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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	2025 On 02-February-23			Bond Future	165.87	165.9216	165.8743	165.9216	6,568.00
12/12/2022	2025 On 04-May-23			Bond Future	169.17	169.2176	169.1684	169.2176	0.00
12/12/2022	2025 On 03-August-23			Bond Future	170.94	170.9868	170.9360	170.9868	0.00
12/12/2022	2025 On 02-November-23			Bond Future	174.57	174.6229	174.5708	174.6229	0.00
12/12/2022	2025 On 01-February-24			Bond Future	176.33	176.3837	176.3311	176.3837	0.00
12/12/2022	2029 On 02-February-23			Bond Future	118.59	118.4606	118.5915	118.4606	1,496.00
12/12/2022	2029 On 04-May-23			Bond Future	119.65	119.5186	119.6514	119.5186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	2029 On 03-August-23			Bond Future	122.14	122.0024	122.1376	122.0024	0.00
12/12/2022	2029 On 02-November-23			Bond Future	123.40	123.2654	123.4033	123.2654	0.00
12/12/2022	2029 On 01-February-24			Bond Future	125.91	125.7709	125.9119	125.7709	0.00
12/12/2022	2030 On 02-February-23			Bond Future	10.57	87.9487	10.5708	87.9487	95,072.00
12/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	2	0	2	0	102.00
12/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	9	0	9	0	388.00
12/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	4492	5	4492	5	5,000.00
12/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	2952	3	2952	3	0.00
12/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	3089	3	3089	3	0.00
12/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	330	0	330	0	0.00
12/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	176	0	176	0	388.00
12/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	262	0	262	0	0.00
12/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	150	0	150	0	0.00
12/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	7	0	7	0	0.00
12/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	3758	4	3758	4	5,000.00
12/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	310	0	310	0	0.00
12/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	320	0	320	0	0.00
12/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	156	0	156	0	0.00
12/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	15	0	15	0	0.00
12/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	94	0	94	0	0.00
12/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	4275	4	4275	4	102.00
12/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	6405	6	6405	6	0.00
12/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	3132	3	3132	3	102.00
12/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	2876	3	2876	3	0.00
12/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	371	0	371	0	0.00
12/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	7181	7	7181	7	0.00
12/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	6986	7	6986	7	0.00
12/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	512	0	512	0	388.00
12/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	8317	8	8317	8	0.00
12/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	3720	4	3720	4	0.00
12/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	3558	3	3558	3	0.00
12/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	3679	3	3679	3	0.00
12/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	2948	3	2948	3	0.00

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12/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	2912	3	2912	3	0.00
12/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	547	1	547	1	0.00
12/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	263	0	263	0	0.00
12/12/2022	2030 On 04-May-23			Bond Future	10.70	89.6753	10.7042	89.6753	0.00
12/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	8088	8	8088	8	0.00
12/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	4966	5	4966	5	0.00
12/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	6308	7	6308	7	0.00
12/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	7849	8	7849	8	0.00
12/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2113	2	2113	2	0.00
12/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	734	1	734	1	150.00
12/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2349	3	2349	3	350.00
12/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	4127	4	4127	4	0.00
12/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	1875	2	1875	2	479.00
12/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2072	2	2072	2	0.00
12/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2092	2	2092	2	0.00
12/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	811	1	811	1	479.00
12/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	918	1	918	1	388.00
12/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1193	1	1193	1	1,080.00
12/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	387	0	387	0	388.00
12/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	8019	8	8019	8	0.00
12/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	5770	6	5770	6	0.00
12/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	4305	4	4305	4	0.00
12/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	5032	5	5032	5	0.00
12/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	5430	5	5430	5	0.00
12/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2850	3	2850	3	0.00
12/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2873	3	2873	3	0.00
12/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	3115	3	3115	3	0.00
12/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1432	1	1432	1	150.00
12/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2584	2	2584	2	0.00
12/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2827	3	2827	3	0.00
12/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	505	0	505	0	479.00
12/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	767	1	767	1	1,080.00
12/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1118	1	1118	1	388.00

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12/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	473	0	473	0	350.00
12/12/2022	2030 On 03-August-23			Bond Future	10.83	87.5113	10.8308	87.5113	0.00
12/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	7923	8	7923	8	0.00
12/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	4303	4	4303	4	0.00
12/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	8873	9	8873	9	0.00
12/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	4250	4	4250	4	0.00
12/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2151	2	2151	2	1,012.00
12/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2626	3	2626	3	350.00
12/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	4276	4	4276	4	0.00
12/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	2122	2	2122	2	0.00
12/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	3387	3	3387	3	0.00
12/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	2150	2	2150	2	0.00
12/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	764	1	764	1	350.00
12/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3978	4	3978	4	0.00
12/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	934	1	934	1	1,012.00
12/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	2136	2	2136	2	0.00
12/12/2022	2030 On 02-November-23			Bond Future	10.95	89.3543	10.9457	89.3543	0.00
12/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	2873	3	2873	3	0.00
12/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	2852	3	2852	3	0.00
12/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	2831	3	2831	3	0.00
12/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	3426	3	3426	3	0.00
12/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	3406	3	3406	3	0.00
12/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	3386	3	3386	3	0.00
12/12/2022	2030 On 01-February-24			Bond Future	11.10	87.1444	11.0951	87.1444	0.00
12/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	3920	4	3920	4	0.00
12/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	3897	4	3897	4	0.00
12/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	3943	4	3943	4	0.00
12/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2873	3	2873	3	0.00
12/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2904	3	2904	3	0.00
12/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2889	3	2889	3	0.00
12/12/2022	2032 On 02-February-23			Bond Future	11.16	86.8154	11.1589	86.8154	111,968.00
12/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	2	0	2	0	454.00
12/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	7613	8	7613	8	0.00

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12/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	3886	4	3886	4	0.00
12/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	215	0	215	0	0.00
12/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	223	0	223	0	0.00
12/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	94	0	94	0	0.00
12/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	158	0	158	0	8,000.00
12/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	4	0	4	0	500.00
12/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	36	0	36	0	750.00
12/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	2645	3	2645	3	0.00
12/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	3321	4	3321	4	0.00
12/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	325	0	325	0	0.00
12/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	540	1	540	1	750.00
12/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2476	3	2476	3	0.00
12/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	116	0	116	0	500.00
12/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	231	0	231	0	0.00
12/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	4150	4	4150	4	0.00
12/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	5000	5	5000	5	0.00
12/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	1035	1	1035	1	8,000.00
12/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	3038	3	3038	3	0.00
12/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	3714	3	3714	3	454.00
12/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	716	1	716	1	0.00
12/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	960	1	960	1	8,000.00
12/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	6560	6	6560	6	0.00
12/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	9062	9	9062	9	0.00
12/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	4611	4	4611	4	0.00
12/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	5302	5	5302	5	454.00
12/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	4195	4	4195	4	0.00
12/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	4240	4	4240	4	0.00
12/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	565	1	565	1	500.00
12/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	125	0	125	0	750.00
12/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	9984	10	9984	10	0.00
12/12/2022	2032 On 04-May-23			Bond Future	11.29	84.3586	11.2943	84.3586	66,549.00
12/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2012	2	2012	2	0.00
12/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	1991	2	1991	2	0.00

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12/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1522	2	1522	2	400.00
12/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	10122	10	10122	10	0.00
12/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2032	2	2032	2	0.00
12/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3184	3	3184	3	400.00
12/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	4040	4	4040	4	0.00
12/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	497	0	497	0	400.00
12/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	4906	5	4906	5	0.00
12/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	4100	4	4100	4	0.00
12/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	4070	4	4070	4	0.00
12/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2815	3	2815	3	0.00
12/12/2022	2032 On 03-August-23			Bond Future	11.42	86.0933	11.4193	86.0933	2,600.00
12/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4531	5	4531	5	0.00
12/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4559	5	4559	5	0.00
12/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4588	5	4588	5	0.00
12/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	4962	5	4962	5	5,000.00
12/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2708	3	2708	3	0.00
12/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2935	3	2935	3	0.00
12/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2953	3	2953	3	0.00
12/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2971	3	2971	3	0.00
12/12/2022	2032 On 02-November-23			Bond Future	11.54	83.7448	11.5440	83.7448	0.00
12/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3019	3	3019	3	0.00
12/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	2997	3	2997	3	0.00
12/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3041	3	3041	3	0.00
12/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	4475	4	4475	4	0.00
12/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	4526	4	4526	4	0.00
12/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	4500	4	4500	4	0.00
12/12/2022	2032 On 01-February-24			Bond Future	11.69	85.4264	11.6940	85.4264	0.00
12/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	4391	5	4391	5	0.00
12/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	4365	5	4365	5	0.00
12/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	4339	5	4339	5	0.00
12/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3724	4	3724	4	0.00
12/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3705	4	3705	4	0.00
12/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3686	4	3686	4	0.00

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12/12/2022	2033 On 02-February-23			Bond Future	113.69	113.6966	113.6917	113.6966	7,312.00
12/12/2022	2033 On 04-May-23			Bond Future	114.56	114.5691	114.5634	114.5691	0.00
12/12/2022	2033 On 03-August-23			Bond Future	116.94	116.9500	116.9438	116.9500	0.00
12/12/2022	2033 On 02-November-23			Bond Future	118.01	118.0143	118.0079	118.0143	0.00
12/12/2022	2033 On 01-February-24			Bond Future	120.41	120.4133	120.4069	120.4133	0.00
12/12/2022	2037 On 02-February-23			Bond Future	11.81	78.1865	11.8057	78.1865	133,533.00
12/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	469	1	469	1	0.00
12/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	528	1	528	1	577.00
12/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	446	1	446	1	0.00
12/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	457	1	457	1	0.00
12/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	2519	3	2519	3	0.00
12/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	4940	5	4940	5	0.00
12/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	4990	5	4990	5	0.00
12/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	4646	4	4646	4	0.00
12/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1604	2	1604	2	577.00
12/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	4891	5	4891	5	0.00
12/12/2022	2037 On 04-May-23			Bond Future	11.94	79.7216	11.9407	79.7216	0.00
12/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	9906	10	9906	10	0.00
12/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	1953	2	1953	2	0.00
12/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1399	2	1399	2	400.00
12/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3081	3	3081	3	400.00
12/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	3535	4	3535	4	0.00
12/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	1910	2	1910	2	0.00
12/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1267	1	1267	1	703.00
12/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	1931	2	1931	2	0.00
12/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	5526	5	5526	5	0.00
12/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	7024	7	7024	7	0.00
12/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	5564	5	5564	5	0.00
12/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	6669	6	6669	6	0.00
12/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	915	1	915	1	400.00
12/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3973	4	3973	4	0.00
12/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3539	3	3539	3	703.00
12/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	5488	5	5488	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	2037 On 03-August-23			Bond Future	12.07	77.1027	12.0711	77.1027	0.00
12/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	4540	5	4540	5	0.00
12/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	4481	5	4481	5	0.00
12/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	4510	5	4510	5	0.00
12/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	4192	4	4192	4	0.00
12/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	4217	4	4217	4	0.00
12/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	4168	4	4168	4	0.00
12/12/2022	2037 On 02-November-23			Bond Future	12.19	78.7269	12.1907	78.7269	0.00
12/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	2980	3	2980	3	0.00
12/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3003	3	3003	3	0.00
12/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3026	3	3026	3	0.00
12/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	6501	6	6501	6	0.00
12/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	6467	6	6467	6	0.00
12/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	6433	6	6433	6	0.00
12/12/2022	2037 On 01-February-24			Bond Future	12.33	76.0526	12.3338	76.0526	0.00
12/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	4808	5	4808	5	0.00
12/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	4836	5	4836	5	0.00
12/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	4864	5	4864	5	0.00
12/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4884	5	4884	5	0.00
12/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4908	5	4908	5	0.00
12/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4933	5	4933	5	0.00
12/12/2022	2038 On 02-February-23			Bond Future	123.93	124.5448	123.9343	124.5448	4,123.00
12/12/2022	2038 On 04-May-23			Bond Future	126.40	127.0189	126.3957	127.0189	1,583.00
12/12/2022	2038 On 03-August-23			Bond Future	127.06	127.6930	127.0563	127.6930	0.00
12/12/2022	2038 On 02-November-23			Bond Future	129.76	130.4087	129.7583	130.4087	0.00
12/12/2022	2038 On 01-February-24			Bond Future	130.38	131.0466	130.3835	131.0466	0.00
12/12/2022	2040 On 02-February-23			Bond Future	11.88	79.7478	11.8832	79.7478	137,959.00
12/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	30	0	30	0	0.00
12/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	33	0	33	0	388.00
12/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	496	1	496	1	0.00
12/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	2812	3	2812	3	0.00
12/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	484	1	484	1	0.00
12/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	311	0	311	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	3443	4	3443	4	0.00
12/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	3560	4	3560	4	0.00
12/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	508	1	508	1	0.00
12/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	600	1	600	1	563.00
12/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	337	0	337	0	388.00
12/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	6221	6	6221	6	0.00
12/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	4955	5	4955	5	0.00
12/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1699	2	1699	2	563.00
12/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	5324	5	5324	5	0.00
12/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1283	1	1283	1	388.00
12/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1339	1	1339	1	0.00
12/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	5432	5	5432	5	0.00
12/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	5378	5	5378	5	0.00
12/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	11213	11	11213	11	0.00
12/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	6397	6	6397	6	0.00
12/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	11432	11	11432	11	0.00
12/12/2022	2040 On 04-May-23			Bond Future	12.01	81.3136	12.0138	81.3136	300.00
12/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	9091	9	9091	9	0.00
12/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2275	2	2275	2	486.00
12/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	3878	4	3878	4	0.00
12/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2113	2	2113	2	0.00
12/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	428	0	428	0	388.00
12/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2135	2	2135	2	0.00
12/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	937	1	937	1	486.00
12/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1185	1	1185	1	388.00
12/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1353	2	1353	2	684.00
12/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2158	2	2158	2	0.00
12/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	6454	7	6454	7	0.00
12/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	2121	2	2121	2	388.00
12/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	5734	6	5734	6	0.00
12/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	9146	9	9146	9	0.00
12/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1273	1	1273	1	486.00
12/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	3664	4	3664	4	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	7529	7	7529	7	0.00
12/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	8097	8	8097	8	0.00
12/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	5775	6	5775	6	0.00
12/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	12640	12	12640	12	0.00
12/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	5816	6	5816	6	0.00
12/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	5534	5	5534	5	0.00
12/12/2022	2040 On 03-August-23			Bond Future	12.14	78.4770	12.1399	78.4770	0.00
12/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	4933	5	4933	5	0.00
12/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	4964	5	4964	5	0.00
12/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	4996	5	4996	5	0.00
12/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4475	4	4475	4	0.00
12/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4501	4	4501	4	0.00
12/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4527	4	4527	4	0.00
12/12/2022	2040 On 02-November-23			Bond Future	12.26	80.1302	12.2553	80.1302	0.00
12/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3232	3	3232	3	0.00
12/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3185	3	3185	3	0.00
12/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3209	3	3209	3	0.00
12/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	7200	7	7200	7	0.00
12/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	7124	7	7124	7	0.00
12/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	7162	7	7162	7	0.00
12/12/2022	2040 On 01-February-24			Bond Future	12.39	77.2337	12.3928	77.2337	0.00
12/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5263	6	5263	6	0.00
12/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5233	5	5233	5	0.00
12/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5204	5	5204	5	0.00
12/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	5557	5	5557	5	0.00
12/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	5530	5	5530	5	0.00
12/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	5503	5	5503	5	0.00
12/12/2022	2044 On 02-February-23			Bond Future	11.83	76.8815	11.8327	76.8815	81,659.00
12/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	209	0	209	0	2,500.00
12/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	1955	2	1955	2	0.00
12/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	630	1	630	1	0.00
12/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	690	1	690	1	0.00
12/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	52	0	52	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	425	1	425	1	2,500.00
12/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	2782	3	2782	3	0.00
12/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2434	3	2434	3	0.00
12/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	1807	2	1807	2	1,700.00
12/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	615	1	615	1	0.00
12/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	546	1	546	1	1,700.00
12/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	601	1	601	1	0.00
12/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	5070	5	5070	5	0.00
12/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	5017	5	5017	5	0.00
12/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	2631	2	2631	2	0.00
12/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	2022	2	2022	2	0.00
12/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1764	2	1764	2	4,000.00
12/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	5851	6	5851	6	0.00
12/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	2466	2	2466	2	2,500.00
12/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	4755	4	4755	4	0.00
12/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	10550	10	10550	10	0.00
12/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	5287	5	5287	5	0.00
12/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	4964	5	4964	5	0.00
12/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	7390	7	7390	7	0.00
12/12/2022	2044 On 04-May-23			Bond Future	11.95	78.3911	11.9542	78.3911	0.00
12/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3267	4	3267	4	0.00
12/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4046	4	4046	4	0.00
12/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2390	3	2390	3	0.00
12/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	4892	5	4892	5	0.00
12/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2365	3	2365	3	0.00
12/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2340	3	2340	3	0.00
12/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5754	6	5754	6	0.00
12/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	5714	5	5714	5	0.00
12/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	4519	4	4519	4	4,115.00
12/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	3139	3	3139	3	1,500.00
12/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	5674	5	5674	5	0.00
12/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3770	4	3770	4	4,115.00
12/12/2022	2044 On 03-August-23			Bond Future	12.07	75.6197	12.0711	75.6197	0.00

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12/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5097	5	5097	5	0.00
12/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5033	5	5033	5	0.00
12/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5065	5	5065	5	0.00
12/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4566	4	4566	4	0.00
12/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4540	4	4540	4	0.00
12/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4513	4	4513	4	0.00
12/12/2022	2044 On 02-November-23			Bond Future	12.18	77.2127	12.1774	77.2127	0.00
12/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3536	4	3536	4	0.00
12/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3561	4	3561	4	0.00
12/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3587	4	3587	4	0.00
12/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	7290	7	7290	7	0.00
12/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	7328	7	7328	7	0.00
12/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	7366	7	7366	7	0.00
12/12/2022	2044 On 01-February-24			Bond Future	12.30	74.3827	12.3040	74.3827	0.00
12/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	5569	6	5569	6	0.00
12/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	5599	6	5599	6	0.00
12/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	5630	6	5630	6	0.00
12/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5711	6	5711	6	0.00
12/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5738	6	5738	6	0.00
12/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5765	6	5765	6	0.00
12/12/2022	2046 On 02-February-23			Bond Future	110.18	110.8901	110.1840	110.8901	13,685.00
12/12/2022	2046 On 04-May-23			Bond Future	110.34	111.0579	110.3373	111.0579	4,935.00
12/12/2022	2046 On 03-August-23			Bond Future	112.63	113.3662	112.6301	113.3662	0.00
12/12/2022	2046 On 02-November-23			Bond Future	112.93	113.6851	112.9334	113.6851	0.00
12/12/2022	2046 On 01-February-24			Bond Future	115.23	115.9952	115.2285	115.9952	0.00
12/12/2022	2050 On 02-February-23			Bond Future	110.11	108.4750	110.1085	108.4750	10,717.00
12/12/2022	2050 On 04-May-23			Bond Future	112.29	110.6297	112.2949	110.6297	3,359.00
12/12/2022	2050 On 03-August-23			Bond Future	112.44	110.7430	112.4423	110.7430	0.00
12/12/2022	2050 On 02-November-23			Bond Future	114.83	113.0982	114.8336	113.0982	0.00
12/12/2022	2050 On 01-February-24			Bond Future	114.93	113.1543	114.9256	113.1543	0.00
12/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	AL37 On 02-February-23			Index Future	849.25	850.7220	849.2470	850.7220	0.00
12/12/2022	AL37 On 04-May-23			Index Future	865.89	867.4120	865.8920	867.4120	0.00
12/12/2022	AL37 On 03-August-23			Index Future	883.67	885.2320	883.6720	885.2320	0.00
12/12/2022	AL37 On 02-November-23			Index Future	902.26	903.8550	902.2570	903.8550	0.00
12/12/2022	AL37 On 01-February-24			Index Future	920.42	922.0410	920.4170	922.0410	0.00
12/12/2022	AL7T On 02-February-23			Index Future	972.11	975.1480	972.1130	975.1480	0.00
12/12/2022	AL7T On 04-May-23			Index Future	991.17	994.2790	991.1660	994.2790	0.00
12/12/2022	AL7T On 03-August-23			Index Future	1011.52	1014.7050	1011.5180	1014.7050	0.00
12/12/2022	AL7T On 02-November-23			Index Future	1032.79	1036.0520	1032.7920	1036.0520	0.00
12/12/2022	AL7T On 01-February-24			Index Future	1053.58	1056.8980	1053.5790	1056.8980	0.00
12/12/2022	ALBI On 02-February-23			Index Future	849.03	852.2230	849.0330	852.2230	111.00
12/12/2022	ALBI On 04-May-23			Index Future	865.67	868.9430	865.6740	868.9430	0.00
12/12/2022	ALBI On 03-August-23			Index Future	883.45	886.7950	883.4490	886.7950	0.00
12/12/2022	ALBI On 02-November-23			Index Future	902.03	905.4500	902.0290	905.4500	0.00
12/12/2022	ALBI On 01-February-24			Index Future	920.19	923.6690	920.1850	923.6690	0.00
12/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2022	ES33 On 02-February-23			Bond Future	12.59	73.9357	12.5947	73.9357	350.00
12/12/2022	ES33 On 04-May-23			Bond Future	12.77	71.6100	12.7704	71.6100	0.00
12/12/2022	ES33 On 03-August-23			Bond Future	12.94	73.0991	12.9381	73.0991	0.00
12/12/2022	ES33 On 02-November-23			Bond Future	13.11	70.8583	13.1099	70.8583	0.00
12/12/2022	ES33 On 01-February-24			Bond Future	13.31	72.2962	13.3116	72.2962	0.00
12/12/2022	ES42 On 02-February-23			Bond Future	12.81	72.2436	12.8146	72.2436	4,195.00
12/12/2022	ES42 On 04-May-23			Bond Future	12.97	69.4157	12.9741	69.4157	0.00
12/12/2022	ES42 On 03-August-23			Bond Future	13.12	70.8601	13.1222	70.8601	0.00
12/12/2022	ES42 On 02-November-23			Bond Future	13.27	68.1049	13.2734	68.1049	0.00
12/12/2022	ES42 On 01-February-24			Bond Future	13.44	69.4857	13.4417	69.4857	0.00
12/12/2022	GOVI On 02-February-23			GOVI	837.05	840.1850	837.0500	840.1850	848.00
12/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	137700	11	137700	11	0.00
12/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	137800	11	137800	11	0.00
12/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	137900	11	137900	11	0.00
12/12/2022	GOVI On 04-May-23			GOVI	853.46	856.6690	853.4570	856.6690	0.00
12/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	5770	4	5770	4	0.00
12/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	5970	4	5970	4	0.00
12/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	5870	4	5870	4	0.00
12/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 03-August-23			GOVI	870.98	874.2680	870.9810	874.2680	0.00
12/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	337510	37	337510	37	0.00
12/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	337610	37	337610	37	0.00
12/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	337710	37	337710	37	0.00
12/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 02-November-23			GOVI	889.30	892.6600	889.2990	892.6600	0.00
12/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	34990	7	34990	7	0.00
12/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	34890	7	34890	7	0.00
12/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	34790	7	34790	7	0.00
12/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 01-February-24			GOVI	907.20	910.6210	907.1980	910.6210	0.00
12/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	272180	31	272180	31	0.00
12/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	272080	31	272080	31	0.00
12/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	271980	31	271980	31	0.00
12/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2022	IGOV On 02-February-23			Index Future	315.53	315.4220	315.5320	315.4220	671.00
12/12/2022	IGOV On 04-May-23			Index Future	321.79	321.6870	321.7930	321.6870	16.00
12/12/2022	IGOV On 03-August-23			Index Future	328.48	328.3710	328.4760	328.3710	0.00
12/12/2022	IGOV On 02-November-23			Index Future	335.46	335.3520	335.4580	335.3520	0.00
12/12/2022	IGOV On 01-February-24			Index Future	342.28	342.1720	342.2820	342.1720	0.00
12/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.25	92.7650	7.2450	92.7650	68.00
12/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.32	92.7150	7.3150	92.7150	0.00
12/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
12/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.76	92.2550	7.7550	92.2550	0.00
12/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.90	92.1200	7.9000	92.1200	0.00
12/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.93	92.1000	7.9300	92.1000	0.00
12/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.99	92.0600	7.9900	92.0600	0.00
12/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.02	92.0550	8.0150	92.0550	75.00
12/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.01	92.0750	8.0100	92.0750	272.00
12/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.01	92.1000	8.0100	92.1000	0.00
12/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.01	92.1100	8.0100	92.1100	0.00
12/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.01	92.1150	8.0050	92.1150	0.00
12/12/2022	R035 On 02-February-23			Bond Future	11.63	86.6668	11.6313	86.6668	145,634.00
12/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3132	3	3132	3	0.00
12/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	8378	9	8378	9	0.00
12/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	689	1	689	1	976.00
12/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	704	1	704	1	0.00
12/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	442	1	442	1	0.00
12/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	89	0	89	0	976.00
12/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	246	0	246	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	453	1	453	1	0.00
12/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	17	0	17	0	582.00
12/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	19	0	19	0	0.00
12/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	22	0	22	0	388.00
12/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	2989	3	2989	3	0.00
12/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	464	1	464	1	0.00
12/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	219	0	219	0	0.00
12/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	260	0	260	0	0.00
12/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	5938	6	5938	6	582.00
12/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	8012	8	8012	8	0.00
12/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	6265	6	6265	6	0.00
12/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	6046	6	6046	6	0.00
12/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	4808	5	4808	5	0.00
12/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	165	0	165	0	976.00
12/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	10601	10	10601	10	0.00
12/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	11126	11	11126	11	0.00
12/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	4857	5	4857	5	0.00
12/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	4906	5	4906	5	0.00
12/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	3978	4	3978	4	582.00
12/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	4022	4	4022	4	0.00
12/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	1221	1	1221	1	388.00
12/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	10862	10	10862	10	0.00
12/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1294	1	1294	1	0.00
12/12/2022	R035 On 04-May-23			Bond Future	11.76	83.8637	11.7646	83.8637	104,314.00
12/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2024	2	2024	2	0.00
12/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	344	0	344	0	388.00
12/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	773	1	773	1	491.00
12/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	5683	6	5683	6	0.00
12/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	1918	2	1918	2	491.00
12/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	1981	2	1981	2	0.00
12/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2003	2	2003	2	0.00
12/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	971	1	971	1	388.00
12/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	8372	9	8372	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1135	1	1135	1	491.00
12/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	7700	7	7700	7	0.00
12/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	2007	2	2007	2	388.00
12/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	5078	5	5078	5	0.00
12/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	8612	8	8612	8	0.00
12/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	11825	11	11825	11	0.00
12/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	5260	5	5260	5	0.00
12/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	5150	5	5150	5	0.00
12/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	5114	5	5114	5	0.00
12/12/2022	R035 On 03-August-23			Bond Future	11.89	85.5879	11.8903	85.5879	0.00
12/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	4537	5	4537	5	0.00
12/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	4567	5	4567	5	0.00
12/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	4596	5	4596	5	0.00
12/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	4012	4	4012	4	0.00
12/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	4035	4	4035	4	0.00
12/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	4059	4	4059	4	0.00
12/12/2022	R035 On 02-November-23			Bond Future	12.02	82.8832	12.0186	82.8832	0.00
12/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	2963	3	2963	3	0.00
12/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	2919	3	2919	3	0.00
12/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	2941	3	2941	3	0.00
12/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	6173	6	6173	6	0.00
12/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	6206	6	6206	6	0.00
12/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	6139	6	6139	6	0.00
12/12/2022	R035 On 01-February-24			Bond Future	12.17	84.5478	12.1732	84.5478	0.00
12/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	4797	5	4797	5	0.00
12/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	4852	5	4852	5	0.00
12/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	4825	5	4825	5	0.00
12/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4738	5	4738	5	0.00
12/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4762	5	4762	5	0.00
12/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4714	5	4714	5	0.00
12/12/2022	R186 On 02-February-23			Bond Future	9.03	106.2607	9.0348	106.2607	72,136.00
12/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	131	0	131	0	0.00
12/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	122	0	122	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	126	0	126	0	0.00
12/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	2485	2	2485	2	0.00
12/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	2514	2	2514	2	0.00
12/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	2456	2	2456	2	0.00
12/12/2022	R186 On 04-May-23			Bond Future	9.13	108.3453	9.1278	108.3453	12,188.00
12/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1070	1	1070	1	0.00
12/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1083	1	1083	1	0.00
12/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1096	1	1096	1	0.00
12/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	2012	2	2012	2	0.00
12/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1994	2	1994	2	0.00
12/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	2031	2	2031	2	0.00
12/12/2022	R186 On 03-August-23			Bond Future	9.20	105.2658	9.1983	105.2658	0.00
12/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2775	3	2775	3	0.00
12/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	2814	3	2814	3	0.00
12/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2794	3	2794	3	0.00
12/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1233	1	1233	1	0.00
12/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1242	1	1242	1	0.00
12/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1224	1	1224	1	0.00
12/12/2022	R186 On 02-November-23			Bond Future	9.26	107.4821	9.2586	107.4821	0.00
12/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4088	4	4088	4	0.00
12/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2172	2	2172	2	0.00
12/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2188	2	2188	2	0.00
12/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2204	2	2204	2	0.00
12/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1816	2	1816	2	1,715.00
12/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1821	2	1821	2	0.00
12/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1832	2	1832	2	0.00
12/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1843	2	1843	2	0.00
12/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	994	1	994	1	1,715.00
12/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	2111	2	2111	2	0.00
12/12/2022	R186 On 01-February-24			Bond Future	9.37	104.3362	9.3697	104.3362	0.00
12/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2256	2	2256	2	0.00
12/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2226	2	2226	2	0.00
12/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2241	2	2241	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1879	2	1879	2	0.00
12/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1899	2	1899	2	0.00
12/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1889	2	1889	2	0.00
12/12/2022	R197 On 02-February-23			Bond Future	329.04	329.0640	329.0415	329.0640	977.00
12/12/2022	R197 On 04-May-23			Bond Future	335.58	335.5999	335.5750	335.5999	0.00
12/12/2022	R197 On 03-August-23			Bond Future	333.46	333.4900	333.4637	333.4900	0.00
12/12/2022	R197 On 02-November-23			Bond Future	340.56	340.5829	340.5556	340.5829	0.00
12/12/2022	R202 On 02-February-23			Bond Future	243.47	244.0030	243.4728	244.0030	5,950.00
12/12/2022	R202 On 04-May-23			Bond Future	248.31	248.8493	248.3072	248.8493	0.00
12/12/2022	R202 On 03-August-23			Bond Future	248.64	249.1954	248.6415	249.1954	0.00
12/12/2022	R202 On 02-November-23			Bond Future	253.93	254.4950	253.9287	254.4950	0.00
12/12/2022	R202 On 01-February-24			Bond Future	254.13	254.7095	254.1327	254.7095	0.00
12/12/2022	R209 On 02-February-23			Bond Future	11.62	66.8215	11.6191	66.8215	25,765.00
12/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	340	0	340	0	0.00
12/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	323	0	323	0	0.00
12/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	331	0	331	0	0.00
12/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	4521	4	4521	4	0.00
12/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	4610	4	4610	4	0.00
12/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	4565	4	4565	4	0.00
12/12/2022	R209 On 04-May-23			Bond Future	11.74	64.9810	11.7399	64.9810	2,635.00
12/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5163	5	5163	5	0.00
12/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2404	3	2404	3	1,000.00
12/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1422	2	1422	2	0.00
12/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1611	2	1611	2	0.00
12/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1593	2	1593	2	0.00
12/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1575	2	1575	2	0.00
12/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	389	0	389	0	500.00
12/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	9568	9	9568	9	0.00
12/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4806	5	4806	5	0.00
12/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4773	5	4773	5	0.00
12/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	3571	3	3571	3	0.00
12/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	4739	5	4739	5	0.00
12/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	5118	5	5118	5	6,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1655	2	1655	2	8,500.00
12/12/2022	R209 On 03-August-23			Bond Future	11.85	66.3172	11.8515	66.3172	0.00
12/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	3992	4	3992	4	0.00
12/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	3940	4	3940	4	0.00
12/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	3966	4	3966	4	0.00
12/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3528	3	3528	3	0.00
12/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3570	3	3570	3	0.00
12/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3549	3	3549	3	0.00
12/12/2022	R209 On 02-November-23			Bond Future	11.96	64.5610	11.9618	64.5610	0.00
12/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2552	3	2552	3	0.00
12/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2514	3	2514	3	0.00
12/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2533	3	2533	3	0.00
12/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5524	5	5524	5	0.00
12/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5554	5	5554	5	0.00
12/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	5493	5	5493	5	0.00
12/12/2022	R209 On 01-February-24			Bond Future	12.09	65.8574	12.0903	65.8574	0.00
12/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4265	4	4265	4	0.00
12/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4290	5	4290	5	0.00
12/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4314	5	4314	5	0.00
12/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	4087	4	4087	4	0.00
12/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	4108	4	4108	4	0.00
12/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	4129	4	4129	4	0.00
12/12/2022	R210 On 02-February-23			Bond Future	221.88	221.8921	221.8778	221.8921	372.00
12/12/2022	R210 On 04-May-23			Bond Future	223.20	223.2147	223.1989	223.2147	0.00
12/12/2022	R210 On 03-August-23			Bond Future	227.84	227.8539	227.8369	227.8539	0.00
12/12/2022	R210 On 02-November-23			Bond Future	229.51	229.5280	229.5105	229.5280	0.00
12/12/2022	R210 On 01-February-24			Bond Future	234.18	234.1929	234.1756	234.1929	0.00
12/12/2022	R213 On 02-February-23			Bond Future	10.97	82.4943	10.9703	82.4943	36,344.00
12/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	2	0	2	0	476.00
12/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	193	0	193	0	0.00
12/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	403	1	403	1	912.00
12/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	200	0	200	0	0.00
12/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	84	0	84	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	5530	6	5530	6	0.00
12/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	208	0	208	0	0.00
12/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	314	0	314	0	0.00
12/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	3187	3	3187	3	476.00
12/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	205	0	205	0	912.00
12/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	3692	3	3692	3	0.00
12/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	2897	3	2897	3	0.00
12/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	3651	3	3651	3	0.00
12/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	3732	3	3732	3	0.00
12/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	8766	8	8766	8	0.00
12/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	4587	4	4587	4	476.00
12/12/2022	R213 On 04-May-23			Bond Future	11.10	80.5608	11.1002	80.5608	0.00
12/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	1840	2	1840	2	0.00
12/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	1822	2	1822	2	0.00
12/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	1858	2	1858	2	0.00
12/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	3424	3	3424	3	0.00
12/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	3478	3	3478	3	0.00
12/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	3451	3	3451	3	0.00
12/12/2022	R213 On 03-August-23			Bond Future	11.22	82.2168	11.2212	82.2168	0.00
12/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4215	4	4215	4	0.00
12/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4189	4	4189	4	0.00
12/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	4241	4	4241	4	0.00
12/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2522	2	2522	2	0.00
12/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2538	2	2538	2	0.00
12/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2506	2	2506	2	0.00
12/12/2022	R213 On 02-November-23			Bond Future	11.35	80.3930	11.3464	80.3930	0.00
12/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	2804	3	2804	3	0.00
12/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	2784	3	2784	3	0.00
12/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	2825	3	2825	3	0.00
12/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3740	4	3740	4	0.00
12/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3783	4	3783	4	0.00
12/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3761	4	3761	4	0.00
12/12/2022	R213 On 01-February-24			Bond Future	11.50	82.0081	11.5036	82.0081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4057	4	4057	4	0.00
12/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4033	4	4033	4	0.00
12/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4009	4	4009	4	0.00
12/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	3214	3	3214	3	0.00
12/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	3197	3	3197	3	0.00
12/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	3181	3	3181	3	0.00
12/12/2022	R214 On 02-February-23			Bond Future	11.73	64.3480	11.7311	64.3480	71,030.00
12/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
12/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	58	0	58	0	0.00
12/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	337	0	337	0	2,300.00
12/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	1982	2	1982	2	0.00
12/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	539	1	539	1	0.00
12/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1464	2	1464	2	2,300.00
12/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	434	1	434	1	0.00
12/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	551	1	551	1	0.00
12/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	514	1	514	1	0.00
12/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	526	1	526	1	0.00
12/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3988	4	3988	4	0.00
12/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	4031	4	4031	4	0.00
12/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	4809	5	4809	5	0.00
12/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	4342	4	4342	4	0.00
12/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	2137	2	2137	2	0.00
12/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	3945	4	3945	4	0.00
12/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	3902	4	3902	4	0.00
12/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1633	2	1633	2	0.00
12/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	8082	8	8082	8	0.00
12/12/2022	R214 On 02-February-23		Put	Bond Future	36037	36	36037	36	0.00
12/12/2022	R214 On 04-May-23			Bond Future	11.84	62.3122	11.8416	62.3122	0.00
12/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2059	2	2059	2	0.00
12/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2016	2	2016	2	0.00
12/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2038	2	2038	2	0.00
12/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	4478	4	4478	4	0.00
12/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4510	4	4510	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
12/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	4446	4	4446	4	0.00
12/12/2022	R214 On 03-August-23			Bond Future	11.94	63.5932	11.9448	63.5932	0.00
12/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	4550	5	4550	5	0.00
12/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	4495	5	4495	5	0.00
12/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	4522	5	4522	5	0.00
12/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3520	3	3520	3	0.00
12/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3541	3	3541	3	0.00
12/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3500	3	3500	3	0.00
12/12/2022	R214 On 02-November-23			Bond Future	12.05	61.6315	12.0488	61.6315	0.00
12/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	2897	3	2897	3	0.00
12/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	2856	3	2856	3	0.00
12/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	2877	3	2877	3	0.00
12/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5861	6	5861	6	0.00
12/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5893	6	5893	6	0.00
12/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5829	6	5829	6	0.00
12/12/2022	R214 On 01-February-24			Bond Future	12.17	62.8693	12.1723	62.8693	0.00
12/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4510	5	4510	5	0.00
12/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	4535	5	4535	5	0.00
12/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	4560	5	4560	5	0.00
12/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4619	4	4619	4	0.00
12/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4642	4	4642	4	0.00
12/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4665	4	4665	4	0.00
12/12/2022	R248 On 02-February-23			Bond Future	11.70	80.5684	11.6972	80.5684	247,671.00
12/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	107	0	107	0	0.00
12/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	706	1	706	1	0.00
12/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	722	1	722	1	0.00
12/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	773	1	773	1	0.00
12/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	612	1	612	1	2,900.00
12/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	1986	2	1986	2	2,900.00
12/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2308	3	2308	3	0.00
12/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	739	1	739	1	0.00
12/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	4857	5	4857	5	0.00
12/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	4752	4	4752	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
12/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	2290	2	2290	2	0.00
12/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	2610	2	2610	2	0.00
12/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	5292	5	5292	5	0.00
12/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	4910	5	4910	5	0.00
12/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	4963	5	4963	5	0.00
12/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	9230	9	9230	9	0.00
12/12/2022	R248 On 04-May-23			Bond Future	11.81	77.6900	11.8096	77.6900	10,946.00
12/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	2543	3	2543	3	0.00
12/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2517	3	2517	3	0.00
12/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	2570	3	2570	3	0.00
12/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	5549	5	5549	5	0.00
12/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	5629	5	5629	5	0.00
12/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	5589	5	5589	5	0.00
12/12/2022	R248 On 03-August-23			Bond Future	11.92	79.2497	11.9179	79.2497	0.00
12/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	5557	6	5557	6	0.00
12/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	5523	6	5523	6	0.00
12/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	5591	6	5591	6	0.00
12/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	4424	4	4424	4	0.00
12/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4475	4	4475	4	0.00
12/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4449	4	4449	4	0.00
12/12/2022	R248 On 02-November-23			Bond Future	12.02	76.4945	12.0178	76.4945	13,000.00
12/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	3630	4	3630	4	0.00
12/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	3604	4	3604	4	0.00
12/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	3578	4	3578	4	0.00
12/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6959	7	6959	7	0.00
12/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	7038	7	7038	7	0.00
12/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6999	7	6999	7	0.00
12/12/2022	R248 On 01-February-24			Bond Future	12.13	78.0676	12.1340	78.0676	0.00
12/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	5679	6	5679	6	0.00
12/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	5647	6	5647	6	0.00
12/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	5615	6	5615	6	0.00
12/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5580	5	5580	5	0.00
12/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5552	5	5552	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5524	5	5524	5	0.00
