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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	2025 On 05-May-22			Bond Future	160.26	159.9150	160.2593	159.9150	5,484.00
11/04/2022	2025 On 04-August-22			Bond Future	160.80	160.4525	160.8001	160.4525	1,130.00
11/04/2022	2025 On 03-November-22			Bond Future	163.15	162.8025	163.1541	162.8025	0.00
11/04/2022	2025 On 02-February-23			Bond Future	164.23	163.8701	164.2256	163.8701	0.00
11/04/2022	2029 On 05-May-22			Bond Future	117.15	116.9613	117.1518	116.9613	2,745.00
11/04/2022	2029 On 04-August-22			Bond Future	118.73	118.5412	118.7334	118.5412	1,844.00
11/04/2022	2029 On 03-November-22			Bond Future	119.24	119.0458	119.2398	119.0458	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
11/04/2022	2029 On 02-February-23			Bond Future	121.24	121.0437	121.2400	121.0437	0.00
11/04/2022	2030 On 05-May-22			Bond Future	9.67	93.3065	9.6708	93.3065	71,506.00
11/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
11/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	6589	7	6589	7	0.00
11/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	2698	3	2698	3	0.00
11/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	2741	3	2741	3	0.00
11/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	232	0	232	0	0.00
11/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	763	1	763	1	0.00
11/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	7	0	7	0	200.00
11/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	13	0	13	0	1,800.00
11/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	644	1	644	1	0.00
11/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
11/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
11/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	2785	3	2785	3	0.00
11/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	1716	2	1716	2	0.00
11/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	78	0	78	0	7,500.00
11/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	2755	3	2755	3	0.00
11/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	868	1	868	1	5,000.00
11/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	4486	4	4486	4	0.00
11/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	4064	4	4064	4	0.00
11/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	115	0	115	0	0.00
11/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	8161	8	8161	8	0.00
11/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1003	1	1003	1	5,000.00
11/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	1869	2	1869	2	1,073.00
11/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	120	0	120	0	200.00
11/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	125	0	125	0	0.00
11/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	2	0	2	0	1,800.00
11/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	321	0	321	0	1,073.00
11/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	10502	10	10502	10	0.00
11/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	6326	6	6326	6	0.00
11/04/2022	2030 On 04-August-22			Bond Future	9.88	90.5379	9.8789	90.5379	29,835.00
11/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	359	0	359	0	800.00
11/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	1020	1	1020	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
11/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	47	0	47	0	800.00
11/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	1038	1	1038	1	0.00
11/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	1057	1	1057	1	0.00
11/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	5410	6	5410	6	0.00
11/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	382	0	382	0	800.00
11/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	2626	3	2626	3	0.00
11/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	2658	3	2658	3	0.00
11/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	8169	8	8169	8	0.00
11/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	2689	3	2689	3	0.00
11/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	4513	4	4513	4	0.00
11/04/2022	2030 On 03-November-22			Bond Future	10.06	91.8447	10.0589	91.8447	0.00
11/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	2341	2	2341	2	0.00
11/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	2316	2	2316	2	0.00
11/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	2367	2	2367	2	0.00
11/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2173	2	2173	2	0.00
11/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2217	2	2217	2	0.00
11/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2195	2	2195	2	0.00
11/04/2022	2030 On 02-February-23			Bond Future	10.22	89.3626	10.2190	89.3626	0.00
11/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	2213	2	2213	2	0.00
11/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	2066	2	2066	2	0.00
11/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	481	1	481	1	102.00
11/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	2171	2	2171	2	0.00
11/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	2192	2	2192	2	0.00
11/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	849	1	849	1	0.00
11/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1532	2	1532	2	0.00
11/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1788	2	1788	2	0.00
11/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	7209	7	7209	7	0.00
11/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4127	4	4127	4	102.00
11/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	5652	6	5652	6	0.00
11/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3173	3	3173	3	0.00
11/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3350	3	3350	3	102.00
11/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3223	3	3223	3	0.00
11/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3198	3	3198	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
11/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	3725	4	3725	4	0.00
11/04/2022	2032 On 05-May-22			Bond Future	10.04	90.0152	10.0395	90.0152	141,320.00
11/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	109	0	109	0	780.00
11/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	1370	2	1370	2	780.00
11/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	5393	6	5393	6	0.00
11/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	1803	2	1803	2	993.00
11/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	5497	6	5497	6	0.00
11/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	6220	6	6220	6	0.00
11/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	5186	5	5186	5	0.00
11/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	5445	6	5445	6	0.00
11/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	15	0	15	0	0.00
11/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	19	0	19	0	993.00
11/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	15	0	15	0	0.00
11/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	6	0	6	0	780.00
11/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	386	0	386	0	0.00
11/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	14	0	14	0	0.00
11/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	572	1	572	1	0.00
11/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	2789	3	2789	3	0.00
11/04/2022	2032 On 04-August-22			Bond Future	10.23	91.2086	10.2270	91.2086	2,140.00
11/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	7450	8	7450	8	0.00
11/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	8778	9	8778	9	0.00
11/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	1572	2	1572	2	1,300.00
11/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1844	2	1844	2	0.00
11/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1872	2	1872	2	0.00
11/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1901	2	1901	2	0.00
11/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	319	0	319	0	1,300.00
11/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	745	1	745	1	800.00
11/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	88	0	88	0	800.00
11/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	7449	7	7449	7	0.00
11/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	3621	4	3621	4	0.00
11/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	5073	5	5073	5	0.00
11/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	1994	2	1994	2	0.00
11/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	1967	2	1967	2	0.00

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11/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	1940	2	1940	2	0.00
11/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2280	2	2280	2	0.00
11/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	157	0	157	0	0.00
11/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	248	0	248	0	800.00
11/04/2022	2032 On 03-November-22			Bond Future	10.40	88.3728	10.3990	88.3728	0.00
11/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	3379	4	3379	4	750.00
11/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	6722	7	6722	7	0.00
11/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	9874	10	9874	10	0.00
11/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	2806	3	2806	3	0.00
11/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	3023	3	3023	3	0.00
11/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	3346	3	3346	3	0.00
11/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	624	1	624	1	500.00
11/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	455	0	455	0	180.00
11/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1796	2	1796	2	0.00
11/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	2038	2	2038	2	500.00
11/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1915	2	1915	2	0.00
11/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	507	1	507	1	454.00
11/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	1381	1	1381	1	750.00
11/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4018	4	4018	4	0.00
11/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	6606	6	6606	6	0.00
11/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	6363	6	6363	6	0.00
11/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	5894	6	5894	6	0.00
11/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3218	3	3218	3	180.00
11/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2159	2	2159	2	180.00
11/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3375	3	3375	3	454.00
11/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3067	3	3067	3	0.00
11/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	1952	2	1952	2	0.00
11/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2316	2	2316	2	454.00
11/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	366	0	366	0	750.00
11/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	791	1	791	1	500.00
11/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	1932	2	1932	2	0.00
11/04/2022	2032 On 02-February-23			Bond Future	10.55	89.8401	10.5502	89.8401	0.00
11/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	11056	11	11056	11	0.00

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11/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	7446	8	7446	8	0.00
11/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	612	1	612	1	454.00
11/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	2534	3	2534	3	0.00
11/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1984	2	1984	2	0.00
11/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	2509	3	2509	3	0.00
11/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1485	2	1485	2	750.00
11/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	775	1	775	1	500.00
11/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	3298	3	3298	3	750.00
11/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	6860	7	6860	7	0.00
11/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	2560	3	2560	3	0.00
11/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2821	3	2821	3	0.00
11/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	2121	2	2121	2	500.00
11/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	3881	4	3881	4	0.00
11/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3086	3	3086	3	454.00
11/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3354	3	3354	3	0.00
11/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1132	1	1132	1	0.00
11/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	2672	3	2672	3	0.00
11/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	6709	7	6709	7	0.00
11/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	4885	5	4885	5	0.00
11/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3410	3	3410	3	0.00
11/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4069	4	4069	4	454.00
11/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3382	3	3382	3	0.00
11/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	7470	7	7470	7	0.00
11/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1001	1	1001	1	500.00
11/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	444	0	444	0	750.00
11/04/2022	2033 On 05-May-22			Bond Future	112.80	112.7466	112.8047	112.7466	2,719.00
11/04/2022	2033 On 04-August-22			Bond Future	114.33	114.2695	114.3276	114.2695	4,967.00
11/04/2022	2033 On 03-November-22			Bond Future	114.69	114.6294	114.6874	114.6294	0.00
11/04/2022	2033 On 02-February-23			Bond Future	116.61	116.5530	116.6110	116.5530	0.00
11/04/2022	2037 On 05-May-22			Bond Future	10.55	87.4156	10.5518	87.4156	86,757.00
11/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	7864	8	7864	8	0.00
11/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	7751	8	7751	8	0.00
11/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	7808	8	7808	8	0.00

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11/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	4	0	4	0	0.00
11/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	4	0	4	0	0.00
11/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	4	0	4	0	0.00
11/04/2022	2037 On 04-August-22			Bond Future	10.73	84.3185	10.7289	84.3185	54,440.00
11/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	2892	3	2892	3	0.00
11/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	4130	4	4130	4	1,050.00
11/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	5092	5	5092	5	0.00
11/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	653	1	653	1	50.00
11/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	7683	8	7683	8	0.00
11/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	2854	3	2854	3	0.00
11/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	2817	3	2817	3	0.00
11/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	1797	2	1797	2	0.00
11/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	391	0	391	0	1,050.00
11/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	1747	2	1747	2	0.00
11/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	4815	5	4815	5	0.00
11/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	1772	2	1772	2	50.00
11/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	844	1	844	1	50.00
11/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1138	1	1138	1	0.00
11/04/2022	2037 On 03-November-22			Bond Future	10.88	85.5360	10.8818	85.5360	0.00
11/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	4515	5	4515	5	0.00
11/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	4596	5	4596	5	0.00
11/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	4556	5	4556	5	0.00
11/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	1943	2	1943	2	0.00
11/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	1963	2	1963	2	0.00
11/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	1924	2	1924	2	0.00
11/04/2022	2037 On 02-February-23			Bond Future	11.02	82.6995	11.0197	82.6995	0.00
11/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	3567	4	3567	4	0.00
11/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	3535	4	3535	4	0.00
11/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	3503	4	3503	4	0.00
11/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3439	3	3439	3	0.00
11/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3410	3	3410	3	0.00
11/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3382	3	3382	3	0.00
11/04/2022	2038 On 05-May-22			Bond Future	130.53	129.3724	130.5339	129.3724	4,184.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2022	2038 On 04-August-22			Bond Future	130.47	129.2945	130.4707	129.2945	2,774.00
11/04/2022	2038 On 03-November-22			Bond Future	132.38	131.1886	132.3811	131.1886	0.00
11/04/2022	2038 On 02-February-23			Bond Future	132.73	131.5183	132.7290	131.5183	0.00
11/04/2022	2040 On 05-May-22			Bond Future	10.70	89.3880	10.6955	89.3880	61,700.00
11/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	7	0	7	0	1,200.00
11/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	7949	8	7949	8	0.00
11/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	7889	8	7889	8	0.00
11/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	14335	15	14335	15	0.00
11/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	8009	8	8009	8	0.00
11/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	760	1	760	1	1,200.00
11/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	1652	2	1652	2	0.00
11/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	8	0	8	0	0.00
11/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	7	0	7	0	0.00
11/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
11/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	8	0	8	0	0.00
11/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	6537	6	6537	6	0.00
11/04/2022	2040 On 04-August-22			Bond Future	10.87	86.0668	10.8682	86.0668	42,392.00
11/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	3116	3	3116	3	0.00
11/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	3075	3	3075	3	0.00
11/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	9033	9	9033	9	0.00
11/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	138	0	138	0	460.00
11/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1893	2	1893	2	460.00
11/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	3157	3	3157	3	0.00
11/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	1922	2	1922	2	0.00
11/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	367	0	367	0	460.00
11/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	8786	9	8786	9	0.00
11/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3061	3	3061	3	0.00
11/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	1975	2	1975	2	0.00
11/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	1949	2	1949	2	0.00
11/04/2022	2040 On 03-November-22			Bond Future	11.02	87.3095	11.0172	87.3095	0.00
11/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	4712	5	4712	5	0.00
11/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	4628	5	4628	5	0.00
11/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	4670	5	4670	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
11/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2136	2	2136	2	0.00
11/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2179	2	2179	2	0.00
11/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2157	2	2157	2	0.00
11/04/2022	2040 On 02-February-23			Bond Future	11.15	84.2523	11.1520	84.2523	0.00
11/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	3609	4	3609	4	0.00
11/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	3643	4	3643	4	0.00
11/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	3677	4	3677	4	0.00
11/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	3888	4	3888	4	0.00
11/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	3920	4	3920	4	0.00
11/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	3953	4	3953	4	0.00
11/04/2022	2044 On 05-May-22			Bond Future	10.72	86.2216	10.7177	86.2216	45,781.00
11/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	8057	8	8057	8	0.00
11/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	7936	8	7936	8	0.00
11/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	7997	8	7997	8	0.00
11/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	8	0	8	0	0.00
11/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	9	0	9	0	0.00
11/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	8	0	8	0	0.00
11/04/2022	2044 On 04-August-22			Bond Future	10.88	82.9835	10.8807	82.9835	30,950.00
11/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	3389	4	3389	4	0.00
11/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	3303	4	3303	4	0.00
11/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	3346	4	3346	4	0.00
11/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	1894	2	1894	2	0.00
11/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	1919	2	1919	2	0.00
11/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	1868	2	1868	2	0.00
11/04/2022	2044 On 03-November-22			Bond Future	11.02	84.1817	11.0211	84.1817	0.00
11/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	4710	5	4710	5	0.00
11/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	4753	5	4753	5	0.00
11/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	4795	5	4795	5	0.00
11/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2186	2	2186	2	0.00
11/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2208	2	2208	2	0.00
11/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2231	2	2231	2	0.00
11/04/2022	2044 On 02-February-23			Bond Future	11.15	81.1978	11.1477	81.1978	0.00
11/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	3909	4	3909	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
11/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	3839	4	3839	4	0.00
11/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	3874	4	3874	4	0.00
11/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	3858	4	3858	4	0.00
11/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	3891	4	3891	4	0.00
11/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	3826	4	3826	4	0.00
11/04/2022	2046 On 05-May-22			Bond Future	118.58	116.7884	118.5803	116.7884	14,362.00
11/04/2022	2046 On 04-August-22			Bond Future	120.18	118.3658	120.1813	118.3658	2,969.00
11/04/2022	2046 On 03-November-22			Bond Future	120.01	118.1648	120.0056	118.1648	0.00
11/04/2022	2046 On 02-February-23			Bond Future	122.02	120.1489	122.0197	120.1489	0.00
11/04/2022	2050 On 05-May-22			Bond Future	123.77	121.8132	123.7705	121.8132	8,792.00
11/04/2022	2050 On 04-August-22			Bond Future	123.41	121.4283	123.4108	121.4283	1,410.00
11/04/2022	2050 On 03-November-22			Bond Future	125.22	123.2067	125.2175	123.2067	0.00
11/04/2022	2050 On 02-February-23			Bond Future	125.24	123.1953	125.2381	123.1953	0.00
11/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	AL37 On 05-May-22			Index Future	821.02	820.2110	821.0160	820.2110	0.00
11/04/2022	AL37 On 04-August-22			Index Future	831.77	830.9690	831.7670	830.9690	0.00
11/04/2022	AL37 On 03-November-22			Index Future	843.85	843.0530	843.8450	843.0530	0.00
11/04/2022	AL37 On 02-February-23			Index Future	857.78	856.9930	857.7770	856.9930	0.00
11/04/2022	AL7T On 05-May-22			Index Future	942.30	943.4750	942.2990	943.4750	0.00
11/04/2022	AL7T On 04-August-22			Index Future	954.64	955.8500	954.6380	955.8500	0.00
11/04/2022	AL7T On 03-November-22			Index Future	968.50	969.7500	968.5010	969.7500	0.00
11/04/2022	AL7T On 02-February-23			Index Future	984.49	985.7850	984.4920	985.7850	0.00
11/04/2022	ALBI On 05-May-22			Index Future	840.98	842.4790	840.9830	842.4790	129.00
11/04/2022	ALBI On 04-August-22			Index Future	852.00	853.5290	851.9960	853.5290	92.00
11/04/2022	ALBI On 03-November-22			Index Future	864.37	865.9410	864.3680	865.9410	0.00
11/04/2022	ALBI On 02-February-23			Index Future	878.64	880.2600	878.6390	880.2600	0.00
11/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C030 On 31-January-30			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
11/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2022	ES33 On 05-May-22			Bond Future	11.34	77.1544	11.3425	77.1544	87.00
11/04/2022	ES33 On 04-August-22			Bond Future	11.56	78.1965	11.5602	78.1965	263.00
11/04/2022	ES33 On 03-November-22			Bond Future	11.77	75.5601	11.7656	75.5601	0.00
11/04/2022	ES33 On 02-February-23			Bond Future	11.96	76.8320	11.9573	76.8320	0.00
11/04/2022	ES42 On 05-May-22			Bond Future	11.76	75.6932	11.7634	75.6932	1,190.00
11/04/2022	ES42 On 04-August-22			Bond Future	11.96	76.7160	11.9612	76.7160	3,579.00
11/04/2022	ES42 On 03-November-22			Bond Future	12.15	73.5802	12.1488	73.5802	0.00
11/04/2022	ES42 On 02-February-23			Bond Future	12.32	74.8215	12.3178	74.8215	0.00
11/04/2022	GOVI On 05-May-22			GOVI	829.47	830.9590	829.4730	830.9590	988.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	412430	43	412430	43	0.00
11/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	412330	43	412330	43	0.00
11/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	412230	43	412230	43	0.00
11/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 04-August-22			GOVI	840.33	841.8580	840.3340	841.8580	0.00
11/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	210740	23	210740	23	0.00
11/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	210640	23	210640	23	0.00
11/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	210540	23	210540	23	0.00
11/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 03-November-22			GOVI	852.54	854.1000	852.5370	854.1000	0.00
11/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	321070	34	321070	34	0.00
11/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	321270	34	321270	34	0.00
11/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	321170	34	321170	34	0.00
11/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 02-February-23			GOVI	866.61	868.2230	866.6130	868.2230	0.00
11/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	157730	17	157730	17	0.00
11/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	157930	17	157930	17	0.00
11/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	157830	17	157830	17	0.00
11/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
11/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
11/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2022	IGOV On 05-May-22			Index Future	317.35	315.3040	317.3520	315.3040	499.00
11/04/2022	IGOV On 04-August-22			Index Future	321.59	319.5180	321.5860	319.5180	0.00
11/04/2022	IGOV On 03-November-22			Index Future	326.33	324.2410	326.3330	324.2410	0.00
11/04/2022	IGOV On 02-February-23			Index Future	331.80	329.6780	331.7970	329.6780	0.00
11/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
11/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.43	95.5750	4.4250	95.5750	0.00
11/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4800	4.5300	95.4800	0.00
11/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.90	95.0750	4.9000	95.0750	0.00
11/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.00	94.9800	5.0000	94.9800	0.00
11/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.39	94.5900	5.3900	94.5900	0.00
11/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.47	94.4950	5.4700	94.4950	0.00
11/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.26	93.7100	6.2600	93.7100	68.00
11/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.62	93.3750	6.6150	93.3750	0.00
11/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
11/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.00	93.0150	6.9950	93.0150	75.00
11/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.06	92.9550	7.0550	92.9550	72.00
11/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
11/04/2022	R023 On 05-May-22			Bond Future	5.53	103.2003	5.5313	103.2003	15,909.00
11/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	603	1	603	1	0.00
11/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	611	1	611	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
11/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	618	1	618	1	0.00
11/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	5	0	5	0	0.00
11/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	5	0	5	0	0.00
11/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	5	0	5	0	0.00
11/04/2022	R023 On 04-August-22			Bond Future	5.67	104.5438	5.6674	104.5438	2,384.00
11/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	310	0	310	0	0.00
11/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	314	0	314	0	0.00
11/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	318	0	318	0	0.00
11/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	109	0	109	0	0.00
11/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	110	0	110	0	0.00
11/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	112	0	112	0	0.00
11/04/2022	R023 On 03-November-22			Bond Future	5.39	102.1758	5.3900	102.1758	0.00
11/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	321	0	321	0	0.00
11/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	316	0	316	0	0.00
11/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	318	0	318	0	0.00
11/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	50	0	50	0	0.00
11/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	51	0	51	0	0.00
11/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	50	0	50	0	0.00
11/04/2022	R035 On 05-May-22			Bond Future	10.41	91.2173	10.4137	91.2173	71,131.00
11/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	2832	3	2832	3	0.00
11/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	12844	13	12844	13	0.00
11/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	7492	8	7492	8	0.00
11/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	2329	3	2329	3	0.00
11/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	7379	8	7379	8	0.00
11/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	7436	8	7436	8	0.00
11/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	5	0	5	0	0.00
11/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	6	0	6	0	0.00
11/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	385	0	385	0	0.00
11/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	5	0	5	0	0.00
11/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
11/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	266	0	266	0	0.00
11/04/2022	R035 On 04-August-22			Bond Future	10.60	92.3868	10.5988	92.3868	49,855.00
11/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	2712	3	2712	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
11/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	4312	5	4312	5	0.00
11/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	9402	10	9402	10	0.00
11/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	2004	2	2004	2	400.00
11/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	2361	3	2361	3	0.00
11/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	2640	3	2640	3	0.00
11/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	2676	3	2676	3	0.00
11/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	172	0	172	0	400.00
11/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	471	1	471	1	100.00
11/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	5418	5	5418	5	0.00
11/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2438	2	2438	2	0.00
11/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	7253	7	7253	7	0.00
11/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	1859	2	1859	2	0.00
11/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	1885	2	1885	2	0.00
11/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2104	2	2104	2	100.00
11/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1068	1	1068	1	100.00
11/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	231	0	231	0	400.00
11/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	1833	2	1833	2	0.00
11/04/2022	R035 On 03-November-22			Bond Future	10.76	89.2552	10.7604	89.2552	0.00
11/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	4226	4	4226	4	0.00
11/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	4187	4	4187	4	0.00
11/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1595	2	1595	2	1,000.00
11/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	676	1	676	1	582.00
11/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	4265	4	4265	4	0.00
11/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	11127	11	11127	11	0.00
11/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	3882	4	3882	4	1,000.00
11/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	2304	2	2304	2	0.00
11/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	3660	4	3660	4	0.00
11/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2270	2	2270	2	582.00
11/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	3480	3	3480	3	582.00
11/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	420	0	420	0	1,000.00
11/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	1926	2	1926	2	0.00
11/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	6711	6	6711	6	0.00
11/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	4479	4	4479	4	0.00

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11/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	1966	2	1966	2	0.00
11/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	1946	2	1946	2	0.00
11/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2134	2	2134	2	0.00
11/04/2022	R035 On 02-February-23			Bond Future	10.90	90.7750	10.9033	90.7750	0.00
11/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	3891	4	3891	4	1,000.00
11/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	3925	4	3925	4	0.00
11/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1795	2	1795	2	1,000.00
11/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	12878	13	12878	13	0.00
11/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	3281	3	3281	3	0.00
11/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	3312	3	3312	3	0.00
11/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	3342	4	3342	4	0.00
11/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	2698	3	2698	3	0.00
11/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	885	1	885	1	582.00
11/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	7789	8	7789	8	0.00
11/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	5513	5	5513	5	0.00
11/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4171	4	4171	4	582.00
11/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3482	3	3482	3	0.00
11/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	460	0	460	0	1,000.00
11/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3511	3	3511	3	0.00
11/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3540	3	3540	3	0.00
11/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	2994	3	2994	3	582.00
11/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3019	3	3019	3	0.00
11/04/2022	R186 On 05-May-22			Bond Future	8.12	112.9317	8.1221	112.9317	72,818.00
11/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
11/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	2134	2	2134	2	0.00
11/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	3230	3	3230	3	0.00
11/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	1087	1	1087	1	0.00
11/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	1199	1	1199	1	454.00
11/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	1060	1	1060	1	0.00
11/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	260	0	260	0	435.00
11/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	8	0	8	0	435.00
11/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	31	0	31	0	3,600.00
11/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	4134	4	4134	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
11/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	676	1	676	1	454.00
11/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	1115	1	1115	1	0.00
11/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	327	0	327	0	0.00
11/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	604	1	604	1	0.00
11/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	6	0	6	0	454.00
11/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2636	3	2636	3	0.00
11/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3440	4	3440	4	0.00
11/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1233	1	1233	1	0.00
11/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	351	0	351	0	0.00
11/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	292	0	292	0	0.00
11/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	339	0	339	0	0.00
11/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	21	0	21	0	454.00
11/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	88	0	88	0	4,035.00
11/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	5747	6	5747	6	0.00
11/04/2022	R186 On 04-August-22			Bond Future	8.33	109.1417	8.3260	109.1417	215.00
11/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	1065	1	1065	1	0.00
11/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	1049	1	1049	1	0.00
11/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	100	0	100	0	3,600.00
11/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	1082	1	1082	1	0.00
11/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5494	5	5494	5	0.00
11/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	789	1	789	1	3,600.00
11/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	179	0	179	0	3,600.00
11/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1749	2	1749	2	0.00
11/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5410	6	5410	6	0.00
11/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2181	2	2181	2	0.00
11/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1791	2	1791	2	0.00
11/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1770	2	1770	2	0.00
11/04/2022	R186 On 03-November-22			Bond Future	8.50	110.7158	8.5047	110.7158	0.00
11/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1931	2	1931	2	0.00
11/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1892	2	1892	2	0.00
11/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1912	2	1912	2	0.00
11/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1786	2	1786	2	0.00
11/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1802	2	1802	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
11/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1770	2	1770	2	0.00
11/04/2022	R186 On 02-February-23			Bond Future	8.65	107.2589	8.6457	107.2589	0.00
11/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1597	2	1597	2	0.00
11/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1565	2	1565	2	0.00
11/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1581	2	1581	2	0.00
11/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2646	3	2646	3	0.00
11/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2663	3	2663	3	0.00
11/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2627	3	2627	3	0.00
11/04/2022	R197 On 05-May-22			Bond Future	330.04	329.7417	330.0400	329.7417	752.00
11/04/2022	R197 On 04-August-22			Bond Future	326.05	325.7526	326.0524	325.7526	0.00
11/04/2022	R197 On 03-November-22			Bond Future	330.83	330.5241	330.8261	330.5241	0.00
11/04/2022	R197 On 02-February-23			Bond Future	327.74	327.4371	327.7388	327.4371	0.00
11/04/2022	R202 On 05-May-22			Bond Future	251.04	249.5058	251.0356	249.5058	6,398.00
11/04/2022	R202 On 04-August-22			Bond Future	249.94	248.3917	249.9401	248.3917	91.00
11/04/2022	R202 On 03-November-22			Bond Future	253.60	252.0292	253.5988	252.0292	0.00
11/04/2022	R202 On 02-February-23			Bond Future	253.26	251.6717	253.2640	251.6717	0.00
11/04/2022	R209 On 05-May-22			Bond Future	10.38	70.9077	10.3762	70.9077	19,244.00
11/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	5745	6	5745	6	0.00
11/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	8415	9	8415	9	0.00
11/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	587	1	587	1	0.00
11/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	2330	3	2330	3	0.00
11/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	5645	6	5645	6	0.00
11/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	5	0	5	0	2,975.00
11/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	37	0	37	0	6,525.00
11/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	5695	6	5695	6	0.00
11/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	11	0	11	0	0.00
11/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	3717	3	3717	3	0.00
11/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	5230	5	5230	5	0.00
11/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	12	0	12	0	0.00
11/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	254	0	254	0	1,050.00
11/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1308	1	1308	1	9,000.00
11/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
11/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	10	0	10	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
11/04/2022	R209 On 04-August-22			Bond Future	10.53	71.8478	10.5341	71.8478	1,550.00
11/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	2097	2	2097	2	0.00
11/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	2037	2	2037	2	0.00
11/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	2067	2	2067	2	0.00
11/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	1813	2	1813	2	0.00
11/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	1839	2	1839	2	0.00
11/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	1788	2	1788	2	0.00
11/04/2022	R209 On 03-November-22			Bond Future	10.68	69.7391	10.6781	69.7391	3,610.00
11/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	5386	6	5386	6	0.00
11/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	3565	4	3565	4	0.00
11/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	3599	4	3599	4	0.00
11/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	3633	4	3633	4	0.00
11/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	1017	1	1017	1	0.00
11/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	2082	2	2082	2	0.00
11/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	362	0	362	0	0.00
11/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	3668	4	3668	4	0.00
11/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	215	0	215	0	8,000.00
11/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	8619	8	8619	8	0.00
11/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	1793	2	1793	2	0.00
11/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	7196	7	7196	7	0.00
11/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3059	3	3059	3	0.00
11/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	4840	5	4840	5	8,000.00
11/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	1811	2	1811	2	0.00
11/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	1829	2	1829	2	0.00
11/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	1847	2	1847	2	8,000.00
11/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1118	1	1118	1	0.00
11/04/2022	R209 On 02-February-23			Bond Future	10.80	70.8968	10.8043	70.8968	0.00
11/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2970	3	2970	3	0.00
11/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2942	3	2942	3	0.00
11/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2915	3	2915	3	0.00
11/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	2993	3	2993	3	0.00
11/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3045	3	3045	3	0.00
11/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3019	3	3019	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
11/04/2022	R210 On 05-May-22			Bond Future	218.22	218.2185	218.2203	218.2185	1,062.00
11/04/2022	R210 On 04-August-22			Bond Future	221.17	221.1662	221.1664	221.1662	266.00
11/04/2022	R210 On 03-November-22			Bond Future	221.47	221.4723	221.4706	221.4723	0.00
11/04/2022	R210 On 02-February-23			Bond Future	225.19	225.1901	225.1865	225.1901	0.00
11/04/2022	R213 On 05-May-22			Bond Future	9.90	84.6553	9.9018	84.6553	26,056.00
11/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	3784	4	3784	4	0.00
11/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	3738	4	3738	4	0.00
11/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	3692	4	3692	4	0.00
11/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	48	0	48	0	0.00
11/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	50	0	50	0	0.00
11/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	52	0	52	0	0.00
11/04/2022	R213 On 04-August-22			Bond Future	10.10	85.7422	10.0973	85.7422	0.00
11/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	1306	1	1306	1	0.00
11/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	1263	1	1263	1	0.00
11/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	1284	1	1284	1	0.00
11/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2297	2	2297	2	0.00
11/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2356	2	2356	2	0.00
11/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2326	2	2326	2	0.00
11/04/2022	R213 On 03-November-22			Bond Future	10.27	83.4596	10.2681	83.4596	0.00
11/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2645	3	2645	3	0.00
11/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1631	2	1631	2	0.00
11/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	2105	2	2105	2	0.00
11/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	406	0	406	0	200.00
11/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	1351	1	1351	1	0.00
11/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	2591	3	2591	3	0.00
11/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	2618	3	2618	3	0.00
11/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	450	0	450	0	476.00
11/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	2564	3	2564	3	0.00
11/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2072	2	2072	2	200.00
11/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	5895	6	5895	6	0.00
11/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2030	2	2030	2	0.00
11/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2051	2	2051	2	0.00
11/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	3460	3	3460	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	6166	6	6166	6	0.00
11/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2485	2	2485	2	476.00
11/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3043	3	3043	3	200.00
11/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2009	2	2009	2	0.00
11/04/2022	R213 On 02-February-23			Bond Future	10.42	84.8783	10.4176	84.8783	0.00
11/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2754	3	2754	3	912.00
11/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	2259	2	2259	2	0.00
11/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	576	1	576	1	476.00
11/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	2236	2	2236	2	0.00
11/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1816	2	1816	2	0.00
11/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	8536	9	8536	9	0.00
11/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	2281	2	2281	2	0.00
11/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	2559	3	2559	3	0.00
11/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	2878	3	2878	3	476.00
11/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	659	1	659	1	912.00
11/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3197	3	3197	3	0.00
11/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	2695	3	2695	3	0.00
11/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3222	3	3222	3	0.00
11/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	6787	7	6787	7	0.00
11/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	3766	4	3766	4	476.00
11/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3171	3	3171	3	0.00
11/04/2022	R214 On 05-May-22			Bond Future	10.68	67.8789	10.6809	67.8789	15,464.00
11/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	5764	6	5764	6	0.00
11/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	5814	6	5814	6	0.00
11/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	5865	6	5865	6	0.00
11/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	15	0	15	0	0.00
11/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	14	0	14	0	0.00
11/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	13	0	13	0	0.00
11/04/2022	R214 On 04-August-22			Bond Future	10.84	68.7485	10.8386	68.7485	1,337.00
11/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	2452	3	2452	3	0.00
11/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	2485	3	2485	3	0.00
11/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	2518	3	2518	3	0.00
11/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1680	2	1680	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
11/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1657	2	1657	2	0.00
11/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1704	2	1704	2	0.00
11/04/2022	R214 On 03-November-22			Bond Future	10.98	66.4714	10.9756	66.4714	0.00
11/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	3967	4	3967	4	0.00
11/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	3931	4	3931	4	0.00
11/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	3896	4	3896	4	0.00
11/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1855	2	1855	2	0.00
11/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1873	2	1873	2	0.00
11/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1892	2	1892	2	0.00
11/04/2022	R214 On 02-February-23			Bond Future	11.10	67.6038	11.0966	67.6038	0.00
11/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	3134	3	3134	3	0.00
11/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	3077	3	3077	3	0.00
11/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	3106	3	3106	3	0.00
11/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3197	3	3197	3	0.00
11/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3224	3	3224	3	0.00
11/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3170	3	3170	3	0.00
11/04/2022	R248 On 05-May-22			Bond Future	10.66	85.2990	10.6602	85.2990	165,659.00
11/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	7892	8	7892	8	0.00
11/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	7768	8	7768	8	0.00
11/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	7830	8	7830	8	0.00
11/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	12	0	12	0	0.00
11/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	11	0	11	0	0.00
11/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	12	0	12	0	0.00
11/04/2022	R248 On 04-August-22			Bond Future	10.82	86.3918	10.8157	86.3918	38,423.00
11/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	3314	4	3314	4	0.00
11/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	1235	1	1235	1	0.00
11/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	2899	3	2899	3	1,700.00
11/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	157	0	157	0	0.00
11/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	3229	3	3229	3	0.00
11/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	3271	4	3271	4	0.00
11/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	775	1	775	1	1,700.00
11/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	4364	4	4364	4	0.00
11/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2018	2	2018	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
11/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2046	2	2046	2	0.00
11/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	9040	9	9040	9	0.00
11/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	5483	5	5483	5	0.00
11/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2288	2	2288	2	0.00
11/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	1989	2	1989	2	0.00
11/04/2022	R248 On 03-November-22			Bond Future	10.95	83.2363	10.9506	83.2363	0.00
11/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	4833	5	4833	5	0.00
11/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	4877	5	4877	5	0.00
11/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	4922	5	4922	5	0.00
11/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2406	2	2406	2	0.00
11/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2382	2	2382	2	0.00
11/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2360	2	2360	2	0.00
11/04/2022	R248 On 02-February-23			Bond Future	11.07	84.6546	11.0695	84.6546	0.00
11/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	3925	4	3925	4	0.00
11/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	3961	4	3961	4	0.00
11/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	3997	4	3997	4	0.00
11/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	3924	4	3924	4	0.00
11/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	3958	4	3958	4	0.00
11/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	3992	4	3992	4	0.00