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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/02/2022 TO: 10/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	2025 On 05-May-22			Bond Future	158.54	158.5239	158.5405	158.5239	5,456.00
10/02/2022	2025 On 04-August-22			Bond Future	159.05	159.0305	159.0471	159.0305	1,130.00
10/02/2022	2025 On 03-November-22			Bond Future	161.48	161.4657	161.4812	161.4657	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
10/02/2022	2025 On 02-February-23			Bond Future	162.24	162.2260	162.2417	162.2260	0.00
10/02/2022	2029 On 05-May-22			Bond Future	116.27	115.8746	116.2717	115.8746	2,746.00
10/02/2022	2029 On 04-August-22			Bond Future	117.83	117.4271	117.8291	117.4271	1,844.00
10/02/2022	2029 On 03-November-22			Bond Future	118.40	117.9962	118.4035	117.9962	0.00
10/02/2022	2029 On 02-February-23			Bond Future	120.17	119.7604	120.1735	119.7604	0.00
10/02/2022	2030 On 05-May-22			Bond Future	9.35	94.5505	94.8302	94.5505	71,992.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	14	0	0	0	200.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8260	8	8	8	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4519	4	5	4	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4562	4	5	4	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1526	1	2	1	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2432	2	2	2	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	472	0	0	0	200.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	580	1	1	1	1,800.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2266	2	2	2	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	61	0	0	0	1,800.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	171	0	0	0	1,073.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4604	4	5	4	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3536	3	4	3	0.00
10/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1047	1	1	1	7,500.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2110	2	2	2	0.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	922	1	1	1	5,000.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3337	4	3	4	0.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3017	3	3	3	0.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	320	0	0	0	0.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6607	7	7	7	0.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1010	1	1	1	5,000.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1550	2	2	2	1,073.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	326	0	0	0	200.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	332	0	0	0	0.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	59	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	527	1	1	1	1,073.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	8902	9	9	9	0.00
10/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4882	5	5	5	0.00
10/02/2022	2030 On 04-August-22			Bond Future	9.55	91.7882	92.0713	91.7882	25,656.00
10/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1077	1	1	1	800.00
10/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2133	2	2	2	0.00
10/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	287	0	0	0	800.00
10/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2159	2	2	2	0.00
10/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2185	2	2	2	0.00
10/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	7061	7	7	7	0.00
10/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	407	0	0	0	800.00
10/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2129	2	2	2	0.00
10/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2153	2	2	2	0.00
10/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6783	7	7	7	0.00
10/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2177	2	2	2	0.00
10/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3605	4	4	4	0.00
10/02/2022	2030 On 03-November-22			Bond Future	9.70	93.1766	93.4632	93.1766	0.00
10/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3663	3	4	3	0.00
10/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3632	3	4	3	0.00
10/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3694	4	4	4	0.00
10/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1787	2	2	2	0.00
10/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1820	2	2	2	0.00
10/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1804	2	2	2	0.00
10/02/2022	2030 On 02-February-23			Bond Future	9.88	90.5449	90.8356	90.5449	0.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3281	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3102	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	965	1	1	1	102.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3229	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3255	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1524	1	2	1	0.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2438	2	2	2	0.00
10/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2760	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6123	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3464	4	3	4	102.00
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4758	5	5	5	0.00
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2671	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2816	3	3	3	102.00
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2711	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2691	3	3	3	0.00
10/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3127	3	3	3	0.00
10/02/2022	2032 On 05-May-22			Bond Future	9.77	91.0431	91.3885	91.0431	132,333.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1160	1	1	1	780.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3179	3	3	3	780.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3643	3	4	3	993.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7202	7	7	7	0.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7104	7	7	7	0.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7893	8	8	8	0.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6907	7	7	7	0.00
10/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7153	7	7	7	0.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	0.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	176	0	0	0	993.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	116	0	0	0	780.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	662	1	1	1	0.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	162	0	0	0	0.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	156	0	0	0	0.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	816	1	1	1	0.00
10/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2276	2	2	2	0.00
10/02/2022	2032 On 04-August-22			Bond Future	9.95	92.2408	92.5906	92.2408	0.00
10/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9138	9	9	9	0.00
10/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10456	10	10	10	0.00
10/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3242	3	3	3	0.00
10/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3276	3	3	3	0.00
10/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3311	3	3	3	0.00
10/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1804	2	2	2	800.00
10/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	442	0	0	0	800.00

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10/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	6227	7	6	7	0.00
10/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3103	3	3	3	0.00
10/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1816	2	2	2	0.00
10/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1794	2	2	2	0.00
10/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	259	0	0	0	0.00
10/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	359	0	0	0	800.00
10/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1773	2	2	2	0.00
10/02/2022	2032 On 03-November-22			Bond Future	10.10	89.4827	89.8369	89.4827	0.00
10/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4717	4	5	4	0.00
10/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4354	4	4	4	0.00
10/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1037	1	1	1	180.00
10/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2899	3	3	3	0.00
10/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4106	4	4	4	0.00
10/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1123	1	1	1	454.00
10/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3046	3	3	3	0.00
10/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2687	3	3	3	180.00
10/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1829	2	2	2	180.00
10/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5526	6	6	6	0.00
10/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5318	6	5	6	0.00
10/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2816	3	3	3	454.00
10/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1955	2	2	2	454.00
10/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1662	2	2	2	0.00
10/02/2022	2032 On 02-February-23			Bond Future	10.26	90.8020	91.1612	90.8020	0.00
10/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3600	3	4	3	0.00
10/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3629	3	4	3	0.00
10/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1178	1	1	1	454.00
10/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2981	3	3	3	0.00
10/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3959	4	4	4	0.00
10/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3658	3	4	3	0.00
10/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2931	3	3	3	0.00
10/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2701	3	3	3	454.00
10/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3543	4	4	4	454.00
10/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6513	7	7	7	0.00

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10/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2954	3	3	3	0.00
10/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2978	3	3	3	0.00
10/02/2022	2033 On 05-May-22			Bond Future	113.54	113.1901	113.5365	113.1901	2,371.00
10/02/2022	2033 On 04-August-22			Bond Future	115.06	114.7064	115.0572	114.7064	4,967.00
10/02/2022	2033 On 03-November-22			Bond Future	115.51	115.1519	115.5072	115.1519	0.00
10/02/2022	2033 On 02-February-23			Bond Future	117.23	116.8734	117.2338	116.8734	0.00
10/02/2022	2037 On 05-May-22			Bond Future	10.34	87.9052	88.5055	87.9052	84,723.00
10/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9362	9	9	9	0.00
10/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9254	9	9	9	0.00
10/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9308	9	9	9	0.00
10/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	126	0	0	0	0.00
10/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	132	0	0	0	0.00
10/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	129	0	0	0	0.00
10/02/2022	2037 On 04-August-22			Bond Future	10.51	84.8052	85.4130	84.8052	49,415.00
10/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4291	4	4	4	0.00
10/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5608	5	6	5	1,050.00
10/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1526	1	2	1	50.00
10/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6598	6	7	6	0.00
10/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	9203	9	9	9	0.00
10/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4250	4	4	4	0.00
10/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4209	4	4	4	0.00
10/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1804	2	2	2	0.00
10/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	526	1	1	1	1,050.00
10/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1761	2	2	2	0.00
10/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	965	1	1	1	50.00
10/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4303	5	4	5	0.00
10/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1783	2	2	2	50.00
10/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1232	1	1	1	0.00
10/02/2022	2037 On 03-November-22			Bond Future	10.65	86.0888	86.7050	86.0888	0.00
10/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5849	5	6	5	0.00
10/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5935	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5892	5	6	5	0.00
10/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1815	2	2	2	0.00
10/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1832	2	2	2	0.00
10/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1799	2	2	2	0.00
10/02/2022	2037 On 02-February-23			Bond Future	10.80	83.1026	83.7277	83.1026	0.00
10/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4658	4	5	4	0.00
10/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4587	4	5	4	0.00
10/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4622	4	5	4	0.00
10/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3169	3	3	3	0.00
10/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3195	3	3	3	0.00
10/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3143	3	3	3	0.00
10/02/2022	2038 On 05-May-22			Bond Future	131.12	130.7669	131.1234	130.7669	4,174.00
10/02/2022	2038 On 04-August-22			Bond Future	131.06	130.6996	131.0606	130.6996	2,669.00
10/02/2022	2038 On 03-November-22			Bond Future	133.07	132.7018	133.0671	132.7018	0.00
10/02/2022	2038 On 02-February-23			Bond Future	133.20	132.8255	133.1965	132.8255	0.00
10/02/2022	2040 On 05-May-22			Bond Future	10.48	90.0830	90.6562	90.0830	62,254.00
10/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	434	0	0	0	1,200.00
10/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9680	9	10	9	0.00
10/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9623	9	10	9	0.00
10/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15922	15	16	15	0.00
10/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9738	9	10	9	0.00
10/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2551	2	3	2	1,200.00
10/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1866	2	2	2	0.00
10/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	163	0	0	0	0.00
10/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	160	0	0	0	0.00
10/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	11	0	0	0	1,200.00
10/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	166	0	0	0	0.00
10/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5389	6	5	6	0.00
10/02/2022	2040 On 04-August-22			Bond Future	10.64	86.7613	87.3417	86.7613	39,528.00
10/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4678	4	5	4	0.00
10/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10753	10	11	10	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
10/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	575	0	1	0	460.00
10/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3269	3	3	3	460.00
10/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4632	4	5	4	0.00
10/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4723	4	5	4	0.00
10/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1900	2	2	2	0.00
10/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	499	1	0	1	460.00
10/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	7635	8	8	8	0.00
10/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1944	2	2	2	0.00
10/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2849	3	3	3	0.00
10/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1922	2	2	2	0.00
10/02/2022	2040 On 03-November-22			Bond Future	10.77	88.0747	88.6631	88.0747	0.00
10/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6198	6	6	6	0.00
10/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6107	6	6	6	0.00
10/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6153	6	6	6	0.00
10/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1950	2	2	2	0.00
10/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1988	2	2	2	0.00
10/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1969	2	2	2	0.00
10/02/2022	2040 On 02-February-23			Bond Future	10.92	84.8675	85.4644	84.8675	0.00
10/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4803	4	5	4	0.00
10/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4840	5	5	5	0.00
10/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4877	5	5	5	0.00
10/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3553	4	4	4	0.00
10/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3581	4	4	4	0.00
10/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3610	4	4	4	0.00
10/02/2022	2044 On 05-May-22			Bond Future	10.53	86.6738	87.2973	86.6738	52,855.00
10/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9602	9	10	9	0.00
10/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9487	9	9	9	0.00
10/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9544	9	10	9	0.00
10/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	164	0	0	0	0.00
10/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	168	0	0	0	0.00
10/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	161	0	0	0	0.00
10/02/2022	2044 On 04-August-22			Bond Future	10.68	83.4324	84.0638	83.4324	21,683.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4856	4	5	4	0.00
10/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4764	4	5	4	0.00
10/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4810	4	5	4	0.00
10/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1956	2	2	2	0.00
10/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1979	2	2	2	0.00
10/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1934	2	2	2	0.00
10/02/2022	2044 On 03-November-22			Bond Future	10.81	84.6955	85.3357	84.6955	0.00
10/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6064	6	6	6	0.00
10/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6110	6	6	6	0.00
10/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6155	6	6	6	0.00
10/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2065	2	2	2	0.00
10/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2085	2	2	2	0.00
10/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2105	2	2	2	0.00
10/02/2022	2044 On 02-February-23			Bond Future	10.95	81.5637	82.2132	81.5637	0.00
10/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	5025	5	5	5	0.00
10/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4949	5	5	5	0.00
10/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4987	5	5	5	0.00
10/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3623	4	4	4	0.00
10/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3653	4	4	4	0.00
10/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3594	4	4	4	0.00
10/02/2022	2046 On 05-May-22			Bond Future	119.15	119.5395	119.1479	119.5395	14,004.00
10/02/2022	2046 On 04-August-22			Bond Future	120.74	121.1410	120.7437	121.1410	2,969.00
10/02/2022	2046 On 03-November-22			Bond Future	120.66	121.0658	120.6616	121.0658	0.00
10/02/2022	2046 On 02-February-23			Bond Future	122.47	122.8762	122.4659	122.8762	0.00
10/02/2022	2050 On 05-May-22			Bond Future	124.07	124.2862	124.0681	124.2862	8,572.00
10/02/2022	2050 On 04-August-22			Bond Future	123.71	123.9299	123.7086	123.9299	1,194.00
10/02/2022	2050 On 03-November-22			Bond Future	125.60	125.8279	125.6023	125.8279	0.00
10/02/2022	2050 On 02-February-23			Bond Future	125.41	125.6412	125.4122	125.6412	0.00
10/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	AL37 On 05-May-22			Index Future	827.38	827.6270	827.3810	827.6270	0.00
10/02/2022	AL37 On 04-August-22			Index Future	838.14	838.3960	838.1440	838.3960	0.00
10/02/2022	AL37 On 03-November-22			Index Future	850.88	851.1420	850.8800	851.1420	0.00
10/02/2022	AL37 On 02-February-23			Index Future	863.40	863.6680	863.4000	863.6680	0.00
10/02/2022	AL7T On 05-May-22			Index Future	958.08	954.8210	958.0760	954.8210	0.00
10/02/2022	AL7T On 04-August-22			Index Future	970.54	967.2440	970.5390	967.2440	0.00
10/02/2022	AL7T On 03-November-22			Index Future	985.29	981.9500	985.2860	981.9500	0.00
10/02/2022	AL7T On 02-February-23			Index Future	999.78	996.4000	999.7840	996.4000	0.00
10/02/2022	ALBI On 05-May-22			Index Future	853.47	849.7270	853.4660	849.7270	134.00
10/02/2022	ALBI On 04-August-22			Index Future	864.57	860.7830	864.5680	860.7830	90.00
10/02/2022	ALBI On 03-November-22			Index Future	877.71	873.8700	877.7050	873.8700	0.00
10/02/2022	ALBI On 02-February-23			Index Future	890.62	886.7300	890.6200	886.7300	0.00
10/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	ES33 On 05-May-22			Bond Future	11.14	77.5006	77.9797	77.5006	87.00
10/02/2022	ES33 On 04-August-22			Bond Future	11.35	78.5391	79.0244	78.5391	263.00
10/02/2022	ES33 On 03-November-22			Bond Future	11.54	75.9604	76.4524	75.9604	0.00
10/02/2022	ES33 On 02-February-23			Bond Future	11.75	77.0976	77.5968	77.0976	0.00
10/02/2022	ES42 On 05-May-22			Bond Future	11.57	76.0915	76.6181	76.0915	1,190.00
10/02/2022	ES42 On 04-August-22			Bond Future	11.76	77.1116	77.6450	77.1116	3,579.00
10/02/2022	ES42 On 03-November-22			Bond Future	11.93	74.0347	74.5755	74.0347	0.00
10/02/2022	ES42 On 02-February-23			Bond Future	12.12	75.1441	75.6929	75.1441	0.00
10/02/2022	GOVI On 05-May-22			GOVI	842.02	838.3090	842.0200	838.3090	986.00
10/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	537900	50	54	50	0.00
10/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	537800	50	54	50	0.00
10/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	537700	50	54	50	0.00
10/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 04-August-22			GOVI	852.97	849.2160	852.9730	849.2160	0.00
10/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	337130	30	34	30	0.00
10/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	337030	30	34	30	0.00
10/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	336930	30	34	30	0.00
10/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 03-November-22			GOVI	865.93	862.1280	865.9340	862.1280	0.00
10/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	455040	42	46	42	0.00
10/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	455240	42	46	42	0.00
10/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	455140	42	46	42	0.00
10/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 02-February-23			GOVI	878.68	874.8150	878.6760	874.8150	0.00
10/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	278360	24	28	24	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
10/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	278560	24	28	24	0.00
10/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	278460	24	28	24	0.00
10/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
10/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2022	IGOV On 05-May-22			Index Future	316.10	315.9680	316.0950	315.9680	498.00
10/02/2022	IGOV On 04-August-22			Index Future	320.28	320.1560	320.2840	320.1560	0.00
10/02/2022	IGOV On 03-November-22			Index Future	325.23	325.0990	325.2270	325.0990	0.00
10/02/2022	IGOV On 02-February-23			Index Future	330.09	329.9580	330.0870	329.9580	0.00
10/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8350	95.8250	95.8350	0.00
10/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7850	95.7750	95.7850	0.00
10/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4600	95.4500	95.4600	0.00
10/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.60	95.4100	95.4000	95.4100	0.00
10/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.1050	95.0950	95.1050	72.00
10/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	0.00
10/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.31	94.7100	94.6900	94.7100	0.00
10/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.86	94.1850	94.1450	94.1850	68.00
10/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.22	93.8200	93.7800	93.8200	0.00
10/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.42	93.6300	93.5850	93.6300	0.00
10/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.62	93.4450	93.3850	93.4450	75.00
10/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.77	93.2500	93.2300	93.2500	0.00
10/02/2022	R023 On 05-May-22			Bond Future	5.43	103.3367	103.2912	103.3367	14,672.00
10/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	710	1	1	1	0.00
10/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	717	1	1	1	0.00
10/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	724	1	1	1	0.00
10/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	30	0	0	0	0.00
10/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	31	0	0	0	0.00
10/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	31	0	0	0	0.00
10/02/2022	R023 On 04-August-22			Bond Future	5.54	104.6721	104.6253	104.6721	2,360.00
10/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	374	0	0	0	0.00
10/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	378	0	0	0	0.00
10/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	382	0	0	0	0.00
10/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	101	0	0	0	0.00
10/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	103	0	0	0	0.00
10/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	104	0	0	0	0.00
10/02/2022	R023 On 03-November-22			Bond Future	4.93	102.3743	102.3265	102.3743	0.00
10/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	437	0	0	0	0.00
10/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	432	0	0	0	0.00
10/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	434	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
10/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	25	0	0	0	0.00
10/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	26	0	0	0	0.00
10/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	25	0	0	0	0.00
10/02/2022	R035 On 05-May-22			Bond Future	10.19	91.7725	92.3978	91.7725	70,376.00
10/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4695	4	5	4	0.00
10/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	14319	14	14	14	0.00
10/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9088	9	9	9	0.00
10/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4203	4	4	4	1,200.00
10/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8980	8	9	8	0.00
10/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9034	8	9	8	0.00
10/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	142	0	0	0	0.00
10/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	145	0	0	0	0.00
10/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	798	1	1	1	0.00
10/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	139	0	0	0	0.00
10/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	13	0	0	0	1,200.00
10/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	669	1	1	1	1,200.00
10/02/2022	R035 On 04-August-22			Bond Future	10.37	92.9397	93.5730	92.9397	48,495.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4149	4	4	4	0.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5863	5	6	5	0.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10994	10	11	10	0.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3338	3	3	3	400.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3753	3	4	3	0.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4069	4	4	4	0.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4109	4	4	4	0.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1263	1	1	1	100.00
10/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	669	1	1	1	400.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	6279	7	6	7	0.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4738	5	5	5	0.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2300	3	2	3	0.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1820	2	2	2	0.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1842	2	2	2	0.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2024	2	2	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1148	1	1	1	100.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	352	0	0	0	400.00
10/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1799	2	2	2	0.00
10/02/2022	R035 On 03-November-22			Bond Future	10.51	89.8785	90.5205	89.8785	0.00
10/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5575	5	6	5	0.00
10/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5617	5	6	5	0.00
10/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1357	1	1	1	582.00
10/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5658	5	6	5	0.00
10/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5001	5	5	5	0.00
10/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3458	3	3	3	0.00
10/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3079	3	3	3	582.00
10/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2056	2	2	2	582.00
10/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1764	2	2	2	0.00
10/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	5837	6	6	6	0.00
10/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1781	2	2	2	0.00
10/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1798	2	2	2	0.00
10/02/2022	R035 On 02-February-23			Bond Future	10.67	91.2417	91.8928	91.2417	0.00
10/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4429	4	4	4	0.00
10/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	5105	5	5	5	0.00
10/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4395	4	4	4	0.00
10/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4463	4	4	4	0.00
10/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1530	1	2	1	582.00
10/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3738	3	4	3	0.00
10/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3798	4	4	4	582.00
10/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7021	7	7	7	0.00
10/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3189	3	3	3	0.00
10/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3241	4	3	4	0.00
10/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2761	3	3	3	582.00
10/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3215	4	3	4	0.00
10/02/2022	R186 On 05-May-22			Bond Future	7.89	113.9752	113.9406	113.9752	72,663.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	43	0	0	0	3,600.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3218	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4257	4	4	4	0.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2177	2	2	2	0.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2296	2	2	2	454.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2148	2	2	2	0.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1102	1	1	1	435.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	259	0	0	0	435.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	455	0	0	0	3,600.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5120	5	5	5	0.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2207	2	2	2	0.00
10/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1708	2	2	2	454.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	718	1	1	1	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	501	0	1	0	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	73	0	0	0	454.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2142	2	2	2	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2774	3	3	3	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1157	1	1	1	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	522	1	1	1	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	471	0	0	0	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	511	1	1	1	0.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	130	0	0	0	454.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	255	0	0	0	4,035.00
10/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4872	5	5	5	0.00
10/02/2022	R186 On 04-August-22			Bond Future	8.08	110.1871	110.1518	110.1871	8.00
10/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1703	2	2	2	0.00
10/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1682	2	2	2	0.00
10/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	181	0	0	0	3,600.00
10/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1724	2	2	2	0.00
10/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6416	6	6	6	0.00
10/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1346	1	1	1	3,600.00
10/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	183	0	0	0	3,600.00
10/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1471	1	1	1	0.00
10/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4573	5	5	5	0.00
10/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1819	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1506	1	2	1	0.00
10/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1489	1	1	1	0.00
10/02/2022	R186 On 03-November-22			Bond Future	8.22	111.8527	111.8159	111.8527	0.00
10/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2593	3	3	3	0.00
10/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2548	3	3	3	0.00
10/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2570	3	3	3	0.00
10/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1437	1	1	1	0.00
10/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1450	1	1	1	0.00
10/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1424	1	1	1	0.00
10/02/2022	R186 On 02-February-23			Bond Future	8.40	108.2111	108.1734	108.2111	0.00
10/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2060	2	2	2	0.00
10/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2025	2	2	2	0.00
10/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2042	2	2	2	0.00
10/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2285	2	2	2	0.00
10/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2301	2	2	2	0.00
10/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2268	2	2	2	0.00
10/02/2022	R197 On 05-May-22			Bond Future	326.29	326.3739	326.2889	326.3739	753.00
10/02/2022	R197 On 04-August-22			Bond Future	322.26	322.3418	322.2551	322.3418	0.00
10/02/2022	R197 On 03-November-22			Bond Future	327.19	327.2810	327.1903	327.2810	0.00
10/02/2022	R197 On 02-February-23			Bond Future	323.49	323.5804	323.4888	323.5804	0.00
10/02/2022	R202 On 05-May-22			Bond Future	250.13	249.5018	250.1310	249.5018	6,392.00
10/02/2022	R202 On 04-August-22			Bond Future	249.02	248.3803	249.0174	248.3803	91.00
10/02/2022	R202 On 03-November-22			Bond Future	252.83	252.1841	252.8291	252.1841	0.00
10/02/2022	R202 On 02-February-23			Bond Future	252.04	251.3895	252.0440	251.3895	0.00
10/02/2022	R209 On 05-May-22			Bond Future	10.14	71.4938	72.0127	71.4938	21,904.00
10/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9816	9	10	9	0.00
10/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7240	7	7	7	0.00
10/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	734	1	1	1	8,525.00
10/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	2062	2	2	2	0.00
10/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	4011	4	4	4	0.00
10/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7146	7	7	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
10/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7193	7	7	7	0.00
10/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	156	0	0	0	0.00
10/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	0.00
10/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	582	1	1	1	1,050.00
10/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1429	2	1	2	11,000.00
10/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3062	3	3	3	0.00
10/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	153	0	0	0	0.00
10/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	48	0	0	0	12,050.00
10/02/2022	R209 On 04-August-22			Bond Future	10.29	72.4343	72.9599	72.4343	1,550.00
10/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3365	3	3	3	0.00
10/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3296	3	3	3	0.00
10/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3330	3	3	3	0.00
10/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1712	2	2	2	0.00
10/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1733	2	2	2	0.00
10/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1691	2	2	2	0.00
10/02/2022	R209 On 03-November-22			Bond Future	10.42	70.3833	70.9161	70.3833	400.00
10/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6743	6	7	6	0.00
10/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4846	4	5	4	0.00
10/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4883	5	5	5	0.00
10/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3131	3	3	3	0.00
10/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	830	1	1	1	1,000.00
10/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4920	5	5	5	0.00
10/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1612	2	2	2	0.00
10/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6230	7	6	7	0.00
10/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2675	3	3	3	1,000.00
10/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1627	2	2	2	0.00
10/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1643	2	2	2	0.00
10/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1042	1	1	1	1,000.00
10/02/2022	R209 On 02-February-23			Bond Future	10.56	71.4210	71.9614	71.4210	0.00
10/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4003	4	4	4	0.00
10/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3942	4	4	4	0.00
10/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3973	4	4	4	0.00
10/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2701	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2746	3	3	3	0.00
10/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2723	3	3	3	0.00
10/02/2022	R210 On 05-May-22			Bond Future	215.45	215.4219	215.4477	215.4219	1,039.00
10/02/2022	R210 On 04-August-22			Bond Future	218.33	218.3081	218.3334	218.3081	266.00
10/02/2022	R210 On 03-November-22			Bond Future	218.75	218.7243	218.7487	218.7243	0.00
10/02/2022	R210 On 02-February-23			Bond Future	222.02	221.9949	222.0192	221.9949	0.00
10/02/2022	R213 On 05-May-22			Bond Future	9.61	85.7433	86.0541	85.7433	24,243.00
10/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5447	5	5	5	0.00
10/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5491	5	5	5	0.00
10/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5403	5	5	5	0.00
10/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	236	0	0	0	0.00
10/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	240	0	0	0	0.00
10/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	245	0	0	0	0.00
10/02/2022	R213 On 04-August-22			Bond Future	9.79	86.8359	87.1506	86.8359	0.00
10/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2472	2	2	2	0.00
10/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2416	2	2	2	0.00
10/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2444	2	2	2	0.00
10/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1934	2	2	2	0.00
10/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1979	2	2	2	0.00
10/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1957	2	2	2	0.00
10/02/2022	R213 On 03-November-22			Bond Future	9.94	84.6270	84.9457	84.6270	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3957	4	4	4	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2728	3	3	3	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3311	3	3	3	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2371	2	2	2	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	960	1	1	1	200.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3893	4	4	4	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3925	4	4	4	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3861	4	4	4	0.00
10/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1052	1	1	1	476.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4887	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1760	2	2	2	200.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1728	2	2	2	0.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1744	2	2	2	0.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5111	5	5	5	0.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2870	3	3	3	476.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2081	2	2	2	476.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2530	3	3	3	200.00
10/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1712	2	2	2	0.00
10/02/2022	R213 On 02-February-23			Bond Future	10.11	85.9083	86.2314	85.9083	0.00
10/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3300	3	3	3	0.00
10/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3274	3	3	3	0.00
10/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1120	1	1	1	476.00
10/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3327	3	3	3	0.00
10/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3652	3	4	3	0.00
10/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2770	3	3	3	0.00
10/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2492	3	2	3	476.00
10/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2759	3	3	3	0.00
10/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	5852	6	6	6	0.00
10/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3241	3	3	3	476.00
10/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2781	3	3	3	0.00
10/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2738	3	3	3	0.00
10/02/2022	R214 On 05-May-22			Bond Future	10.46	68.4522	68.9605	68.4522	16,551.00
10/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7271	7	7	7	0.00
10/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7318	7	7	7	0.00
10/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7366	7	7	7	0.00
10/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	182	0	0	0	0.00
10/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	178	0	0	0	0.00
10/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	175	0	0	0	0.00
10/02/2022	R214 On 04-August-22			Bond Future	10.61	69.3221	69.8370	69.3221	1,337.00
10/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3755	3	4	3	0.00
10/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3792	3	4	3	0.00
10/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3828	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1637	2	2	2	0.00
10/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1617	2	2	2	0.00
10/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1657	2	2	2	0.00
10/02/2022	R214 On 03-November-22			Bond Future	10.73	67.0997	67.6217	67.0997	0.00
10/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5180	5	5	5	0.00
10/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5218	5	5	5	0.00
10/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5142	5	5	5	0.00
10/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1691	2	2	2	0.00
10/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1706	2	2	2	0.00
10/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1722	2	2	2	0.00
10/02/2022	R214 On 02-February-23			Bond Future	10.86	68.1180	68.6475	68.1180	0.00
10/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4164	4	4	4	0.00
10/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4100	4	4	4	0.00
10/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4132	4	4	4	0.00
10/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2909	3	3	3	0.00
10/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2933	3	3	3	0.00
10/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2885	3	3	3	0.00
10/02/2022	R248 On 05-May-22			Bond Future	10.45	85.8843	86.5317	85.8843	191,744.00
10/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9628	9	10	9	0.00
10/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9510	9	10	9	0.00
10/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9569	9	10	9	0.00
10/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	193	0	0	0	0.00
10/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	185	0	0	0	0.00
10/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	189	0	0	0	0.00
10/02/2022	R248 On 04-August-22			Bond Future	10.60	86.9759	87.6316	86.9759	6,019.00
10/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4887	4	5	4	0.00
10/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	594	0	1	0	2,400.00
10/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2417	2	2	2	2,400.00
10/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4840	4	5	4	0.00
10/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4794	4	5	4	0.00
10/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2038	2	2	2	0.00
10/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2014	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	3973	4	4	4	0.00
10/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	7904	8	8	8	0.00
10/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1989	2	2	2	0.00
10/02/2022	R248 On 03-November-22			Bond Future	10.72	83.8872	84.5519	83.8872	0.00
10/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6342	6	6	6	0.00
10/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6295	6	6	6	0.00
10/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6390	6	6	6	0.00
10/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2213	2	2	2	0.00
10/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2193	2	2	2	0.00
10/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2173	2	2	2	0.00
10/02/2022	R248 On 02-February-23			Bond Future	10.86	85.1603	85.8347	85.1603	0.00
10/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5170	5	5	5	0.00
10/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5130	5	5	5	0.00
10/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5210	5	5	5	0.00
10/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3611	4	4	4	0.00
10/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3672	4	4	4	0.00
10/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3642	4	4	4	0.00