.0086	0.00
09/12/2022	ES33 On 03-August-23			Bond Future	12.86	73.5062	12.8622	73.5062	0.00
09/12/2022	ES33 On 02-November-23			Bond Future	13.03	71.2743	13.0305	71.2743	0.00
09/12/2022	ES33 On 01-February-24			Bond Future	13.23	72.7204	13.2287	72.7204	0.00
09/12/2022	ES42 On 02-February-23			Bond Future	12.74	72.8093	12.7396	72.8093	4,195.00
09/12/2022	ES42 On 04-May-23			Bond Future	12.90	69.9932	12.8959	69.9932	0.00
09/12/2022	ES42 On 03-August-23			Bond Future	13.04	71.4498	13.0408	71.4498	0.00
09/12/2022	ES42 On 02-November-23			Bond Future	13.19	68.7073	13.1886	68.7073	0.00
09/12/2022	ES42 On 01-February-24			Bond Future	13.35	70.1001	13.3534	70.1001	0.00
09/12/2022	GOVI On 02-February-23			GOVI	840.19	843.9560	840.1850	843.9560	848.00
09/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	106350	7	106350	7	0.00
09/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	106450	7	106450	7	0.00
09/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	106550	7	106550	7	0.00
09/12/2022	GOVI On 04-May-23			GOVI	856.67	860.5190	856.6690	860.5190	0.00
09/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	37890	8	37890	8	0.00
09/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	38090	8	38090	8	0.00
09/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	37990	8	37990	8	0.00
09/12/2022	GOVI On 04-May-23	852.87	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
09/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 03-August-23			GOVI	874.27	878.2000	874.2680	878.2000	0.00
09/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	370380	41	370380	41	0.00
09/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	370480	41	370480	41	0.00
09/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	370580	41	370580	41	0.00
09/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 02-November-23			GOVI	892.66	896.6760	892.6600	896.6760	0.00
09/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	68600	11	68600	11	0.00
09/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	68500	11	68500	11	0.00
09/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	68400	11	68400	11	0.00
09/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 01-February-24			GOVI	910.62	914.7170	910.6210	914.7170	0.00
09/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	306410	35	306410	35	0.00
09/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	306310	35	306310	35	0.00
09/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	306210	35	306210	35	0.00
09/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2022	IGOV On 02-February-23			Index Future	315.42	312.7860	315.4220	312.7860	671.00
09/12/2022	IGOV On 04-May-23			Index Future	321.69	319.0010	321.6870	319.0010	16.00
09/12/2022	IGOV On 03-August-23			Index Future	328.37	325.6300	328.3710	325.6300	0.00
09/12/2022	IGOV On 02-November-23			Index Future	335.35	332.5540	335.3520	332.5540	0.00
09/12/2022	IGOV On 01-February-24			Index Future	342.17	339.3160	342.1720	339.3160	0.00
09/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
09/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7650	7.2350	92.7650	68.00
09/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.29	92.7250	7.2850	92.7250	0.00
09/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.72	92.3200	7.7200	92.3200	0.00
09/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.75	92.2950	7.7450	92.2950	0.00
09/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.88	92.1500	7.8800	92.1500	0.00
09/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.90	92.1300	7.9000	92.1300	0.00
09/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.94	92.0800	7.9400	92.0800	0.00
09/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.95	92.0850	7.9450	92.0850	75.00
09/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.93	92.1150	7.9250	92.1150	272.00
09/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.90	92.1400	7.9000	92.1400	0.00
09/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.89	92.1600	7.8900	92.1600	0.00
09/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.89	92.1550	7.8850	92.1550	0.00
09/12/2022	R035 On 02-February-23			Bond Future	11.56	87.0905	11.5612	87.0905	145,634.00
09/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3448	4	3448	4	0.00
09/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	8765	9	8765	9	0.00
09/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	838	1	838	1	976.00
09/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	856	1	856	1	0.00
09/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	555	1	555	1	0.00
09/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	126	0	126	0	976.00
09/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	322	0	322	0	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
09/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	568	1	568	1	0.00
09/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	26	0	26	0	582.00
09/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	30	0	30	0	0.00
09/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	35	0	35	0	388.00
09/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3300	4	3300	4	0.00
09/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	581	1	581	1	0.00
09/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	289	0	289	0	0.00
09/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	339	0	339	0	0.00
09/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	5625	5	5625	5	582.00
09/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	7656	7	7656	7	0.00
09/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	5943	6	5943	6	0.00
09/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	5730	5	5730	5	0.00
09/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	4533	4	4533	4	0.00
09/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	160	0	160	0	976.00
09/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	10221	10	10221	10	0.00
09/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	10743	10	10743	10	0.00
09/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	4580	4	4580	4	0.00
09/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	4627	4	4627	4	0.00
09/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	3738	3	3738	3	582.00
09/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	3779	3	3779	3	0.00
09/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	1145	1	1145	1	388.00
09/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	10481	10	10481	10	0.00
09/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1212	1	1212	1	0.00
09/12/2022	R035 On 04-May-23			Bond Future	11.69	84.2963	11.6916	84.2963	104,314.00
09/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2211	2	2211	2	0.00
09/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	399	0	399	0	388.00
09/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	874	1	874	1	491.00
09/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	5992	6	5992	6	0.00
09/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2100	2	2100	2	491.00
09/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2166	2	2166	2	0.00
09/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2189	2	2189	2	0.00
09/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1089	1	1089	1	388.00
09/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	8722	9	8722	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
09/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1085	1	1085	1	491.00
09/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	7418	7	7418	7	0.00
09/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1916	2	1916	2	388.00
09/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4865	5	4865	5	0.00
09/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	8312	8	8312	8	0.00
09/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	11480	11	11480	11	0.00
09/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	5042	5	5042	5	0.00
09/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4935	5	4935	5	0.00
09/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4900	5	4900	5	0.00
09/12/2022	R035 On 03-August-23			Bond Future	11.81	86.0297	11.8143	86.0297	0.00
09/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	4789	5	4789	5	0.00
09/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	4820	5	4820	5	0.00
09/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	4850	5	4850	5	0.00
09/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3857	4	3857	4	0.00
09/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3880	4	3880	4	0.00
09/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3903	4	3903	4	0.00
09/12/2022	R035 On 02-November-23			Bond Future	11.94	83.3344	11.9394	83.3344	0.00
09/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3157	3	3157	3	0.00
09/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3111	3	3111	3	0.00
09/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3134	3	3134	3	0.00
09/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5949	6	5949	6	0.00
09/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5981	6	5981	6	0.00
09/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5916	6	5916	6	0.00
09/12/2022	R035 On 01-February-24			Bond Future	12.09	85.0079	12.0906	85.0079	0.00
09/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5042	5	5042	5	0.00
09/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5099	5	5099	5	0.00
09/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5071	5	5071	5	0.00
09/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4559	4	4559	4	0.00
09/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4582	4	4582	4	0.00
09/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4536	4	4536	4	0.00
09/12/2022	R186 On 02-February-23			Bond Future	8.97	106.4474	8.9733	106.4474	72,136.00
09/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	174	0	174	0	0.00
09/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	162	0	162	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
09/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	168	0	168	0	0.00
09/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	2323	2	2323	2	0.00
09/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	2351	2	2351	2	0.00
09/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	2295	2	2295	2	0.00
09/12/2022	R186 On 04-May-23			Bond Future	9.06	108.5364	9.0609	108.5364	12,188.00
09/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1172	1	1172	1	0.00
09/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1186	1	1186	1	0.00
09/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1200	1	1200	1	0.00
09/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1907	2	1907	2	0.00
09/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1890	2	1890	2	0.00
09/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1925	2	1925	2	0.00
09/12/2022	R186 On 03-August-23			Bond Future	9.13	105.4612	9.1253	105.4612	0.00
09/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2923	3	2923	3	0.00
09/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	2963	3	2963	3	0.00
09/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2943	3	2943	3	0.00
09/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1169	1	1169	1	0.00
09/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1178	1	1178	1	0.00
09/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1160	1	1160	1	0.00
09/12/2022	R186 On 02-November-23			Bond Future	9.18	107.6818	9.1786	107.6818	0.00
09/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4254	4	4254	4	0.00
09/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2299	2	2299	2	0.00
09/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2315	2	2315	2	0.00
09/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2332	2	2332	2	0.00
09/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1932	2	1932	2	1,715.00
09/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1732	2	1732	2	0.00
09/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1742	2	1742	2	0.00
09/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1753	2	1753	2	0.00
09/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	944	1	944	1	1,715.00
09/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	2010	2	2010	2	0.00
09/12/2022	R186 On 01-February-24			Bond Future	9.28	104.5397	9.2817	104.5397	0.00
09/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2385	3	2385	3	0.00
09/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2354	2	2354	2	0.00
09/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2369	2	2369	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
09/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1787	2	1787	2	0.00
09/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1806	2	1806	2	0.00
09/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1796	2	1796	2	0.00
09/12/2022	R197 On 02-February-23			Bond Future	329.06	329.1178	329.0640	329.1178	977.00
09/12/2022	R197 On 04-May-23			Bond Future	335.60	335.6568	335.5999	335.6568	0.00
09/12/2022	R197 On 03-August-23			Bond Future	333.49	333.5529	333.4900	333.5529	0.00
09/12/2022	R197 On 02-November-23			Bond Future	340.58	340.6477	340.5829	340.6477	0.00
09/12/2022	R202 On 02-February-23			Bond Future	244.00	241.9629	244.0030	241.9629	5,950.00
09/12/2022	R202 On 04-May-23			Bond Future	248.85	246.7703	248.8493	246.7703	0.00
09/12/2022	R202 On 03-August-23			Bond Future	249.20	247.0761	249.1954	247.0761	0.00
09/12/2022	R202 On 02-November-23			Bond Future	254.49	252.3309	254.4950	252.3309	0.00
09/12/2022	R202 On 01-February-24			Bond Future	254.71	252.5052	254.7095	252.5052	0.00
09/12/2022	R209 On 02-February-23			Bond Future	11.55	67.2438	11.5490	67.2438	25,765.00
09/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	431	1	431	1	0.00
09/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	411	1	411	1	0.00
09/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	421	1	421	1	0.00
09/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	4268	4	4268	4	0.00
09/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	4355	4	4355	4	0.00
09/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	4312	4	4312	4	0.00
09/12/2022	R209 On 04-May-23			Bond Future	11.67	65.4120	11.6672	65.4120	2,635.00
09/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5438	6	5438	6	0.00
09/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2599	3	2599	3	1,000.00
09/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1567	2	1567	2	0.00
09/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1767	2	1767	2	0.00
09/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1748	2	1748	2	0.00
09/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1729	2	1729	2	0.00
09/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	448	1	448	1	500.00
09/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	9277	9	9277	9	0.00
09/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4610	4	4610	4	0.00
09/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4577	4	4577	4	0.00
09/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	3415	3	3415	3	0.00
09/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	4544	4	4544	4	0.00
09/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4912	5	4912	5	6,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1580	1	1580	1	8,500.00
09/12/2022	R209 On 03-August-23			Bond Future	11.78	66.7573	11.7761	66.7573	0.00
09/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4214	4	4214	4	0.00
09/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4162	4	4162	4	0.00
09/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4188	4	4188	4	0.00
09/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3393	3	3393	3	0.00
09/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3434	3	3434	3	0.00
09/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3413	3	3413	3	0.00
09/12/2022	R209 On 02-November-23			Bond Future	11.88	65.0105	11.8836	65.0105	0.00
09/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2722	3	2722	3	0.00
09/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2682	3	2682	3	0.00
09/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2702	3	2702	3	0.00
09/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5327	5	5327	5	0.00
09/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5356	5	5356	5	0.00
09/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	5297	5	5297	5	0.00
09/12/2022	R209 On 01-February-24			Bond Future	12.01	66.3158	12.0092	66.3158	0.00
09/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4483	5	4483	5	0.00
09/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4509	5	4509	5	0.00
09/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4534	5	4534	5	0.00
09/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3934	4	3934	4	0.00
09/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3954	4	3954	4	0.00
09/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3974	4	3974	4	0.00
09/12/2022	R210 On 02-February-23			Bond Future	221.89	220.0333	221.8921	220.0333	372.00
09/12/2022	R210 On 04-May-23			Bond Future	223.21	221.3209	223.2147	221.3209	0.00
09/12/2022	R210 On 03-August-23			Bond Future	227.85	225.9215	227.8539	225.9215	0.00
09/12/2022	R210 On 02-November-23			Bond Future	229.53	227.5570	229.5280	227.5570	0.00
09/12/2022	R210 On 01-February-24			Bond Future	234.19	232.1814	234.1929	232.1814	0.00
09/12/2022	R213 On 02-February-23			Bond Future	10.91	82.6741	10.9051	82.6741	36,344.00
09/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	3	0	3	0	476.00
09/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	255	0	255	0	0.00
09/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	502	1	502	1	912.00
09/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	264	0	264	0	0.00
09/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	119	0	119	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
09/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	5818	6	5818	6	0.00
09/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	273	0	273	0	0.00
09/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	400	0	400	0	0.00
09/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2977	3	2977	3	476.00
09/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	198	0	198	0	912.00
09/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	3460	3	3460	3	0.00
09/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	2701	3	2701	3	0.00
09/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	3421	3	3421	3	0.00
09/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	3499	3	3499	3	0.00
09/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	8472	8	8472	8	0.00
09/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	4327	4	4327	4	476.00
09/12/2022	R213 On 04-May-23			Bond Future	11.03	80.7446	11.0320	80.7446	0.00
09/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	1995	2	1995	2	0.00
09/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	1976	2	1976	2	0.00
09/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2014	2	2014	2	0.00
09/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	3278	3	3278	3	0.00
09/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	3330	3	3330	3	0.00
09/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	3304	3	3304	3	0.00
09/12/2022	R213 On 03-August-23			Bond Future	11.15	82.4047	11.1498	82.4047	0.00
09/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4423	5	4423	5	0.00
09/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4397	5	4397	5	0.00
09/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	4450	5	4450	5	0.00
09/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2422	2	2422	2	0.00
09/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2437	2	2437	2	0.00
09/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2407	2	2407	2	0.00
09/12/2022	R213 On 02-November-23			Bond Future	11.27	80.5850	11.2716	80.5850	0.00
09/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	2971	3	2971	3	0.00
09/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	2949	3	2949	3	0.00
09/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	2992	3	2992	3	0.00
09/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3592	4	3592	4	0.00
09/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3634	4	3634	4	0.00
09/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3613	4	3613	4	0.00
09/12/2022	R213 On 01-February-24			Bond Future	11.43	82.2038	11.4250	82.2038	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
09/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4252	4	4252	4	0.00
09/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4227	4	4227	4	0.00
09/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4203	4	4203	4	0.00
09/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	3086	3	3086	3	0.00
09/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	3071	3	3071	3	0.00
09/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	3055	3	3055	3	0.00
09/12/2022	R214 On 02-February-23			Bond Future	11.66	64.8965	11.6559	64.8965	71,030.00
09/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
09/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	85	0	85	0	0.00
09/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	434	1	434	1	2,300.00
09/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2249	3	2249	3	0.00
09/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	670	1	670	1	0.00
09/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1696	2	1696	2	2,300.00
09/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	549	1	549	1	0.00
09/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	685	1	685	1	0.00
09/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	642	1	642	1	0.00
09/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	656	1	656	1	0.00
09/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3733	3	3733	3	0.00
09/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3774	3	3774	3	0.00
09/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	4521	4	4521	4	0.00
09/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	4072	4	4072	4	0.00
09/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1984	2	1984	2	0.00
09/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	3692	3	3692	3	0.00
09/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	3651	3	3651	3	0.00
09/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1515	1	1515	1	0.00
09/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	7724	7	7724	7	0.00
09/12/2022	R214 On 02-February-23		Put	Bond Future	35652	35	35652	35	0.00
09/12/2022	R214 On 04-May-23			Bond Future	11.76	62.8719	11.7637	62.8719	0.00
09/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2253	3	2253	3	0.00
09/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2208	2	2208	2	0.00
09/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2230	2	2230	2	0.00
09/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	4278	4	4278	4	0.00
09/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4309	4	4309	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
09/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	4247	4	4247	4	0.00
09/12/2022	R214 On 03-August-23			Bond Future	11.86	64.1647	11.8641	64.1647	0.00
09/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	4808	5	4808	5	0.00
09/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	4752	5	4752	5	0.00
09/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	4780	5	4780	5	0.00
09/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3377	3	3377	3	0.00
09/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3397	3	3397	3	0.00
09/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3357	3	3357	3	0.00
09/12/2022	R214 On 02-November-23			Bond Future	11.97	62.2151	11.9653	62.2151	0.00
09/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3093	3	3093	3	0.00
09/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3050	3	3050	3	0.00
09/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3071	3	3071	3	0.00
09/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5646	5	5646	5	0.00
09/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5677	5	5677	5	0.00
09/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5614	5	5614	5	0.00
09/12/2022	R214 On 01-February-24			Bond Future	12.09	63.4644	12.0858	63.4644	0.00
09/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4751	5	4751	5	0.00
09/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	4777	5	4777	5	0.00
09/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	4803	5	4803	5	0.00
09/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4444	4	4444	4	0.00
09/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4467	4	4467	4	0.00
09/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4489	4	4489	4	0.00
09/12/2022	R248 On 02-February-23			Bond Future	11.63	81.2232	11.6269	81.2232	247,671.00
09/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	150	0	150	0	0.00
09/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	866	1	866	1	0.00
09/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	885	1	885	1	0.00
09/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	943	1	943	1	0.00
09/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	758	1	758	1	2,900.00
09/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2270	3	2270	3	2,900.00
09/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2612	3	2612	3	0.00
09/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	904	1	904	1	0.00
09/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	4572	4	4572	4	0.00
09/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	4471	4	4471	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
09/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	2144	2	2144	2	0.00
09/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	2444	2	2444	2	0.00
09/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	4988	5	4988	5	0.00
09/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	4622	4	4622	4	0.00
09/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	4674	4	4674	4	0.00
09/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	8823	8	8823	8	0.00
09/12/2022	R248 On 04-May-23			Bond Future	11.74	78.3581	11.7367	78.3581	10,943.00
09/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	2771	3	2771	3	0.00
09/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2743	3	2743	3	0.00
09/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	2799	3	2799	3	0.00
09/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	5318	5	5318	5	0.00
09/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	5396	5	5396	5	0.00
09/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	5357	5	5357	5	0.00
09/12/2022	R248 On 03-August-23			Bond Future	11.84	79.9318	11.8422	79.9318	0.00
09/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	5858	6	5858	6	0.00
09/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	5823	6	5823	6	0.00
09/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	5893	6	5893	6	0.00
09/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	4256	4	4256	4	0.00
09/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4307	4	4307	4	0.00
09/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4281	4	4281	4	0.00
09/12/2022	R248 On 02-November-23			Bond Future	11.94	77.1912	11.9393	77.1912	13,000.00
09/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	3862	4	3862	4	0.00
09/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	3835	4	3835	4	0.00
09/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	3808	4	3808	4	0.00
09/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6713	6	6713	6	0.00
09/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6790	6	6790	6	0.00
09/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6751	6	6751	6	0.00
09/12/2022	R248 On 01-February-24			Bond Future	12.05	78.7781	12.0527	78.7781	0.00
09/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	5966	6	5966	6	0.00
09/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	5934	6	5934	6	0.00
09/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	5901	6	5901	6	0.00
09/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5377	5	5377	5	0.00
09/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5350	5	5350	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
09/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5323	5	5323	5	0.00
