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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	2025 On 05-May-22			Bond Future	160.02	160.0896	160.0181	160.0896	5,520.00
10/03/2022	2025 On 04-August-22			Bond Future	160.62	160.6933	160.6197	160.6933	1,130.00
10/03/2022	2025 On 03-November-22			Bond Future	162.98	163.0552	162.9796	163.0552	0.00
10/03/2022	2025 On 02-February-23			Bond Future	163.91	163.9907	163.9133	163.9907	0.00
10/03/2022	2029 On 05-May-22			Bond Future	118.37	118.2789	118.3719	118.2789	2,745.00
10/03/2022	2029 On 04-August-22			Bond Future	120.02	119.9223	120.0155	119.9223	1,844.00
10/03/2022	2029 On 03-November-22			Bond Future	120.55	120.4531	120.5472	120.4531	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
10/03/2022	2029 On 02-February-23			Bond Future	122.47	122.3711	122.4661	122.3711	0.00
10/03/2022	2030 On 05-May-22			Bond Future	10.01	91.5667	10.0144	91.5667	73,368.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	4975	5	4975	5	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1705	2	1705	2	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1736	2	1736	2	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	193	0	193	0	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	491	1	491	1	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	25	0	25	0	200.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	35	0	35	0	1,800.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	423	0	423	0	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1	0	1	0	1,800.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	5	0	5	0	1,073.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1767	2	1767	2	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1053	1	1053	1	0.00
10/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	97	0	97	0	7,500.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4487	4	4487	4	0.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2309	2	2309	2	5,000.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	6217	6	6217	6	0.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5800	6	5800	6	0.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	810	1	810	1	0.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	9875	10	9875	10	0.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2495	2	2495	2	5,000.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3544	3	3544	3	1,073.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	827	1	827	1	200.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	845	1	845	1	0.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	100	0	100	0	1,800.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1371	1	1371	1	1,073.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	12215	12	12215	12	0.00
10/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	8044	8	8044	8	0.00
10/03/2022	2030 On 04-August-22			Bond Future	10.23	88.8104	10.2324	88.8104	25,215.00
10/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	262	0	262	0	800.00
10/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	648	1	648	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
10/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	48	0	48	0	800.00
10/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	661	1	661	1	0.00
10/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	674	1	674	1	0.00
10/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	4115	4	4115	4	0.00
10/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	787	1	787	1	800.00
10/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3944	4	3944	4	0.00
10/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3981	4	3981	4	0.00
10/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	9870	10	9870	10	0.00
10/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	4018	4	4018	4	0.00
10/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	6115	6	6115	6	0.00
10/03/2022	2030 On 03-November-22			Bond Future	10.43	90.0974	10.4284	90.0974	0.00
10/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1693	2	1693	2	0.00
10/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1673	2	1673	2	0.00
10/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1713	2	1713	2	0.00
10/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3239	3	3239	3	0.00
10/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3294	3	3294	3	0.00
10/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3266	3	3266	3	0.00
10/03/2022	2030 On 02-February-23			Bond Future	10.62	87.5088	10.6246	87.5088	0.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1533	2	1533	2	0.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1426	1	1426	1	0.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	355	0	355	0	102.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1500	2	1500	2	0.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1516	2	1516	2	0.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	603	1	603	1	0.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1054	1	1054	1	0.00
10/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1230	1	1230	1	0.00
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	8908	9	8908	9	0.00
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5476	5	5476	5	102.00
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	7232	7	7232	7	0.00
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4318	4	4318	4	0.00
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4535	4	4535	4	102.00
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4378	4	4378	4	0.00
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4347	4	4347	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
10/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4993	5	4993	5	0.00
10/03/2022	2032 On 05-May-22			Bond Future	10.40	87.8811	10.3975	87.8811	140,700.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	92	0	92	0	780.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	773	1	773	1	780.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1031	1	1031	1	993.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3773	4	3773	4	0.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3684	4	3684	4	0.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4414	4	4414	4	0.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3506	4	3506	4	0.00
10/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3728	4	3728	4	0.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	314	0	314	0	0.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	355	0	355	0	993.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	321	0	321	0	0.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	216	0	216	0	780.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1630	2	1630	2	0.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	306	0	306	0	0.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1991	2	1991	2	0.00
10/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	4787	5	4787	5	0.00
10/03/2022	2032 On 04-August-22			Bond Future	10.59	89.0808	10.5942	89.0808	2,140.00
10/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	5748	6	5748	6	0.00
10/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	6995	7	6995	7	0.00
10/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1091	1	1091	1	0.00
10/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1111	1	1111	1	0.00
10/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1132	1	1132	1	0.00
10/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	419	0	419	0	800.00
10/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	70	0	70	0	800.00
10/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	9439	9	9439	9	0.00
10/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	5302	5	5302	5	0.00
10/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3248	3	3248	3	0.00
10/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3214	3	3214	3	0.00
10/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	381	0	381	0	0.00
10/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	554	1	554	1	800.00
10/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3179	3	3179	3	0.00

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10/03/2022	2032 On 03-November-22			Bond Future	10.78	86.2195	10.7812	86.2195	0.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	8067	8	8067	8	0.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2033	2	2033	2	0.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2290	2	2290	2	0.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2317	2	2317	2	750.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1112	1	1112	1	0.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1862	2	1862	2	0.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	312	0	312	0	180.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	850	1	850	1	750.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1190	1	1190	1	0.00
10/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	341	0	341	0	454.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	8229	8	8229	8	0.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4524	4	4524	4	180.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	8494	8	8494	8	0.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	5520	5	5520	5	0.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3201	3	3201	3	180.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4723	5	4723	5	454.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3404	3	3404	3	454.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2901	3	2901	3	0.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2928	3	2928	3	0.00
10/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	590	1	590	1	750.00
10/03/2022	2032 On 02-February-23			Bond Future	10.96	87.5762	10.9639	87.5762	0.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	9175	9	9175	9	0.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	408	0	408	0	454.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1290	1	1290	1	0.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1652	2	1652	2	0.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1670	2	1670	2	0.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1688	2	1688	2	0.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1876	2	1876	2	0.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2259	2	2259	2	750.00
10/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	962	1	962	1	750.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	6501	6	6501	6	0.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3772	4	3772	4	0.00

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10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4280	4	4280	4	454.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4623	5	4623	5	0.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4658	5	4658	5	0.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4693	5	4693	5	0.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5514	5	5514	5	454.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	9406	9	9406	9	0.00
10/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	703	1	703	1	750.00
10/03/2022	2033 On 05-May-22			Bond Future	113.21	113.7414	113.2119	113.7414	2,719.00
10/03/2022	2033 On 04-August-22			Bond Future	114.78	115.3217	114.7837	115.3217	4,967.00
10/03/2022	2033 On 03-November-22			Bond Future	115.16	115.7032	115.1569	115.7032	0.00
10/03/2022	2033 On 02-February-23			Bond Future	116.99	117.5455	116.9898	117.5455	0.00
10/03/2022	2037 On 05-May-22			Bond Future	10.93	84.8208	10.9296	84.8208	85,070.00
10/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5627	6	5627	6	0.00
10/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5523	6	5523	6	0.00
10/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5575	6	5575	6	0.00
10/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	191	0	191	0	0.00
10/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	201	0	201	0	0.00
10/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	196	0	196	0	0.00
10/03/2022	2037 On 04-August-22			Bond Future	11.12	81.7221	11.1167	81.7221	52,420.00
10/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1735	2	1735	2	0.00
10/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2689	3	2689	3	1,050.00
10/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	342	0	342	0	50.00
10/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3451	4	3451	4	0.00
10/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	5676	6	5676	6	0.00
10/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1707	2	1707	2	0.00
10/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1679	2	1679	2	0.00
10/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3083	3	3083	3	0.00
10/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	808	1	808	1	1,050.00
10/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3014	3	3014	3	0.00
10/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1627	2	1627	2	50.00
10/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	6928	7	6928	7	0.00
10/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3048	3	3048	3	50.00
10/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2122	2	2122	2	0.00

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10/03/2022	2037 On 03-November-22			Bond Future	11.28	82.9067	11.2835	82.9067	0.00
10/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3044	3	3044	3	0.00
10/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3109	3	3109	3	0.00
10/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3076	3	3076	3	0.00
10/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2918	3	2918	3	0.00
10/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2945	3	2945	3	0.00
10/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2891	3	2891	3	0.00
10/03/2022	2037 On 02-February-23			Bond Future	11.45	79.9552	11.4491	79.9552	0.00
10/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2297	2	2297	2	0.00
10/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2246	2	2246	2	0.00
10/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2271	2	2271	2	0.00
10/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4712	5	4712	5	0.00
10/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4748	5	4748	5	0.00
10/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4677	5	4677	5	0.00
10/03/2022	2038 On 05-May-22			Bond Future	129.96	130.1070	129.9606	130.1070	4,184.00
10/03/2022	2038 On 04-August-22			Bond Future	129.94	130.0917	129.9424	130.0917	2,669.00
10/03/2022	2038 On 03-November-22			Bond Future	131.85	132.0042	131.8518	132.0042	0.00
10/03/2022	2038 On 02-February-23			Bond Future	132.08	132.2381	132.0831	132.2381	0.00
10/03/2022	2040 On 05-May-22			Bond Future	11.03	86.8557	11.0308	86.8557	62,041.00
10/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	19	0	19	0	1,200.00
10/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5775	6	5775	6	0.00
10/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5830	6	5830	6	0.00
10/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5886	6	5886	6	0.00
10/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	423	0	423	0	1,200.00
10/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	12031	12	12031	12	0.00
10/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	1,200.00
10/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	3629	4	3629	4	0.00
10/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	204	0	204	0	0.00
10/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	199	0	199	0	0.00
10/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	209	0	209	0	0.00
10/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	8864	9	8864	9	0.00
10/03/2022	2040 On 04-August-22			Bond Future	11.21	83.5344	11.2120	83.5344	42,532.00
10/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1907	2	1907	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
10/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	6991	7	6991	7	0.00
10/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	106	0	106	0	460.00
10/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1012	1	1012	1	460.00
10/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1876	2	1876	2	0.00
10/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1939	2	1939	2	0.00
10/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3016	3	3016	3	0.00
10/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	637	1	637	1	460.00
10/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	11065	11	11065	11	0.00
10/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3087	3	3087	3	0.00
10/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	4491	4	4491	4	0.00
10/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3051	3	3051	3	0.00
10/03/2022	2040 On 03-November-22			Bond Future	11.37	84.7455	11.3731	84.7455	0.00
10/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3365	3	3365	3	0.00
10/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3296	3	3296	3	0.00
10/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3330	3	3330	3	0.00
10/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3128	3	3128	3	0.00
10/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3187	3	3187	3	0.00
10/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3158	3	3158	3	0.00
10/03/2022	2040 On 02-February-23			Bond Future	11.53	81.5727	11.5332	81.5727	0.00
10/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2394	2	2394	2	0.00
10/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2421	2	2421	2	0.00
10/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2448	2	2448	2	0.00
10/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	5111	5	5111	5	0.00
10/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	5150	5	5150	5	0.00
10/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	5189	5	5189	5	0.00
10/03/2022	2044 On 05-May-22			Bond Future	11.07	83.4433	11.0702	83.4433	64,302.00
10/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5785	6	5785	6	0.00
10/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5674	6	5674	6	0.00
10/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5729	6	5729	6	0.00
10/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	224	0	224	0	0.00
10/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	230	0	230	0	0.00
10/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	219	0	219	0	0.00
10/03/2022	2044 On 04-August-22			Bond Future	11.24	80.2006	11.2426	80.2006	22,240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2030	2	2030	2	0.00
10/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1964	2	1964	2	0.00
10/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1997	2	1997	2	0.00
10/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	3029	3	3029	3	0.00
10/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	3065	3	3065	3	0.00
10/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2994	3	2994	3	0.00
10/03/2022	2044 On 03-November-22			Bond Future	11.40	81.3634	11.3956	81.3634	0.00
10/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3258	3	3258	3	0.00
10/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3292	3	3292	3	0.00
10/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3327	3	3327	3	0.00
10/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	3233	3	3233	3	0.00
10/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	3263	3	3263	3	0.00
10/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	3294	3	3294	3	0.00
10/03/2022	2044 On 02-February-23			Bond Future	11.55	78.2627	11.5472	78.2627	0.00
10/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2542	3	2542	3	0.00
10/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2485	3	2485	3	0.00
10/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2514	3	2514	3	0.00
10/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	5125	5	5125	5	0.00
10/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	5164	5	5164	5	0.00
10/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	5085	5	5085	5	0.00
10/03/2022	2046 On 05-May-22			Bond Future	117.61	118.1887	117.6066	118.1887	14,004.00
10/03/2022	2046 On 04-August-22			Bond Future	119.24	119.8308	119.2397	119.8308	2,969.00
10/03/2022	2046 On 03-November-22			Bond Future	119.06	119.6572	119.0567	119.6572	0.00
10/03/2022	2046 On 02-February-23			Bond Future	120.95	121.5633	120.9529	121.5633	0.00
10/03/2022	2050 On 05-May-22			Bond Future	121.77	122.2128	121.7740	122.2128	8,672.00
10/03/2022	2050 On 04-August-22			Bond Future	121.44	121.8857	121.4397	121.8857	1,410.00
10/03/2022	2050 On 03-November-22			Bond Future	123.22	123.6775	123.2242	123.6775	0.00
10/03/2022	2050 On 02-February-23			Bond Future	123.11	123.5707	123.1099	123.5707	0.00
10/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	AL37 On 05-May-22			Index Future	806.47	807.0700	806.4730	807.0700	0.00
10/03/2022	AL37 On 04-August-22			Index Future	817.36	817.9680	817.3560	817.9680	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
10/03/2022	AL37 On 03-November-22			Index Future	829.28	829.9070	829.2820	829.9070	0.00
10/03/2022	AL37 On 02-February-23			Index Future	842.28	842.9220	842.2820	842.9220	0.00
10/03/2022	AL7T On 05-May-22			Index Future	923.02	923.8340	923.0240	923.8340	0.00
10/03/2022	AL7T On 04-August-22			Index Future	935.48	936.3080	935.4800	936.3080	0.00
10/03/2022	AL7T On 03-November-22			Index Future	949.13	949.9750	949.1290	949.9750	0.00
10/03/2022	AL7T On 02-February-23			Index Future	964.01	964.8730	964.0090	964.8730	0.00
10/03/2022	ALBI On 05-May-22			Index Future	821.47	822.1810	821.4690	822.1810	129.00
10/03/2022	ALBI On 04-August-22			Index Future	832.55	833.2830	832.5540	833.2830	90.00
10/03/2022	ALBI On 03-November-22			Index Future	844.70	845.4460	844.7010	845.4460	0.00
10/03/2022	ALBI On 02-February-23			Index Future	857.94	858.7040	857.9440	858.7040	0.00
10/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C303 On 28-February-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
10/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2022	ES33 On 05-May-22			Bond Future	11.70	75.1786	11.7022	75.1786	87.00
10/03/2022	ES33 On 04-August-22			Bond Future	11.93	76.2230	11.9295	76.2230	263.00
10/03/2022	ES33 On 03-November-22			Bond Future	12.15	73.5616	12.1497	73.5616	0.00
10/03/2022	ES33 On 02-February-23			Bond Future	12.37	74.7357	12.3718	74.7357	0.00
10/03/2022	ES42 On 05-May-22			Bond Future	12.11	73.4798	12.1059	73.4798	1,190.00
10/03/2022	ES42 On 04-August-22			Bond Future	12.31	74.5022	12.3130	74.5022	3,579.00
10/03/2022	ES42 On 03-November-22			Bond Future	12.51	71.3385	12.5146	71.3385	0.00
10/03/2022	ES42 On 02-February-23			Bond Future	12.71	72.4795	12.7102	72.4795	0.00
10/03/2022	GOVI On 05-May-22			GOVI	810.13	810.8080	810.1290	810.8080	988.00
10/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	218990	23	218990	23	0.00
10/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	218890	23	218890	23	0.00
10/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	218790	23	218790	23	0.00
10/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 04-August-22			GOVI	821.06	821.7560	821.0610	821.7560	0.00
10/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	18010	2	18010	2	0.00
10/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	17910	2	17910	2	0.00
10/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	17810	2	17810	2	0.00
10/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 03-November-22			GOVI	833.04	833.7510	833.0410	833.7510	0.00
10/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	126110	13	126110	13	0.00
10/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	126310	13	126310	13	0.00
10/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	126210	13	126210	13	0.00
10/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00

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10/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 02-February-23			GOVI	846.10	846.8260	846.1000	846.8260	0.00
10/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	47300	4	47300	4	0.00
10/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	47200	4	47200	4	0.00
10/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	47400	4	47400	4	0.00
10/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2022	IGOV On 05-May-22			Index Future	315.89	316.4160	315.8860	316.4160	499.00
10/03/2022	IGOV On 04-August-22			Index Future	320.23	320.7660	320.2260	320.7660	0.00
10/03/2022	IGOV On 03-November-22			Index Future	324.98	325.5240	324.9750	325.5240	0.00
10/03/2022	IGOV On 02-February-23			Index Future	330.15	330.7040	330.1450	330.7040	0.00
10/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

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10/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7350	4.2650	95.7350	0.00
10/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.67	95.3250	4.6650	95.3250	0.00
10/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.72	95.2600	4.7150	95.2600	0.00
10/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.19	94.8450	5.1850	94.8450	72.00
10/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.29	94.7700	5.2900	94.7700	0.00
10/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.70	94.3600	5.7000	94.3600	0.00
10/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.75	94.2900	5.7500	94.2900	0.00
10/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.41	93.6250	6.4050	93.6250	68.00
10/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.70	93.3700	6.6950	93.3700	0.00
10/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.93	93.1200	6.9300	93.1200	0.00
10/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.06	93.0250	7.0550	93.0250	75.00
10/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.20	92.8950	7.1950	92.8950	0.00
10/03/2022	R023 On 05-May-22			Bond Future	5.63	103.1783	5.6300	103.1783	14,778.00
10/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	539	1	539	1	0.00
10/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	546	1	546	1	0.00
10/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	554	1	554	1	0.00
10/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	18	0	18	0	0.00
10/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	19	0	19	0	0.00
10/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	19	0	19	0	0.00
10/03/2022	R023 On 04-August-22			Bond Future	5.74	104.5617	5.7396	104.5617	2,384.00
10/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	271	0	271	0	0.00
10/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	275	0	275	0	0.00
10/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	279	0	279	0	0.00
10/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	109	0	109	0	0.00
10/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	111	0	111	0	0.00
10/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	112	0	112	0	0.00
10/03/2022	R023 On 03-November-22			Bond Future	5.50	102.1994	5.4996	102.1994	0.00
10/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	285	0	285	0	0.00
10/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	280	0	280	0	0.00
10/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	283	0	283	0	0.00
10/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	49	0	49	0	0.00
10/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	50	0	50	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	48	0	48	0	0.00
10/03/2022	R035 On 05-May-22			Bond Future	10.75	88.8702	10.7528	88.8702	73,988.00
10/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	1695	2	1695	2	0.00
10/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	5513	6	5513	6	0.00
10/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	10707	11	10707	11	0.00
10/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	5408	5	5408	5	0.00
10/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	5460	6	5460	6	0.00
10/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	1358	1	1358	1	0.00
10/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	1562	2	1562	2	0.00
10/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	178	0	178	0	0.00
10/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	183	0	183	0	0.00
10/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	12	0	12	0	0.00
10/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	174	0	174	0	0.00
10/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	1278	1	1278	1	0.00
10/03/2022	R035 On 04-August-22			Bond Future	10.95	90.0426	10.9465	90.0426	49,995.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1739	2	1739	2	0.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1198	1	1198	1	400.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2992	3	2992	3	0.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	7524	8	7524	8	0.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1468	2	1468	2	0.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1683	2	1683	2	0.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1711	2	1711	2	0.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	272	0	272	0	100.00
10/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	126	0	126	0	400.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	9351	9	9351	9	0.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	7362	7	7362	7	0.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3774	4	3774	4	0.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3037	3	3037	3	0.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3071	3	3071	3	0.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3353	3	3353	3	100.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1891	2	1891	2	100.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	496	0	496	0	400.00
10/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3003	3	3003	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
10/03/2022	R035 On 03-November-22			Bond Future	11.12	86.8824	11.1210	86.8824	0.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3040	3	3040	3	0.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3008	3	3008	3	0.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	455	0	455	0	582.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	999	1	999	1	1,000.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	9212	9	9212	9	0.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3072	3	3072	3	0.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2760	3	2760	3	1,000.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1478	2	1478	2	0.00
10/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2580	3	2580	3	0.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3359	3	3359	3	582.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4823	5	4823	5	582.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2901	3	2901	3	0.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	674	1	674	1	1,000.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	6051	6	6051	6	0.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	8659	9	8659	9	0.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2955	3	2955	3	0.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2928	3	2928	3	0.00
10/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3181	3	3181	3	0.00
10/03/2022	R035 On 02-February-23			Bond Future	11.29	88.2877	11.2915	88.2877	0.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2701	3	2701	3	1,000.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1140	1	1140	1	1,000.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2728	3	2728	3	0.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	10870	11	10870	11	0.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2204	2	2204	2	0.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2229	2	2229	2	0.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2254	2	2254	2	0.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1758	2	1758	2	0.00
10/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	569	1	569	1	582.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	9752	10	9752	10	0.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	7137	7	7137	7	0.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5510	5	5510	5	582.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4673	5	4673	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
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	731	1	731	1	1,000.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4707	5	4707	5	0.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4743	5	4743	5	0.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4077	4	4077	4	582.00
10/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4109	4	4109	4	0.00
10/03/2022	R186 On 05-May-22			Bond Future	8.62	111.1168	8.6223	111.1168	72,650.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1	0	1	0	3,600.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	962	1	962	1	0.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1686	2	1686	2	0.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	423	0	423	0	0.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	473	1	473	1	454.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	103	0	103	0	435.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	411	0	411	0	0.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	10	0	10	0	435.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	23	0	23	0	3,600.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2394	2	2394	2	0.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	435	0	435	0	0.00
10/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	251	0	251	0	454.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2156	2	2156	2	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1624	2	1624	2	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	243	0	243	0	454.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4605	5	4605	5	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5419	5	5419	5	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1680	2	1680	2	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	3053	3	3053	3	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1544	2	1544	2	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1652	2	1652	2	0.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	454	0	454	0	454.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	893	1	893	1	4,035.00
10/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7724	8	7724	8	0.00
10/03/2022	R186 On 04-August-22			Bond Future	8.85	107.3455	8.8517	107.3455	8.00
10/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	425	0	425	0	0.00
10/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	418	0	418	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	31	0	31	0	3,600.00
10/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	433	0	433	0	0.00
10/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	3791	4	3791	4	0.00
10/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	305	0	305	0	3,600.00
10/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	436	0	436	0	3,600.00
10/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3060	3	3060	3	0.00
10/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	7302	7	7302	7	0.00
10/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3658	4	3658	4	0.00
10/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3121	3	3121	3	0.00
10/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3090	3	3090	3	0.00
10/03/2022	R186 On 03-November-22			Bond Future	9.07	108.9001	9.0682	108.9001	0.00
10/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	946	1	946	1	0.00
10/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	918	1	918	1	0.00
10/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	932	1	932	1	0.00
10/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2789	3	2789	3	0.00
10/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2810	3	2810	3	0.00
10/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2768	3	2768	3	0.00
10/03/2022	R186 On 02-February-23			Bond Future	9.28	105.3206	9.2824	105.3206	0.00
10/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	800	1	800	1	0.00
10/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	782	1	782	1	0.00
10/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	791	1	791	1	0.00
10/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3963	4	3963	4	0.00
10/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3988	4	3988	4	0.00
10/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3938	4	3938	4	0.00
10/03/2022	R197 On 05-May-22			Bond Future	329.63	329.7113	329.6295	329.7113	752.00
10/03/2022	R197 On 04-August-22			Bond Future	325.79	325.8754	325.7900	325.8754	0.00
10/03/2022	R197 On 03-November-22			Bond Future	330.58	330.6667	330.5781	330.6667	0.00
10/03/2022	R197 On 02-February-23			Bond Future	327.22	327.3070	327.2165	327.3070	0.00
10/03/2022	R202 On 05-May-22			Bond Future	248.98	248.9411	248.9792	248.9411	6,375.00
10/03/2022	R202 On 04-August-22			Bond Future	247.97	247.9291	247.9658	247.9291	91.00
10/03/2022	R202 On 03-November-22			Bond Future	251.61	251.5734	251.6093	251.5734	0.00
10/03/2022	R202 On 02-February-23			Bond Future	251.03	250.9974	251.0330	250.9974	0.00
10/03/2022	R209 On 05-May-22			Bond Future	10.72	68.8604	10.7177	68.8604	20,797.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4083	4	4083	4	0.00
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	6579	7	6579	7	0.00
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	45	0	45	0	8,525.00
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	350	0	350	0	0.00
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	1413	1	1413	1	0.00
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4038	4	4038	4	0.00
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	3994	4	3994	4	0.00
10/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	14	0	14	0	2,975.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	7139	7	7139	7	0.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	261	0	261	0	0.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	254	0	254	0	0.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	1237	1	1237	1	1,050.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	2970	3	2970	3	11,000.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	5625	6	5625	6	0.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	64	0	64	0	12,050.00
10/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	248	0	248	0	0.00
10/03/2022	R209 On 04-August-22			Bond Future	10.88	69.8004	10.8831	69.8004	1,550.00
10/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1282	1	1282	1	0.00
10/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1236	1	1236	1	0.00
10/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1259	1	1259	1	0.00
10/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2903	3	2903	3	0.00
10/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2936	3	2936	3	0.00
10/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2871	3	2871	3	0.00
10/03/2022	R209 On 03-November-22			Bond Future	11.04	67.6663	11.0389	67.6663	2,750.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3978	4	3978	4	0.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2471	3	2471	3	0.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2498	3	2498	3	0.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2525	3	2525	3	0.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	608	1	608	1	0.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1278	1	1278	1	0.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2553	3	2553	3	0.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	146	0	146	0	6,000.00
10/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	244	0	244	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	8999	9	8999	9	0.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	4176	4	4176	4	0.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	10471	10	10471	10	0.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2599	3	2599	3	0.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	6353	6	6353	6	6,000.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2624	3	2624	3	0.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2649	3	2649	3	0.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2674	3	2674	3	6,000.00
10/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1631	2	1631	2	0.00
10/03/2022	R209 On 02-February-23			Bond Future	11.19	68.7309	11.1896	68.7309	0.00
10/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2049	2	2049	2	0.00
10/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2027	2	2027	2	0.00
10/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2005	2	2005	2	0.00
10/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4084	4	4084	4	0.00
10/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4146	4	4146	4	0.00
10/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4115	4	4115	4	0.00
10/03/2022	R210 On 05-May-22			Bond Future	219.43	219.7064	219.4278	219.7064	1,039.00
10/03/2022	R210 On 04-August-22			Bond Future	222.47	222.7591	222.4749	222.7591	266.00
10/03/2022	R210 On 03-November-22			Bond Future	222.81	223.0996	222.8102	223.0996	0.00
10/03/2022	R210 On 02-February-23			Bond Future	226.36	226.6529	226.3577	226.6529	0.00
10/03/2022	R213 On 05-May-22			Bond Future	10.26	82.8601	10.2553	82.8601	25,184.00
10/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2448	3	2448	3	0.00
10/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2484	3	2484	3	0.00
10/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2413	3	2413	3	0.00
10/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	541	1	541	1	0.00
10/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	553	1	553	1	0.00
10/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	566	1	566	1	0.00
10/03/2022	R213 On 04-August-22			Bond Future	10.46	83.9548	10.4604	83.9548	0.00
10/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	790	1	790	1	0.00
10/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	760	1	760	1	0.00
10/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	775	1	775	1	0.00
10/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3567	3	3567	3	0.00
10/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3638	4	3638	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
10/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3603	4	3603	4	0.00
10/03/2022	R213 On 03-November-22			Bond Future	10.65	81.6513	10.6461	81.6513	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1866	2	1866	2	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1079	1	1079	1	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1439	1	1439	1	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	898	1	898	1	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	304	0	304	0	200.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1822	2	1822	2	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1844	2	1844	2	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1801	2	1801	2	0.00
10/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	337	0	337	0	476.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	7587	7	7587	7	0.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3115	3	3115	3	200.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3062	3	3062	3	0.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3088	3	3088	3	0.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	7871	8	7871	8	0.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4813	5	4813	5	476.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3625	4	3625	4	476.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4297	4	4297	4	200.00
10/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3036	3	3036	3	0.00
10/03/2022	R213 On 02-February-23			Bond Future	10.83	82.9698	10.8280	82.9698	0.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1913	2	1913	2	935.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1523	2	1523	2	0.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1507	2	1507	2	0.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	404	0	404	0	476.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	6918	7	6918	7	0.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1539	2	1539	2	0.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1756	2	1756	2	0.00
10/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1213	1	1213	1	0.00
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3982	4	3982	4	476.00
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	946	1	946	1	935.00
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4367	4	4367	4	0.00
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3760	4	3760	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
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	8522	8	8522	8	0.00
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	5069	5	5069	5	476.00
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4399	4	4399	4	0.00
10/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4335	4	4335	4	0.00
10/03/2022	R214 On 05-May-22			Bond Future	11.01	65.8312	11.0052	65.8312	15,474.00
10/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4124	4	4124	4	0.00
10/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4169	4	4169	4	0.00
10/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4214	4	4214	4	0.00
10/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	240	0	240	0	0.00
10/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	234	0	234	0	0.00
10/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	228	0	228	0	0.00
10/03/2022	R214 On 04-August-22			Bond Future	11.17	66.6991	11.1705	66.6991	1,337.00
10/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1567	2	1567	2	0.00
10/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1593	2	1593	2	0.00
10/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1620	2	1620	2	0.00
10/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2653	3	2653	3	0.00
10/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2623	3	2623	3	0.00
10/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2684	3	2684	3	0.00
10/03/2022	R214 On 03-November-22			Bond Future	11.32	64.3962	11.3185	64.3962	0.00
10/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2765	3	2765	3	0.00
10/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2794	3	2794	3	0.00
10/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2736	3	2736	3	0.00
10/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2571	3	2571	3	0.00
10/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2595	3	2595	3	0.00
10/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2620	3	2620	3	0.00
10/03/2022	R214 On 02-February-23			Bond Future	11.46	65.4382	11.4620	65.4382	0.00
10/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2101	2	2101	2	0.00
10/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2055	2	2055	2	0.00
10/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2078	2	2078	2	0.00
10/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4145	4	4145	4	0.00
10/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4177	4	4177	4	0.00
10/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4113	4	4113	4	0.00
10/03/2022	R248 On 05-May-22			Bond Future	10.99	82.5957	10.9943	82.5957	191,069.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	5681	6	5681	6	0.00
10/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	5567	6	5567	6	0.00
10/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	5624	6	5624	6	0.00
10/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	246	0	246	0	0.00
10/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	234	0	234	0	0.00
10/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	240	0	240	0	0.00
10/03/2022	R248 On 04-August-22			Bond Future	11.16	83.6846	11.1587	83.6846	6,399.00
10/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2078	2	2078	2	0.00
10/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1754	0	1754	0	1,700.00
10/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	612	1	612	1	0.00
10/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	105	0	105	0	0.00
10/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2011	2	2011	2	0.00
10/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2044	2	2044	2	0.00
10/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	392	0	392	0	1,700.00
10/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	6177	6	6177	6	0.00
10/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	3226	3	3226	3	0.00
10/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	3263	3	3263	3	0.00
10/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	11423	11	11423	11	0.00
10/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	7535	0	7535	0	0.00
10/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	3579	0	3579	0	0.00
10/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	3188	3	3188	3	0.00
10/03/2022	R248 On 03-November-22			Bond Future	11.31	80.4947	11.3056	80.4947	0.00
10/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3296	3	3296	3	0.00
10/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3331	3	3331	3	0.00
10/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3367	3	3367	3	0.00
10/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	3334	3	3334	3	0.00
10/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	3301	3	3301	3	0.00
10/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	3270	3	3270	3	0.00
10/03/2022	R248 On 02-February-23			Bond Future	11.45	81.7976	11.4483	81.7976	0.00
10/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2537	3	2537	3	0.00
10/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2566	3	2566	3	0.00
10/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2595	3	2595	3	0.00
10/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	5098	5	5098	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
10/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	5138	5	5138	5	0.00
10/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	5179	5	5179	5	0.00