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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/11/2022 TO: 10/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	2025 On 02-February-23			Bond Future	167.41	167.4165	167.4078	167.4165	6,088.00
10/11/2022	2025 On 04-May-23			Bond Future	170.80	170.8101	170.7999	170.8101	0.00
10/11/2022	2025 On 03-August-23			Bond Future	172.52	172.5346	172.5239	172.5346	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
10/11/2022	2025 On 02-November-23			Bond Future	176.08	176.0910	176.0800	176.0910	0.00
10/11/2022	2025 On 01-February-24			Bond Future	177.66	177.6666	177.6561	177.6666	0.00
10/11/2022	2029 On 02-February-23			Bond Future	121.91	122.2326	121.9061	122.2326	1,392.00
10/11/2022	2029 On 04-May-23			Bond Future	123.08	123.4161	123.0821	123.4161	0.00
10/11/2022	2029 On 03-August-23			Bond Future	125.58	125.9256	125.5846	125.9256	0.00
10/11/2022	2029 On 02-November-23			Bond Future	126.84	127.1892	126.8411	127.1892	0.00
10/11/2022	2029 On 01-February-24			Bond Future	129.27	129.6230	129.2687	129.6230	0.00
10/11/2022	2030 On 02-February-23			Bond Future	10.39	87.3515	88.4824	87.3515	90,949.00
10/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	111	0	0	0	102.00
10/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	191	0	0	0	388.00
10/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5394	4	5	4	5,000.00
10/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3874	3	4	3	0.00
10/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4010	3	4	3	0.00
10/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	1000	1	1	1	0.00
10/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	737	0	1	0	388.00
10/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	891	1	1	1	0.00
10/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	686	0	1	0	0.00
10/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	177	0	0	0	0.00
10/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4672	4	5	4	5,000.00
10/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	968	1	1	1	0.00
10/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	984	1	1	1	0.00
10/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	699	0	1	0	0.00
10/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	241	0	0	0	0.00
10/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	550	0	1	0	0.00
10/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3929	5	4	5	102.00
10/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5828	7	6	7	0.00
10/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2958	4	3	4	102.00
10/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2743	4	3	4	0.00
10/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	482	1	0	1	0.00
10/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6547	8	7	8	0.00
10/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6365	7	6	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
10/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	630	1	1	1	388.00
10/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7622	9	8	9	0.00
10/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3453	4	3	4	0.00
10/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3317	4	3	4	0.00
10/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3419	4	3	4	0.00
10/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2803	4	3	4	0.00
10/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2773	4	3	4	0.00
10/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	667	1	1	1	0.00
10/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	361	1	0	1	0.00
10/11/2022	2030 On 04-May-23			Bond Future	10.51	89.1032	90.2559	89.1032	0.00
10/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8927	8	9	8	0.00
10/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5731	5	6	5	0.00
10/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7115	6	7	6	0.00
10/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8685	8	9	8	0.00
10/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2673	2	3	2	0.00
10/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1041	1	1	1	150.00
10/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2936	2	3	2	350.00
10/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4853	4	5	4	0.00
10/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2404	2	2	2	479.00
10/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2627	2	3	2	0.00
10/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2650	2	3	2	0.00
10/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1139	1	1	1	479.00
10/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1274	1	1	1	388.00
10/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1607	1	2	1	1,080.00
10/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	582	0	1	0	388.00
10/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7359	8	7	8	0.00
10/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5222	6	5	6	0.00
10/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3865	5	4	5	0.00
10/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4532	5	5	5	0.00
10/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4903	6	5	6	0.00
10/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2553	3	3	3	0.00
10/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2573	3	3	3	0.00
10/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2788	3	3	3	0.00

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10/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1303	2	1	2	150.00
10/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2315	3	2	3	0.00
10/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2532	3	3	3	0.00
10/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	485	1	0	1	479.00
10/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	719	1	1	1	1,080.00
10/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1028	1	1	1	388.00
10/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	457	1	0	1	350.00
10/11/2022	2030 On 03-August-23			Bond Future	10.63	86.8877	88.0635	86.8877	0.00
10/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8619	8	9	8	0.00
10/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4840	4	5	4	0.00
10/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9595	9	10	9	0.00
10/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4784	4	5	4	0.00
10/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4812	4	5	4	0.00
10/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2501	2	3	2	1,012.00
10/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3027	2	3	2	350.00
10/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2955	4	3	4	0.00
10/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1826	2	2	2	0.00
10/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1851	2	2	2	0.00
10/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	653	1	1	1	350.00
10/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3496	4	3	4	0.00
10/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	797	1	1	1	1,012.00
10/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1839	2	2	2	0.00
10/11/2022	2030 On 02-November-23			Bond Future	10.75	88.6598	89.8596	88.6598	0.00
10/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	2984	2	3	2	0.00
10/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2961	2	3	2	0.00
10/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2938	2	3	2	0.00
10/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2740	3	3	3	0.00
10/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2722	3	3	3	0.00
10/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2704	3	3	3	0.00
10/11/2022	2030 On 01-February-24			Bond Future	10.92	86.3285	87.5514	86.3285	0.00
10/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4229	4	4	4	0.00
10/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4204	4	4	4	0.00
10/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4253	4	4	4	0.00

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10/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2484	3	2	3	0.00
10/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2512	3	3	3	0.00
10/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2498	3	2	3	0.00
10/11/2022	2032 On 02-February-23			Bond Future	10.88	86.6603	87.9086	86.6603	118,313.00
10/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	104	0	0	0	454.00
10/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9059	8	9	8	0.00
10/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5330	4	5	4	0.00
10/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	969	1	1	1	0.00
10/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	952	1	1	1	0.00
10/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	639	0	1	0	0.00
10/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	153	0	0	0	500.00
10/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	407	0	0	0	750.00
10/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1523	1	2	1	750.00
10/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4749	4	5	4	0.00
10/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	986	1	1	1	0.00
10/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	711	0	1	0	500.00
10/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1168	1	1	1	0.00
10/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	3163	4	3	4	454.00
10/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4201	5	4	5	0.00
10/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3511	4	4	4	0.00
10/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	750	1	1	1	0.00
10/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2626	3	3	3	0.00
10/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5536	7	6	7	0.00
10/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7817	9	8	9	0.00
10/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4454	5	4	5	454.00
10/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3583	5	4	5	0.00
10/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3547	4	4	4	0.00
10/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	615	1	1	1	500.00
10/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	177	0	0	0	750.00
10/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8692	10	9	10	0.00
10/11/2022	2032 On 04-May-23			Bond Future	11.00	84.2355	85.5081	84.2355	66,448.00
10/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2845	2	3	2	0.00

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10/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2244	2	2	2	400.00
10/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2820	2	3	2	0.00
10/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11529	10	12	10	0.00
10/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2870	2	3	2	0.00
10/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4206	3	4	3	400.00
10/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3422	4	3	4	0.00
10/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	447	1	0	1	400.00
10/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3473	4	3	4	0.00
10/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4172	5	4	5	0.00
10/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3447	4	3	4	0.00
10/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2380	3	2	3	0.00
10/11/2022	2032 On 03-August-23			Bond Future	11.12	85.9295	87.2275	85.9295	2,600.00
10/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5361	5	5	5	0.00
10/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5392	5	5	5	0.00
10/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5423	5	5	5	0.00
10/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5835	5	6	5	5,000.00
10/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2132	3	2	3	0.00
10/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2322	3	2	3	0.00
10/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2338	3	2	3	0.00
10/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2353	3	2	3	0.00
10/11/2022	2032 On 02-November-23			Bond Future	11.24	83.5219	84.8464	83.5219	0.00
10/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3434	3	3	3	0.00
10/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3408	3	3	3	0.00
10/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3459	3	3	3	0.00
10/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3470	4	3	4	0.00
10/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3515	4	4	4	0.00
10/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3492	4	3	4	0.00
10/11/2022	2032 On 01-February-24			Bond Future	11.40	85.0965	86.4465	85.0965	0.00
10/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5075	4	5	4	0.00
10/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5046	4	5	4	0.00
10/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5018	4	5	4	0.00
10/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3056	4	3	4	0.00
10/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3040	4	3	4	0.00

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10/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3023	4	3	4	0.00
10/11/2022	2033 On 02-February-23			Bond Future	116.20	116.8274	116.1952	116.8274	7,279.00
10/11/2022	2033 On 04-May-23			Bond Future	117.17	117.8116	117.1657	117.8116	0.00
10/11/2022	2033 On 03-August-23			Bond Future	119.55	120.2071	119.5478	120.2071	0.00
10/11/2022	2033 On 02-November-23			Bond Future	120.59	121.2618	120.5889	121.2618	0.00
10/11/2022	2033 On 01-February-24			Bond Future	122.90	123.5823	122.8969	123.5823	19.00
10/11/2022	2037 On 02-February-23			Bond Future	11.37	78.8197	80.3021	78.8197	130,349.00
10/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1590	1	2	1	0.00
10/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1712	1	2	1	636.00
10/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1543	1	2	1	0.00
10/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1566	1	2	1	0.00
10/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4630	4	5	4	0.00
10/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3539	5	4	5	0.00
10/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3576	5	4	5	0.00
10/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3319	4	3	4	0.00
10/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1205	2	1	2	636.00
10/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3501	4	4	4	0.00
10/11/2022	2037 On 04-May-23			Bond Future	11.48	80.4006	81.9121	80.4006	0.00
10/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4656	4	5	4	400.00
10/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	12261	11	12	11	0.00
10/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	3215	3	3	3	0.00
10/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2453	2	2	2	400.00
10/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	3158	2	3	2	0.00
10/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	3186	3	3	3	0.00
10/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4187	5	4	5	0.00
10/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5129	6	5	6	0.00
10/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4218	5	4	5	0.00
10/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	676	1	1	1	400.00
10/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4157	5	4	5	0.00
10/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	2956	4	3	4	0.00
10/11/2022	2037 On 03-August-23			Bond Future	11.60	77.7598	79.3015	77.7598	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
10/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	6005	5	6	5	0.00
10/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5936	5	6	5	0.00
10/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5971	5	6	5	0.00
10/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3042	4	3	4	0.00
10/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3062	4	3	4	0.00
10/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3023	4	3	4	0.00
10/11/2022	2037 On 02-November-23			Bond Future	11.71	79.3459	80.9190	79.3459	0.00
10/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3841	3	4	3	0.00
10/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3813	3	4	3	0.00
10/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3869	3	4	3	0.00
10/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	4722	6	5	6	0.00
10/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	4693	6	5	6	0.00
10/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	4664	6	5	6	0.00
10/11/2022	2037 On 01-February-24			Bond Future	11.85	76.5875	78.1908	76.5875	0.00
10/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6121	5	6	5	0.00
10/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6089	5	6	5	0.00
10/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6153	5	6	5	0.00
10/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	3606	4	4	4	0.00
10/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	3646	4	4	4	0.00
10/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	3626	4	4	4	0.00
10/11/2022	2038 On 02-February-23			Bond Future	128.04	129.1485	128.0370	129.1485	4,059.00
10/11/2022	2038 On 04-May-23			Bond Future	130.63	131.7667	130.6317	131.7667	1,678.00
10/11/2022	2038 On 03-August-23			Bond Future	131.32	132.4789	131.3206	132.4789	0.00
10/11/2022	2038 On 02-November-23			Bond Future	134.03	135.2096	134.0275	135.2096	0.00
10/11/2022	2038 On 01-February-24			Bond Future	134.57	135.7776	134.5732	135.7776	0.00
10/11/2022	2040 On 02-February-23			Bond Future	11.42	80.5008	82.1642	80.5008	119,335.00
10/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	314	0	0	0	0.00
10/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	335	0	0	0	388.00
10/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	5203	4	5	4	0.00
10/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1717	1	2	1	0.00
10/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1743	1	2	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
10/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	1312	1	1	1	0.00
10/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5958	5	6	5	0.00
10/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	6094	5	6	5	0.00
10/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1769	1	2	1	0.00
10/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1378	1	1	1	388.00
10/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1958	1	2	1	621.00
10/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3473	5	3	5	0.00
10/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1249	2	1	2	621.00
10/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4422	6	4	6	0.00
10/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	3745	5	4	5	0.00
10/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	976	1	1	1	388.00
10/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1013	1	1	1	0.00
10/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	3784	5	4	5	0.00
10/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	3825	5	4	5	0.00
10/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	8675	10	9	10	0.00
10/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4557	6	5	6	0.00
10/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	8876	10	9	10	0.00
10/11/2022	2040 On 04-May-23			Bond Future	11.53	82.1156	83.8116	82.1156	300.00
10/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11708	10	12	10	0.00
10/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3651	3	4	3	0.00
10/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3842	3	4	3	486.00
10/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1837	1	2	1	486.00
10/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	2263	2	2	2	388.00
10/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	966	1	1	1	388.00
10/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3620	3	4	3	0.00
10/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8846	8	9	8	0.00
10/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3683	3	4	3	0.00
10/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4328	5	4	5	0.00
10/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7116	8	7	8	0.00
10/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1582	2	2	2	388.00
10/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	960	1	1	1	486.00
10/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4392	5	4	5	0.00
10/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10247	12	10	12	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
10/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6245	7	6	7	0.00
10/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4171	5	4	5	0.00
10/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4360	5	4	5	0.00
10/11/2022	2040 On 03-August-23			Bond Future	11.65	79.2588	80.9888	79.2588	0.00
10/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6637	6	7	6	0.00
10/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6600	6	7	6	0.00
10/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6674	6	7	6	0.00
10/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3199	4	3	4	0.00
10/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3240	4	3	4	0.00
10/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3220	4	3	4	0.00
10/11/2022	2040 On 02-November-23			Bond Future	11.75	80.8755	82.6408	80.8755	0.00
10/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4340	4	4	4	0.00
10/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4310	3	4	3	0.00
10/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4280	3	4	3	0.00
10/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5333	6	5	6	0.00
10/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5269	6	5	6	0.00
10/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5301	6	5	6	0.00
10/11/2022	2040 On 01-February-24			Bond Future	11.89	77.8955	79.6944	77.8955	0.00
10/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6732	6	7	6	0.00
10/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6697	6	7	6	0.00
10/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6662	6	7	6	0.00
10/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4094	5	4	5	0.00
10/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4072	5	4	5	0.00
10/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4051	5	4	5	0.00
10/11/2022	2044 On 02-February-23			Bond Future	11.38	77.6386	79.3096	77.6386	94,637.00
10/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	2026	1	2	1	0.00
10/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	2143	1	2	1	1,300.00
10/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1968	1	2	1	0.00
10/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1997	1	2	1	0.00
10/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	5184	4	5	4	0.00
10/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4748	4	5	4	1,300.00
10/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1474	2	1	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
10/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1304	2	1	2	4,000.00
10/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3537	5	4	5	0.00
10/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3346	4	3	4	0.00
10/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3576	5	4	5	0.00
10/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3498	5	3	5	0.00
10/11/2022	2044 On 04-May-23			Bond Future	11.48	79.1960	80.8998	79.1960	0.00
10/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	5040	4	5	4	0.00
10/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5994	5	6	5	0.00
10/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3916	3	4	3	0.00
10/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6997	6	7	6	0.00
10/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3850	3	4	3	0.00
10/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3883	3	4	3	0.00
10/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4281	5	4	5	0.00
10/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4313	5	4	5	0.00
10/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3340	4	3	4	4,115.00
10/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2292	3	2	3	1,500.00
10/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4249	5	4	5	0.00
10/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2767	3	3	3	4,115.00
10/11/2022	2044 On 03-August-23			Bond Future	11.59	76.4058	78.1437	76.4058	0.00
10/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6898	6	7	6	0.00
10/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6823	6	7	6	0.00
10/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6861	6	7	6	0.00
10/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3359	4	3	4	0.00
10/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3380	4	3	4	0.00
10/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3338	4	3	4	0.00
10/11/2022	2044 On 02-November-23			Bond Future	11.68	77.9643	79.7376	77.9643	0.00
10/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4707	4	5	4	0.00
10/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4738	4	5	4	0.00
10/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4769	4	5	4	0.00
10/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5486	6	5	6	0.00
10/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5518	6	6	6	0.00
10/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5550	6	6	6	0.00
10/11/2022	2044 On 01-February-24			Bond Future	11.81	75.0544	76.8616	75.0544	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
10/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	7131	6	7	6	0.00
10/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	7167	6	7	6	0.00
10/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7202	6	7	6	0.00
10/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4333	5	4	5	0.00
10/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4356	5	4	5	0.00
10/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4378	5	4	5	0.00
10/11/2022	2046 On 02-February-23			Bond Future	115.31	116.2434	115.3068	116.2434	12,116.00
10/11/2022	2046 On 04-May-23			Bond Future	115.61	116.5666	115.6102	116.5666	4,935.00
10/11/2022	2046 On 03-August-23			Bond Future	117.96	118.9371	117.9608	118.9371	0.00
10/11/2022	2046 On 02-November-23			Bond Future	118.30	119.2955	118.2993	119.2955	0.00
10/11/2022	2046 On 01-February-24			Bond Future	120.56	121.5768	120.5619	121.5768	0.00
10/11/2022	2050 On 02-February-23			Bond Future	118.06	116.3666	118.0646	116.3666	9,301.00
10/11/2022	2050 On 04-May-23			Bond Future	120.46	118.7254	120.4569	118.7254	3,359.00
10/11/2022	2050 On 03-August-23			Bond Future	120.72	118.9515	120.7180	118.9515	0.00
10/11/2022	2050 On 02-November-23			Bond Future	123.21	121.4034	123.2063	121.4034	0.00
10/11/2022	2050 On 01-February-24			Bond Future	123.32	121.4788	123.3166	121.4788	0.00
10/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	AL37 On 02-February-23			Index Future	854.47	849.6800	854.4690	849.6800	0.00
10/11/2022	AL37 On 04-May-23			Index Future	871.57	866.6940	871.5710	866.6940	0.00
10/11/2022	AL37 On 03-August-23			Index Future	889.09	884.1150	889.0900	884.1150	0.00
10/11/2022	AL37 On 02-November-23			Index Future	907.22	902.1420	907.2180	902.1420	0.00
10/11/2022	AL37 On 01-February-24			Index Future	924.40	919.2290	924.4040	919.2290	0.00
10/11/2022	AL7T On 02-February-23			Index Future	983.96	970.8610	983.9550	970.8610	0.00
10/11/2022	AL7T On 04-May-23			Index Future	1003.65	990.3010	1003.6490	990.3010	0.00
10/11/2022	AL7T On 03-August-23			Index Future	1023.82	1010.2070	1023.8220	1010.2070	0.00
10/11/2022	AL7T On 02-November-23			Index Future	1044.70	1030.8050	1044.6970	1030.8050	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
10/11/2022	AL7T On 01-February-24			Index Future	1064.49	1050.3290	1064.4880	1050.3290	0.00
10/11/2022	ALBI On 02-February-23			Index Future	866.68	853.9070	866.6820	853.9070	109.00
10/11/2022	ALBI On 04-May-23			Index Future	884.03	871.0050	884.0290	871.0050	0.00
10/11/2022	ALBI On 03-August-23			Index Future	901.80	888.5130	901.7970	888.5130	0.00
10/11/2022	ALBI On 02-November-23			Index Future	920.19	906.6300	920.1850	906.6300	0.00
10/11/2022	ALBI On 01-February-24			Index Future	937.62	923.8010	937.6160	923.8010	0.00
10/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C202 On 07-December-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
10/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2022	ES33 On 02-February-23			Bond Future	12.22	74.1586	75.3503	74.1586	350.00
10/11/2022	ES33 On 04-May-23			Bond Future	12.37	71.8670	73.0823	71.8670	0.00
10/11/2022	ES33 On 03-August-23			Bond Future	12.53	73.3288	74.5687	73.3288	0.00
10/11/2022	ES33 On 02-November-23			Bond Future	12.70	71.0455	72.3109	71.0455	0.00
10/11/2022	ES33 On 01-February-24			Bond Future	12.90	72.3999	73.6899	72.3999	0.00
10/11/2022	ES42 On 02-February-23			Bond Future	12.39	72.7156	74.1414	72.7156	4,715.00
10/11/2022	ES42 On 04-May-23			Bond Future	12.53	69.9263	71.3804	69.9263	0.00
10/11/2022	ES42 On 03-August-23			Bond Future	12.66	71.3489	72.8325	71.3489	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
10/11/2022	ES42 On 02-November-23			Bond Future	12.81	68.5573	70.0714	68.5573	0.00
10/11/2022	ES42 On 01-February-24			Bond Future	12.97	69.8619	71.4053	69.8619	0.00
10/11/2022	GOVI On 02-February-23			GOVI	854.37	841.7630	854.3720	841.7630	835.00
10/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	35320	0	4	0	0.00
10/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	35420	0	4	0	0.00
10/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	35520	0	4	0	0.00
10/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	9	0	9	0.00
10/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	9	0	9	0.00
10/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	9	0	9	0.00
10/11/2022	GOVI On 04-May-23			GOVI	871.47	858.6180	871.4730	858.6180	0.00
10/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	185930	6	19	6	0.00
10/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	186030	6	19	6	0.00
10/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	186130	6	19	6	0.00
10/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 03-August-23			GOVI	888.99	875.8770	888.9890	875.8770	0.00
10/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	517590	39	52	39	0.00
10/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	517790	39	52	39	0.00
10/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	517690	39	52	39	0.00
10/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 02-November-23			GOVI	907.12	893.7360	907.1150	893.7360	0.00
10/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	213150	8	21	8	0.00
10/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	213050	8	21	8	0.00
10/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	212950	8	21	8	0.00
10/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 01-February-24			GOVI	924.30	910.6630	924.2990	910.6630	0.00
10/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	443190	31	44	31	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
10/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	443090	31	44	31	0.00
10/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	442990	31	44	31	0.00
10/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2022	IGOV On 02-February-23			Index Future	326.96	327.4150	326.9600	327.4150	669.00
10/11/2022	IGOV On 04-May-23			Index Future	333.58	334.0490	333.5820	334.0490	16.00
10/11/2022	IGOV On 03-August-23			Index Future	340.36	340.8410	340.3640	340.8410	0.00
10/11/2022	IGOV On 02-November-23			Index Future	347.38	347.8660	347.3800	347.8660	0.00
10/11/2022	IGOV On 01-February-24			Index Future	354.03	354.5290	354.0340	354.5290	0.00
10/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.59	93.4350	93.4150	93.4350	0.00
10/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.17	92.7850	92.8350	92.7850	68.00
10/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.19	92.7500	92.8100	92.7500	0.00
10/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.53	92.3500	92.4700	92.3500	0.00
10/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.56	92.3050	92.4450	92.3050	0.00
10/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.67	92.1900	92.3300	92.1900	0.00
10/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.77	92.0600	92.2300	92.0600	0.00
10/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.84	91.9950	92.1650	91.9950	75.00
10/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.90	91.9100	92.1050	91.9100	272.00
10/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.95	91.8600	92.0500	91.8600	0.00
10/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.89	91.9000	92.1100	91.9000	0.00
10/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.94	91.8550	92.0650	91.8550	0.00
10/11/2022	R035 On 02-February-23			Bond Future	11.23	87.0431	88.5671	87.0431	161,194.00
10/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	5196	4	5	4	0.00
10/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10703	9	11	9	0.00
10/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1922	1	2	1	976.00
10/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1949	1	2	1	0.00
10/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1455	1	1	1	0.00
10/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1477	1	1	1	0.00
10/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	541	0	1	0	976.00
10/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	1011	1	1	1	388.00
10/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	229	0	0	0	388.00
10/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	5031	4	5	4	0.00
10/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1500	1	1	1	0.00
10/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	1047	1	1	1	0.00
10/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	941	1	1	1	0.00
10/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	191	0	0	0	582.00
10/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	209	0	0	0	0.00
10/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9007	10	9	10	0.00
10/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4695	6	5	6	0.00
10/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4519	6	5	6	0.00
10/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4432	6	4	6	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
10/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6172	7	6	7	0.00
10/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3552	5	4	5	0.00
10/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	197	0	0	0	976.00
10/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8515	10	9	10	0.00
10/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3589	5	4	5	0.00
10/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3626	5	4	5	0.00
10/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2931	4	3	4	582.00
10/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2963	4	3	4	0.00
10/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	993	1	1	1	388.00
10/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8760	10	9	10	0.00
10/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1044	2	1	2	0.00
10/11/2022	R035 On 04-May-23			Bond Future	11.34	84.2826	85.8363	84.2826	0.00
10/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3288	3	3	3	0.00
10/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	745	1	1	1	388.00
10/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1462	1	1	1	491.00
10/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7616	6	8	6	0.00
10/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	3146	2	3	2	491.00
10/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3231	3	3	3	0.00
10/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3259	3	3	3	0.00
10/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1784	1	2	1	388.00
10/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10510	9	11	9	0.00
10/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	900	1	1	1	491.00
10/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	3969	5	4	5	0.00
10/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6141	7	6	7	0.00
10/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1567	2	2	2	388.00
10/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	6928	8	7	8	0.00
10/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9853	11	10	11	0.00
10/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4115	5	4	5	0.00
10/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4027	5	4	5	0.00
10/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	3997	5	4	5	0.00
10/11/2022	R035 On 03-August-23			Bond Future	11.45	85.9774	87.5623	85.9774	0.00
10/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5869	5	6	5	0.00
10/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5903	5	6	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
10/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5937	5	6	5	0.00
10/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	2970	4	3	4	0.00
10/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	2989	4	3	4	0.00
10/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3008	4	3	4	0.00
10/11/2022	R035 On 02-November-23			Bond Future	11.58	83.2259	84.8431	83.2259	0.00
10/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3738	3	4	3	0.00
10/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3684	3	4	3	0.00
10/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3711	3	4	3	0.00
10/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	4565	5	5	5	0.00
10/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	4594	5	5	5	0.00
10/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4537	5	5	5	0.00
10/11/2022	R035 On 01-February-24			Bond Future	11.73	84.7955	86.4436	84.7955	0.00
10/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5935	5	6	5	0.00
10/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5999	5	6	5	0.00
10/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5967	5	6	5	0.00
10/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3560	4	4	4	0.00
10/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3579	4	4	4	0.00
10/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3540	4	4	4	0.00
10/11/2022	R186 On 02-February-23			Bond Future	8.82	106.1322	106.7595	106.1322	78,196.00
10/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	590	0	1	0	0.00
10/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	571	0	1	0	0.00
10/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	580	0	1	0	0.00
10/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2237	3	2	3	0.00
10/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2261	3	2	3	0.00
10/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2213	3	2	3	0.00
10/11/2022	R186 On 04-May-23			Bond Future	8.88	108.2589	108.8979	108.2589	12,188.00
10/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1491	1	1	1	0.00
10/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1507	1	2	1	0.00
10/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1523	1	2	1	0.00
10/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1676	2	2	2	0.00
10/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1661	2	2	2	0.00
10/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1691	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
10/11/2022	R186 On 03-August-23			Bond Future	8.95	105.1303	105.7819	105.1303	0.00
10/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3343	3	3	3	0.00
10/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3384	3	3	3	0.00
10/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3363	3	3	3	0.00
10/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1073	1	1	1	0.00
10/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1081	1	1	1	0.00
10/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1066	1	1	1	0.00
10/11/2022	R186 On 02-November-23			Bond Future	9.01	107.2745	107.9394	107.2745	0.00
10/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4561	4	5	4	0.00
10/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2528	2	3	2	0.00
10/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2510	2	3	2	0.00
10/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2118	2	2	2	1,715.00
10/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2546	2	3	2	0.00
10/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1488	2	1	2	0.00
10/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1507	2	2	2	0.00
10/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1497	2	1	2	0.00
10/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	794	1	1	1	1,715.00
10/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1739	2	2	2	0.00
10/11/2022	R186 On 01-February-24			Bond Future	9.15	103.9960	104.6739	103.9960	0.00
10/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2560	2	3	2	0.00
10/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2528	2	3	2	0.00
10/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2544	2	3	2	0.00
10/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1624	2	2	2	0.00
10/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1642	2	2	2	0.00
10/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1633	2	2	2	0.00
10/11/2022	R197 On 02-February-23			Bond Future	329.68	329.6920	329.6802	329.6920	977.00
10/11/2022	R197 On 04-May-23			Bond Future	336.36	336.3745	336.3597	336.3745	0.00
10/11/2022	R197 On 03-August-23			Bond Future	334.11	334.1216	334.1061	334.1216	0.00
10/11/2022	R197 On 02-November-23			Bond Future	340.99	341.0089	340.9930	341.0089	0.00
10/11/2022	R202 On 02-February-23			Bond Future	252.18	252.1871	252.1824	252.1871	5,970.00
10/11/2022	R202 On 04-May-23			Bond Future	257.29	257.2983	257.2915	257.2983	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
10/11/2022	R202 On 03-August-23			Bond Future	257.69	257.7004	257.6929	257.7004	0.00
10/11/2022	R202 On 02-November-23			Bond Future	263.00	263.0121	263.0046	263.0121	0.00
10/11/2022	R202 On 01-February-24			Bond Future	263.07	263.0796	263.0730	263.0796	0.00
10/11/2022	R209 On 02-February-23			Bond Future	11.23	67.1581	68.4374	67.1581	24,713.00
10/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	1163	1	1	1	0.00
10/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	1126	1	1	1	0.00
10/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	1144	1	1	1	0.00
10/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3385	4	3	4	0.00
10/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3454	4	3	4	0.00
10/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3419	4	3	4	0.00
10/11/2022	R209 On 04-May-23			Bond Future	11.33	65.3513	66.6556	65.3513	2,510.00
10/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2643	2	3	2	0.00
10/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6842	6	7	6	0.00
10/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2385	2	2	2	0.00
10/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2619	2	3	2	0.00
10/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	800	1	1	1	1,000.00
10/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2596	2	3	2	0.00
10/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3801	5	4	5	0.00
10/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	7955	9	8	9	0.00
10/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3774	5	4	5	0.00
10/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4057	5	4	5	6,250.00
10/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1308	2	1	2	8,500.00
10/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3746	4	4	4	0.00
10/11/2022	R209 On 03-August-23			Bond Future	11.43	66.6655	67.9959	66.6655	0.00
10/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5139	4	5	4	0.00
10/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5080	4	5	4	0.00
10/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5110	4	5	4	0.00
10/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2639	3	3	3	0.00
10/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2673	3	3	3	0.00
10/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2656	3	3	3	0.00
10/11/2022	R209 On 02-November-23			Bond Future	11.53	64.8735	66.2310	64.8735	0.00
10/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3212	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
10/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3165	3	3	3	0.00
10/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3188	3	3	3	0.00
10/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4169	5	4	5	0.00
10/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4143	5	4	5	0.00
10/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4117	5	4	5	0.00
10/11/2022	R209 On 01-February-24			Bond Future	11.66	66.0968	67.4802	66.0968	0.00
10/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5259	4	5	4	0.00
10/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5287	4	5	4	0.00
10/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5315	5	5	5	0.00
10/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3092	4	3	4	0.00
10/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3110	4	3	4	0.00
10/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3127	4	3	4	0.00
10/11/2022	R210 On 02-February-23			Bond Future	231.11	232.6122	231.1069	232.6122	572.00
10/11/2022	R210 On 04-May-23			Bond Future	232.71	234.2450	232.7074	234.2450	0.00
10/11/2022	R210 On 03-August-23			Bond Future	237.44	239.0082	237.4389	239.0082	0.00
10/11/2022	R210 On 02-November-23			Bond Future	239.16	240.7617	239.1601	240.7617	0.00
10/11/2022	R210 On 01-February-24			Bond Future	243.74	245.3675	243.7361	245.3675	0.00
10/11/2022	R213 On 02-February-23			Bond Future	10.76	82.0204	83.1441	82.0204	33,104.00
10/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	98	0	0	0	476.00
10/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1143	1	1	1	912.00
10/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	808	1	1	1	0.00
10/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	794	1	1	1	0.00
10/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	546	0	1	0	0.00
10/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	822	1	1	1	0.00
10/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	1006	1	1	1	0.00
10/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6558	6	7	6	0.00
10/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	288	0	0	0	912.00
10/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3354	4	3	4	0.00
10/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2934	4	3	4	476.00
10/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2693	3	3	3	0.00
10/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3388	4	3	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
10/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3320	4	3	4	0.00
10/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7917	9	8	9	0.00
10/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	4104	5	4	5	476.00
10/11/2022	R213 On 04-May-23			Bond Future	10.88	80.1107	81.2562	80.1107	0.00
10/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2451	2	2	2	0.00
10/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2430	2	2	2	0.00
10/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2472	2	2	2	0.00
10/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3041	4	3	4	0.00
10/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3089	4	3	4	0.00
10/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3065	4	3	4	0.00
10/11/2022	R213 On 03-August-23			Bond Future	11.00	81.7215	82.8899	81.7215	0.00
10/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4796	4	5	4	0.00
10/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4768	4	5	4	0.00
10/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4824	4	5	4	0.00
10/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2121	3	2	3	0.00
10/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2135	3	2	3	0.00
10/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2107	3	2	3	0.00
10/11/2022	R213 On 02-November-23			Bond Future	11.12	79.8349	81.0271	79.8349	0.00
10/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2999	2	3	2	0.00
10/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2976	2	3	2	0.00
10/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3022	2	3	2	0.00
10/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	2988	4	3	4	0.00
10/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3027	4	3	4	0.00
10/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3007	4	3	4	0.00
10/11/2022	R213 On 01-February-24			Bond Future	11.29	81.3417	82.5567	81.3417	0.00
10/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4483	4	4	4	0.00
10/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4457	4	4	4	0.00
10/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4432	4	4	4	0.00
10/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2767	3	3	3	0.00
10/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2752	3	3	3	0.00
10/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2737	3	3	3	0.00
10/11/2022	R214 On 02-February-23			Bond Future	11.30	64.8709	66.2469	64.8709	71,370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1725	1	2	1	0.00
10/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3888	3	4	3	1,600.00
10/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1676	1	2	1	0.00
10/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1700	1	2	1	0.00
10/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1749	1	2	1	1,600.00
10/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2878	4	3	4	0.00
10/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	2909	4	3	4	0.00
10/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1255	2	1	2	0.00
10/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2847	4	3	4	0.00
10/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2816	4	3	4	0.00
10/11/2022	R214 On 04-May-23			Bond Future	11.39	62.8715	64.2745	62.8715	0.00
10/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3311	3	3	3	0.00
10/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3256	3	3	3	0.00
10/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3284	3	3	3	0.00
10/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3369	4	3	4	0.00
10/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3394	4	3	4	0.00
10/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3343	4	3	4	0.00
10/11/2022	R214 On 03-August-23			Bond Future	11.48	64.1358	65.5669	64.1358	0.00
10/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5960	5	6	5	0.00
10/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5896	5	6	5	0.00
10/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5928	5	6	5	0.00
10/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2551	3	3	3	0.00
10/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2567	3	3	3	0.00
10/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2535	3	3	3	0.00
10/11/2022	R214 On 02-November-23			Bond Future	11.58	62.1444	63.6047	62.1444	0.00
10/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3852	3	4	3	0.00
10/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3800	3	4	3	0.00
10/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3827	3	4	3	0.00
10/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4428	5	4	5	0.00
10/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4454	5	4	5	0.00
10/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4401	5	4	5	0.00
10/11/2022	R214 On 01-February-24			Bond Future	11.70	63.3164	64.8047	63.3164	0.00
10/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5720	5	6	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
10/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5691	5	6	5	0.00
10/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5749	5	6	5	0.00
10/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3455	4	3	4	0.00
10/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3493	4	3	4	0.00
10/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3474	4	3	4	0.00
10/11/2022	R248 On 02-February-23			Bond Future	11.28	81.1033	82.8291	81.1033	250,478.00
10/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	658	0	1	0	0.00
10/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	2095	1	2	1	0.00
10/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	2219	2	2	2	0.00
10/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	2126	1	2	1	0.00
10/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1917	1	2	1	2,542.00
10/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	4477	3	4	3	2,542.00
10/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	2157	2	2	2	0.00
10/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3564	5	4	5	0.00
10/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3487	5	3	5	0.00
10/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1749	2	2	2	0.00
10/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	3886	5	4	5	0.00
10/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3603	5	4	5	0.00
10/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3643	5	4	5	0.00
10/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7070	9	7	9	0.00
10/11/2022	R248 On 04-May-23			Bond Future	11.38	78.2681	80.0277	78.2681	10,943.00
10/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3998	3	4	3	0.00
10/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	4033	3	4	3	0.00
10/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	4067	3	4	3	0.00
10/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4249	5	4	5	0.00
10/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4282	5	4	5	0.00
10/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4314	5	4	5	0.00
10/11/2022	R248 On 03-August-23			Bond Future	11.48	79.8044	81.5994	79.8044	0.00
10/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	7175	6	7	6	0.00
10/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	7214	6	7	6	0.00
10/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	7253	6	7	6	0.00
10/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3267	4	3	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
10/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3288	4	3	4	0.00
10/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3309	4	3	4	0.00
10/11/2022	R248 On 02-November-23			Bond Future	11.57	77.0098	78.8414	77.0098	13,000.00
10/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4662	4	5	4	0.00
10/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4596	4	5	4	0.00
10/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4629	4	5	4	0.00
10/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5166	6	5	6	0.00
10/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5232	6	5	6	0.00
10/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5199	6	5	6	0.00
10/11/2022	R248 On 01-February-24			Bond Future	11.68	78.4987	80.3652	78.4987	0.00
10/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	7094	6	7	6	0.00
10/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	7021	6	7	6	0.00
10/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	7057	6	7	6	0.00
10/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4176	5	4	5	0.00
10/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4199	5	4	5	0.00
10/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4153	5	4	5	0.00