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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/05/2022 TO: 12/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	2025 On 04-August-22			Bond Future	161.26	160.9840	161.2564	160.9840	7,305.00
12/05/2022	2025 On 03-November-22			Bond Future	163.64	163.3682	163.6432	163.3682	0.00
12/05/2022	2025 On 02-February-23			Bond Future	164.76	164.4774	164.7553	164.4774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	2025 On 04-May-23			Bond Future	167.71	167.4233	167.7051	167.4233	0.00
12/05/2022	2029 On 04-August-22			Bond Future	119.41	119.1658	119.4091	119.1658	3,954.00
12/05/2022	2029 On 03-November-22			Bond Future	119.94	119.6914	119.9371	119.6914	0.00
12/05/2022	2029 On 02-February-23			Bond Future	121.98	121.7326	121.9815	121.7326	0.00
12/05/2022	2029 On 04-May-23			Bond Future	122.89	122.6354	122.8876	122.6354	0.00
12/05/2022	2030 On 04-August-22			Bond Future	10.20	88.4904	88.9003	88.4904	96,329.00
12/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	4	0	0	0	800.00
12/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	67	0	0	0	800.00
12/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	288	0	0	0	0.00
12/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	297	0	0	0	0.00
12/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	3811	3	4	3	0.00
12/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	306	0	0	0	0.00
12/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3421	4	3	4	0.00
12/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	328	0	0	0	800.00
12/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3462	4	3	4	0.00
12/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3503	4	4	4	0.00
12/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	5765	6	6	6	0.00
12/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	9671	10	10	10	0.00
12/05/2022	2030 On 03-November-22			Bond Future	10.39	89.7818	90.1968	89.7818	18,740.00
12/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1488	1	1	1	500.00
12/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	5668	5	6	5	0.00
12/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1249	1	1	1	0.00
12/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1268	1	1	1	0.00
12/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1287	1	1	1	0.00
12/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	666	1	1	1	500.00
12/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3931	4	4	4	0.00
12/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2648	3	3	3	0.00
12/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2379	3	2	3	0.00
12/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2675	3	3	3	0.00
12/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2704	3	3	3	0.00
12/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	446	1	0	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	2030 On 02-February-23			Bond Future	10.56	87.2891	87.7102	87.2891	0.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1224	1	1	1	0.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1113	1	1	1	0.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	196	0	0	0	102.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1208	1	1	1	0.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	910	1	1	1	0.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1192	1	1	1	0.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	378	0	0	0	0.00
12/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	747	1	1	1	0.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4898	5	5	5	102.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	6737	7	7	7	0.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	8479	9	8	9	0.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3953	4	4	4	102.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3740	4	4	4	0.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3800	4	4	4	0.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4403	5	4	5	0.00
12/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3770	4	4	4	0.00
12/05/2022	2030 On 04-May-23			Bond Future	10.74	88.8395	89.2675	88.8395	0.00
12/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	6375	6	6	6	0.00
12/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2211	2	2	2	0.00
12/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2169	2	2	2	0.00
12/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1226	1	1	1	1,080.00
12/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2190	2	2	2	0.00
12/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3080	3	3	3	0.00
12/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	4472	5	4	5	0.00
12/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3103	3	3	3	0.00
12/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3058	3	3	3	0.00
12/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	968	1	1	1	1,080.00
12/05/2022	2032 On 04-August-22			Bond Future	10.59	88.6534	89.0291	88.6534	70,173.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	2888	3	3	3	0.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	5445	5	5	5	0.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6764	6	7	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
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	637	1	1	1	0.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1274	1	1	1	900.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	620	1	1	1	0.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	463	0	0	0	0.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6	0	0	0	800.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	36	0	0	0	0.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	654	1	1	1	0.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	159	0	0	0	900.00
12/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	116	0	0	0	800.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	4977	5	5	5	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2717	3	3	3	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2755	3	3	3	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	6776	7	7	7	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	9352	10	9	10	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3158	3	3	3	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1761	2	2	2	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	4558	5	5	5	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2679	3	3	3	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	127	0	0	0	0.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	228	0	0	0	800.00
12/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	718	1	1	1	7,500.00
12/05/2022	2032 On 03-November-22			Bond Future	10.78	85.7949	86.1752	85.7949	87,927.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	7841	8	8	8	0.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1816	2	2	2	0.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1843	2	2	2	750.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	4747	4	5	4	0.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	849	1	1	1	500.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1568	1	2	1	0.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	690	1	1	1	0.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	118	0	0	0	180.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	170	0	0	0	500.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1406	1	1	1	0.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	461	0	0	0	750.00

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12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	767	1	1	1	0.00
12/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	133	0	0	0	454.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	7989	8	8	8	0.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	7440	8	7	8	0.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4070	4	4	4	180.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8268	9	8	9	0.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5099	5	5	5	0.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4269	5	4	5	454.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2705	3	3	3	180.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2917	3	3	3	454.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3877	4	4	4	0.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	817	1	1	1	500.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2396	3	2	3	0.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2423	3	2	3	0.00
12/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	333	0	0	0	750.00
12/05/2022	2032 On 02-February-23			Bond Future	10.94	87.2423	87.6281	87.2423	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	5473	5	5	5	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	9050	9	9	9	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1246	1	1	1	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1265	1	1	1	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	203	0	0	0	454.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	893	1	1	1	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	4920	5	5	5	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1284	1	1	1	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	617	1	1	1	750.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	975	1	1	1	500.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	279	0	0	0	500.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1482	1	1	1	0.00
12/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1858	2	2	2	750.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3242	3	3	3	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3758	4	4	4	454.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	8224	9	8	9	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4745	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
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	6027	6	6	6	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4089	4	4	4	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1202	1	1	1	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4988	5	5	5	454.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	9072	9	9	9	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4123	4	4	4	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4158	4	4	4	0.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	448	0	0	0	750.00
12/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1039	1	1	1	500.00
12/05/2022	2032 On 04-May-23			Bond Future	11.10	84.6330	85.0251	84.6330	0.00
12/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2412	2	2	2	0.00
12/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2388	2	2	2	0.00
12/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2435	2	2	2	0.00
12/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3470	4	3	4	0.00
12/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3523	4	4	4	0.00
12/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3496	4	3	4	0.00
12/05/2022	2033 On 04-August-22			Bond Future	114.77	114.7542	114.7719	114.7542	7,046.00
12/05/2022	2033 On 03-November-22			Bond Future	115.15	115.1309	115.1477	115.1309	0.00
12/05/2022	2033 On 02-February-23			Bond Future	117.11	117.0942	117.1103	117.0942	0.00
12/05/2022	2033 On 04-May-23			Bond Future	117.84	117.8288	117.8442	117.8288	0.00
12/05/2022	2037 On 04-August-22			Bond Future	11.06	81.5073	81.9661	81.5073	127,075.00
12/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	94	0	0	0	50.00
12/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	3090	3	3	3	0.00
12/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1284	1	1	1	0.00
12/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2261	2	2	2	1,050.00
12/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1228	1	1	1	0.00
12/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1256	1	1	1	0.00
12/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	5563	5	6	5	0.00
12/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	333	0	0	0	1,050.00
12/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2202	2	2	2	0.00
12/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2271	3	2	3	0.00

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12/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1331	2	1	2	0.00
12/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	904	1	1	1	50.00
12/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	6318	7	6	7	0.00
12/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2236	3	2	3	50.00
12/05/2022	2037 On 03-November-22			Bond Future	11.22	82.6973	83.1619	82.6973	0.00
12/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2684	2	3	2	0.00
12/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2750	3	3	3	0.00
12/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2717	2	3	2	0.00
12/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2183	2	2	2	0.00
12/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2210	2	2	2	0.00
12/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2157	2	2	2	0.00
12/05/2022	2037 On 02-February-23			Bond Future	11.37	79.8353	80.3069	79.8353	0.00
12/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2086	2	2	2	0.00
12/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2035	2	2	2	0.00
12/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2060	2	2	2	0.00
12/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4028	4	4	4	0.00
12/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4063	4	4	4	0.00
12/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3993	4	4	4	0.00
12/05/2022	2037 On 04-May-23			Bond Future	11.51	81.2547	81.7341	81.2547	0.00
12/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2816	3	3	3	0.00
12/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2760	3	3	3	0.00
12/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2788	3	3	3	0.00
12/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3967	4	4	4	0.00
12/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3998	4	4	4	0.00
12/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3935	4	4	4	0.00
12/05/2022	2038 On 04-August-22			Bond Future	129.78	129.6731	129.7768	129.6731	6,836.00
12/05/2022	2038 On 03-November-22			Bond Future	131.70	131.5939	131.6980	131.5939	0.00
12/05/2022	2038 On 02-February-23			Bond Future	132.06	131.9523	132.0565	131.9523	0.00
12/05/2022	2038 On 04-May-23			Bond Future	134.42	134.3168	134.4222	134.3168	0.00
12/05/2022	2040 On 04-August-22			Bond Future	11.16	83.3119	83.7706	83.3119	120,396.00
12/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	14	0	0	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	575	0	1	0	460.00
12/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1385	1	1	1	0.00
12/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1416	1	1	1	0.00
12/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	6918	7	7	7	0.00
12/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1448	1	1	1	0.00
12/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2197	2	2	2	0.00
12/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	236	0	0	0	460.00
12/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	10645	11	11	11	0.00
12/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2232	3	2	3	0.00
12/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2269	3	2	3	0.00
12/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3726	4	4	4	0.00
12/05/2022	2040 On 03-November-22			Bond Future	11.32	84.5282	84.9927	84.5282	3,965.00
12/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2956	3	3	3	0.00
12/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2885	3	3	3	0.00
12/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2920	3	3	3	0.00
12/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	7868	7	8	7	0.00
12/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	930	1	1	1	1,100.00
12/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2246	2	2	2	1,100.00
12/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	3030	3	3	3	0.00
12/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2378	3	2	3	0.00
12/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	642	1	1	1	1,100.00
12/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	5104	5	5	5	0.00
12/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2435	3	2	3	0.00
12/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2407	3	2	3	0.00
12/05/2022	2040 On 02-February-23			Bond Future	11.46	81.4470	81.9184	81.4470	0.00
12/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2070	2	2	2	0.00
12/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2098	2	2	2	0.00
12/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2126	2	2	2	0.00
12/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4347	5	4	5	0.00
12/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4385	5	4	5	0.00
12/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4423	5	4	5	0.00
12/05/2022	2040 On 04-May-23			Bond Future	11.60	82.8953	83.3746	82.8953	0.00
12/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3064	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
12/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3094	3	3	3	0.00
12/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3124	3	3	3	0.00
12/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4206	4	4	4	0.00
12/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4240	5	4	5	0.00
12/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4273	5	4	5	0.00
12/05/2022	2044 On 04-August-22			Bond Future	11.19	80.1094	80.5407	80.1094	77,488.00
12/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1556	1	2	1	0.00
12/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1490	1	1	1	0.00
12/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1523	1	2	1	0.00
12/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2192	2	2	2	0.00
12/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2228	2	2	2	0.00
12/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2157	2	2	2	0.00
12/05/2022	2044 On 03-November-22			Bond Future	11.34	81.2790	81.7159	81.2790	0.00
12/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2868	3	3	3	0.00
12/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2904	3	3	3	0.00
12/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2940	3	3	3	0.00
12/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2470	3	2	3	0.00
12/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2499	3	2	3	0.00
12/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2529	3	3	3	0.00
12/05/2022	2044 On 02-February-23			Bond Future	11.47	78.2681	78.7116	78.2681	0.00
12/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2248	2	2	2	0.00
12/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2190	2	2	2	0.00
12/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2219	2	2	2	0.00
12/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4357	5	4	5	0.00
12/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4396	5	4	5	0.00
12/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4319	5	4	5	0.00
12/05/2022	2044 On 04-May-23			Bond Future	11.60	79.6601	80.1108	79.6601	0.00
12/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3168	3	3	3	0.00
12/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3107	3	3	3	0.00
12/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3137	3	3	3	0.00
12/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4324	5	4	5	0.00
12/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4358	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4289	5	4	5	0.00
12/05/2022	2046 On 04-August-22			Bond Future	119.54	119.5188	119.5373	119.5188	15,959.00
12/05/2022	2046 On 03-November-22			Bond Future	119.36	119.3418	119.3595	119.3418	1,566.00
12/05/2022	2046 On 02-February-23			Bond Future	121.40	121.3781	121.3951	121.3781	0.00
12/05/2022	2046 On 04-May-23			Bond Future	121.56	121.5460	121.5621	121.5460	0.00
12/05/2022	2050 On 04-August-22			Bond Future	122.15	121.3233	122.1472	121.3233	11,293.00
12/05/2022	2050 On 03-November-22			Bond Future	123.96	123.1201	123.9551	123.1201	0.00
12/05/2022	2050 On 02-February-23			Bond Future	123.97	123.1253	123.9730	123.1253	0.00
12/05/2022	2050 On 04-May-23			Bond Future	126.19	125.3316	126.1934	125.3316	0.00
12/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	AL37 On 04-August-22			Index Future	825.40	821.5780	825.4040	821.5780	0.00
12/05/2022	AL37 On 03-November-22			Index Future	837.54	833.6600	837.5350	833.6600	0.00
12/05/2022	AL37 On 02-February-23			Index Future	851.60	847.6700	851.6030	847.6700	0.00
12/05/2022	AL37 On 04-May-23			Index Future	866.64	862.6430	866.6390	862.6430	0.00
12/05/2022	AL7T On 04-August-22			Index Future	936.22	932.1630	936.2220	932.1630	0.00
12/05/2022	AL7T On 03-November-22			Index Future	949.98	945.8710	949.9810	945.8710	0.00
12/05/2022	AL7T On 02-February-23			Index Future	965.94	961.7680	965.9380	961.7680	0.00
12/05/2022	AL7T On 04-May-23			Index Future	982.99	978.7550	982.9930	978.7550	0.00
12/05/2022	ALBI On 04-August-22			Index Future	835.69	831.6250	835.6860	831.6250	131.00
12/05/2022	ALBI On 03-November-22			Index Future	847.97	843.8540	847.9680	843.8540	0.00
12/05/2022	ALBI On 02-February-23			Index Future	862.21	858.0370	862.2110	858.0370	0.00
12/05/2022	ALBI On 04-May-23			Index Future	877.44	873.1920	877.4350	873.1920	0.00
12/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2022	ES33 On 04-August-22			Bond Future	11.89	75.9995	76.3176	75.9995	350.00
12/05/2022	ES33 On 03-November-22			Bond Future	12.11	73.3430	73.6650	73.3430	0.00
12/05/2022	ES33 On 02-February-23			Bond Future	12.31	74.5973	74.9241	74.5973	0.00
12/05/2022	ES33 On 04-May-23			Bond Future	12.50	72.1480	72.4802	72.1480	0.00
12/05/2022	ES42 On 04-August-22			Bond Future	12.25	74.3522	74.7760	74.3522	4,769.00
12/05/2022	ES42 On 03-November-22			Bond Future	12.45	71.1935	71.6230	71.1935	0.00
12/05/2022	ES42 On 02-February-23			Bond Future	12.63	72.4135	72.8495	72.4135	0.00
12/05/2022	ES42 On 04-May-23			Bond Future	12.80	69.4527	69.8961	69.4527	0.00
12/05/2022	GOVI On 04-August-22			GOVI	824.13	820.1350	824.1330	820.1350	1,114.00
12/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	48730	1	5	1	0.00
12/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	48630	1	5	1	0.00
12/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	48530	1	5	1	0.00
12/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 03-November-22			GOVI	836.25	832.1950	836.2450	832.1950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	158150	12	16	12	0.00
12/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	158350	12	16	12	0.00
12/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	158250	12	16	12	0.00
12/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 02-February-23			GOVI	850.29	846.1810	850.2910	846.1810	0.00
12/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	5390	5	1	5	0.00
12/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	5290	5	1	5	0.00
12/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	5490	5	1	5	0.00
12/05/2022	GOVI On 04-May-23			GOVI	865.30	861.1270	865.3040	861.1270	0.00
12/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	124240	8	12	8	0.00
12/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	124440	8	12	8	0.00
12/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	124340	8	12	8	0.00
12/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
12/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2022	IGOV On 04-August-22			Index Future	320.92	320.3800	320.9200	320.3800	482.00
12/05/2022	IGOV On 03-November-22			Index Future	325.72	325.1690	325.7150	325.1690	16.00
12/05/2022	IGOV On 02-February-23			Index Future	331.26	330.7110	331.2620	330.7110	0.00
12/05/2022	IGOV On 04-May-23			Index Future	337.19	336.6270	337.1860	336.6270	0.00
12/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
12/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/05/2022	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
12/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.50	95.5150	95.5050	95.5150	0.00
12/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.0500	95.0650	95.0500	0.00
12/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9150	94.9250	94.9150	0.00
12/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.46	94.5150	94.5400	94.5150	0.00
12/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.59	94.3950	94.4150	94.3950	0.00
12/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.93	94.0050	94.0700	94.0050	0.00
12/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.45	93.4950	93.5550	93.4950	68.00
12/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.95	92.9500	93.0550	92.9500	0.00
12/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.32	92.5400	92.6800	92.5400	0.00
12/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.60	92.2400	92.4000	92.2400	75.00
12/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.69	92.1600	92.3150	92.1600	172.00
12/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.91	91.9400	92.0950	91.9400	0.00
12/05/2022	R023 On 04-August-22			Bond Future	5.45	104.6108	104.6702	104.6108	22,183.00
12/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	350	0	0	0	0.00
12/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	354	0	0	0	0.00
12/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	359	0	0	0	0.00
12/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	33	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
12/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	34	0	0	0	0.00
12/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	35	0	0	0	0.00
12/05/2022	R023 On 03-November-22			Bond Future	5.09	102.2183	102.2777	102.2183	0.00
12/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	378	0	0	0	0.00
12/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	373	0	0	0	0.00
12/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	375	0	0	0	0.00
12/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	15	0	0	0	0.00
12/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	15	0	0	0	0.00
12/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	15	0	0	0	0.00
12/05/2022	R035 On 04-August-22			Bond Future	10.91	89.7626	90.1846	89.7626	129,203.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	673	1	1	1	400.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1162	1	1	1	0.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	2456	2	2	2	0.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	7398	7	7	7	0.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	909	1	1	1	0.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1109	1	1	1	0.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1135	1	1	1	0.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	19	0	0	0	400.00
12/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	65	0	0	0	100.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	6929	7	7	7	0.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3023	3	3	3	0.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1129	1	1	1	100.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	9017	9	9	9	0.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2235	3	2	3	0.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2270	3	2	3	0.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2568	3	3	3	100.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	144	0	0	0	400.00
12/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2200	2	2	2	0.00
12/05/2022	R035 On 03-November-22			Bond Future	11.08	86.5854	87.0127	86.5854	3,020.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2592	2	3	2	0.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2560	2	3	2	0.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	589	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	200	0	0	0	582.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2625	2	3	2	0.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	9121	9	9	9	0.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2310	2	2	2	1,000.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1063	1	1	1	0.00
12/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2130	2	2	2	0.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2692	3	3	3	582.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4192	4	4	4	582.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	367	0	0	0	1,000.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2238	2	2	2	0.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	8188	9	8	9	0.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	5425	6	5	6	0.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2291	3	2	3	0.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2265	2	2	2	0.00
12/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2515	3	3	3	0.00
12/05/2022	R035 On 02-February-23			Bond Future	11.24	88.0453	88.4789	88.0453	0.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2341	2	2	2	1,000.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2369	2	2	2	0.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	782	1	1	1	1,000.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	10884	10	11	10	0.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1839	2	2	2	0.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1864	2	2	2	0.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1889	2	2	2	0.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1379	1	1	1	0.00
12/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	327	0	0	0	582.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	9232	10	9	10	0.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	6501	7	7	7	0.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4852	5	5	5	582.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4029	4	4	4	0.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	467	1	0	1	1,000.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4064	4	4	4	0.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4099	4	4	4	0.00
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3439	4	3	4	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3470	4	3	4	0.00
12/05/2022	R035 On 04-May-23			Bond Future	11.39	85.1115	85.5522	85.1115	0.00
12/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2786	3	3	3	0.00
12/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2730	3	3	3	0.00
12/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2758	3	3	3	0.00
12/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3751	4	4	4	0.00
12/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3811	4	4	4	0.00
12/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3781	4	4	4	0.00
12/05/2022	R186 On 04-August-22			Bond Future	8.55	107.8564	108.3835	107.8564	79,351.00
12/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	7	0	0	0	3,600.00
12/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	405	0	0	0	0.00
12/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	417	0	0	0	0.00
12/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	242	0	0	0	3,600.00
12/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	428	0	0	0	0.00
12/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	4552	4	5	4	0.00
12/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	87	0	0	0	3,600.00
12/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1944	2	2	2	0.00
12/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1971	2	2	2	0.00
12/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1997	2	2	2	0.00
12/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	6168	7	6	7	0.00
12/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2483	3	2	3	0.00
12/05/2022	R186 On 03-November-22			Bond Future	8.74	109.4288	109.9625	109.4288	11,129.00
12/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1124	1	1	1	0.00
12/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1107	1	1	1	0.00
12/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1090	1	1	1	0.00
12/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1845	2	2	2	0.00
12/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1827	2	2	2	0.00
12/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1808	2	2	2	0.00
12/05/2022	R186 On 02-February-23			Bond Future	8.90	105.9780	106.5196	105.9780	0.00
12/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	755	1	1	1	0.00
12/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	728	1	1	1	0.00
12/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	741	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2637	3	3	3	0.00
12/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2658	3	3	3	0.00
12/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2617	3	3	3	0.00
12/05/2022	R186 On 04-May-23			Bond Future	9.04	107.8585	108.4090	107.8585	0.00
12/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1563	1	2	1	0.00
12/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1579	1	2	1	0.00
12/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1595	1	2	1	0.00
12/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2237	3	2	3	0.00
12/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2221	3	2	3	0.00
12/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2252	3	2	3	0.00
12/05/2022	R197 On 04-August-22			Bond Future	326.89	326.7148	326.8898	326.7148	875.00
12/05/2022	R197 On 03-November-22			Bond Future	331.73	331.5529	331.7275	331.5529	0.00
12/05/2022	R197 On 02-February-23			Bond Future	328.68	328.5110	328.6842	328.5110	0.00
12/05/2022	R197 On 04-May-23			Bond Future	334.57	334.4001	334.5743	334.4001	0.00
12/05/2022	R202 On 04-August-22			Bond Future	248.80	248.7653	248.8046	248.7653	6,519.00
12/05/2022	R202 On 03-November-22			Bond Future	252.49	252.4488	252.4863	252.4488	0.00
12/05/2022	R202 On 02-February-23			Bond Future	252.17	252.1341	252.1692	252.1341	0.00
12/05/2022	R202 On 04-May-23			Bond Future	256.69	256.6509	256.6852	256.6509	0.00
12/05/2022	R209 On 04-August-22			Bond Future	10.88	69.3501	69.6901	69.3501	13,894.00
12/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	749	1	1	1	0.00
12/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	789	1	1	1	0.00
12/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	769	1	1	1	0.00
12/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2421	3	2	3	0.00
12/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2456	3	2	3	0.00
12/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2386	3	2	3	0.00
12/05/2022	R209 On 03-November-22			Bond Future	11.04	67.2163	67.5606	67.2163	4,135.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2044	2	2	2	0.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	3529	3	4	3	0.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	862	1	1	1	0.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1990	2	2	2	0.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2017	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
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	288	0	0	0	0.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	41	0	0	0	9,500.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	83	0	0	0	0.00
12/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2071	2	2	2	0.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2119	2	2	2	0.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	3761	4	4	4	0.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	8840	9	9	9	0.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	10367	11	10	11	0.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	6034	6	6	6	9,500.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2169	2	2	2	0.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2195	2	2	2	9,500.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1183	1	1	1	0.00
12/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2144	2	2	2	0.00
12/05/2022	R209 On 02-February-23			Bond Future	11.17	68.3502	68.6996	68.3502	0.00
12/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1602	1	2	1	0.00
12/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1559	1	2	1	0.00
12/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1580	1	2	1	0.00
12/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3561	4	4	4	0.00
12/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3625	4	4	4	0.00
12/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3593	4	4	4	0.00
12/05/2022	R209 On 04-May-23			Bond Future	11.30	66.4134	66.7685	66.4134	0.00
12/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2417	2	2	2	0.00
12/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2369	2	2	2	0.00
12/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2393	2	2	2	0.00
12/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3435	4	3	4	0.00
12/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3462	4	3	4	0.00
12/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3407	4	3	4	0.00
12/05/2022	R210 On 04-August-22			Bond Future	222.53	222.0754	222.5344	222.0754	1,025.00
12/05/2022	R210 On 03-November-22			Bond Future	222.88	222.4126	222.8763	222.4126	0.00
12/05/2022	R210 On 02-February-23			Bond Future	226.68	226.2067	226.6761	226.2067	0.00
12/05/2022	R210 On 04-May-23			Bond Future	227.69	227.2165	227.6923	227.2165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	R213 On 04-August-22			Bond Future	10.44	83.5909	83.9552	83.5909	26,997.00
12/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	384	0	0	0	0.00
12/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	362	0	0	0	0.00
12/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	373	0	0	0	0.00
12/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3041	3	3	3	0.00
12/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3120	3	3	3	0.00
12/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3081	3	3	3	0.00
12/05/2022	R213 On 03-November-22			Bond Future	10.62	81.2712	81.6401	81.2712	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1469	1	1	1	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	730	1	1	1	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1061	1	1	1	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	551	0	1	0	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	125	0	0	0	200.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1427	1	1	1	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1448	1	1	1	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1406	1	1	1	0.00
12/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	143	0	0	0	476.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	7283	8	7	8	0.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2610	3	3	3	200.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2556	3	3	3	0.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2583	3	3	3	0.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	7581	8	8	8	0.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	4356	5	4	5	476.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3137	3	3	3	476.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3837	4	4	4	200.00
12/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2529	3	3	3	0.00
12/05/2022	R213 On 02-February-23			Bond Future	10.79	82.6408	83.0150	82.6408	0.00
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1549	1	2	1	912.00
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1168	1	1	1	0.00
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1151	1	1	1	0.00
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	212	0	0	0	476.00
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	6764	6	7	6	0.00
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1185	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1397	1	1	1	0.00
12/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	850	1	1	1	0.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3453	4	3	4	476.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	623	1	1	1	912.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3843	4	4	4	0.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3228	3	3	3	0.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	8160	9	8	9	0.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4537	5	5	5	476.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3874	4	4	4	0.00
12/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3812	4	4	4	0.00
12/05/2022	R213 On 04-May-23			Bond Future	10.95	80.5599	80.9403	80.5599	0.00
12/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2208	2	2	2	0.00
12/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2186	2	2	2	0.00
12/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2230	2	2	2	0.00
12/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3114	3	3	3	0.00
12/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3161	3	3	3	0.00
12/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3137	3	3	3	0.00
12/05/2022	R214 On 04-August-22			Bond Future	11.14	66.3935	66.8013	66.3935	14,753.00
12/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1118	1	1	1	0.00
12/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1143	1	1	1	0.00
12/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1168	1	1	1	0.00
12/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2024	2	2	2	0.00
12/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1993	2	2	2	0.00
12/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2055	2	2	2	0.00
12/05/2022	R214 On 03-November-22			Bond Future	11.29	64.0760	64.4892	64.0760	0.00
12/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2373	2	2	2	0.00
12/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2402	2	2	2	0.00
12/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2343	2	2	2	0.00
12/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2007	2	2	2	0.00
12/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2031	2	2	2	0.00
12/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2056	2	2	2	0.00
12/05/2022	R214 On 02-February-23			Bond Future	11.42	65.1563	65.5758	65.1563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1783	2	2	2	0.00
12/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1736	2	2	2	0.00
12/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1759	2	2	2	0.00
12/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3608	4	4	4	0.00
12/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3640	4	4	4	0.00
12/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3576	4	4	4	0.00
12/05/2022	R214 On 04-May-23			Bond Future	11.54	63.0196	63.4460	63.0196	0.00
12/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2613	2	3	2	0.00
12/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2563	2	3	2	0.00
12/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2588	2	3	2	0.00
12/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3501	4	4	4	0.00
12/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3529	4	4	4	0.00
12/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3473	4	3	4	0.00
12/05/2022	R248 On 04-August-22			Bond Future	11.11	83.5080	83.9881	83.5080	188,886.00
12/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	14	0	0	0	0.00
12/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	268	0	0	0	0.00
12/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1587	1	2	1	0.00
12/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1269	1	1	1	1,700.00
12/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	115	0	0	0	1,700.00
12/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1553	1	2	1	0.00
12/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1520	1	2	1	0.00
12/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2408	3	2	3	0.00
12/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2370	3	2	3	0.00
12/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	5467	6	5	6	0.00
12/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2729	3	3	3	0.00
12/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2333	3	2	3	50.00
12/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	10967	11	11	11	0.00
12/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	6894	7	7	7	0.00
12/05/2022	R248 On 03-November-22			Bond Future	11.25	80.3029	80.7893	80.3029	0.00
12/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2899	3	3	3	0.00
12/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2936	3	3	3	0.00
12/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2973	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
12/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2580	3	3	3	0.00
12/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2549	3	3	3	0.00
12/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2518	3	3	3	0.00
12/05/2022	R248 On 02-February-23			Bond Future	11.39	81.6571	82.1508	81.6571	0.00
12/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2311	2	2	2	0.00
12/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2341	2	2	2	0.00
12/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2371	2	2	2	0.00
12/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4456	5	4	5	0.00
12/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4496	5	4	5	0.00
12/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4537	5	5	5	0.00
12/05/2022	R248 On 04-May-23			Bond Future	11.51	78.6737	79.1756	78.6737	0.00
12/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3208	3	3	3	0.00
12/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3240	3	3	3	0.00
12/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3272	3	3	3	0.00
12/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4306	5	4	5	0.00
12/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4341	5	4	5	0.00
12/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4376	5	4	5	0.00