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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	2025 On 03-February-22			Bond Future	155.29	155.2983	155.2865	155.2983	5,045.00
12/01/2022	2025 On 05-May-22			Bond Future	157.23	157.2443	157.2296	157.2443	673.00
12/01/2022	2025 On 04-August-22			Bond Future	157.68	157.6996	157.6836	157.6996	0.00
12/01/2022	2025 On 03-November-22			Bond Future	159.79	159.8026	159.7855	159.8026	0.00
12/01/2022	2029 On 03-February-22			Bond Future	114.14	114.1246	114.1409	114.1246	3,838.00
12/01/2022	2029 On 05-May-22			Bond Future	114.37	114.3535	114.3679	114.3535	2,199.00
12/01/2022	2029 On 04-August-22			Bond Future	115.87	115.8583	115.8722	115.8583	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
12/01/2022	2029 On 03-November-22			Bond Future	116.19	116.1779	116.1913	116.1779	0.00
12/01/2022	2030 On 03-February-22			Bond Future	9.43	91.5057	9.4298	91.5057	81,796.00
12/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	28	0	28	0	0.00
12/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2549	2	2549	2	0.00
12/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7069	6	7069	6	0.00
12/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1321	1	1321	1	1,000.00
12/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	2024	1	2024	1	0.00
12/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	816	1	816	1	0.00
12/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	788	1	788	1	0.00
12/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	1	0	1	0	101.00
12/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	40	0	40	0	1,000.00
12/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2109	2	2109	2	950.00
12/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	843	1	843	1	0.00
12/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	710	0	710	0	0.00
12/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	187	0	187	0	0.00
12/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	590	0	590	0	0.00
12/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	311	0	311	0	950.00
12/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1525	2	1525	2	0.00
12/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	1010	2	1010	2	101.00
12/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1935	3	1935	3	0.00
12/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	866	1	866	1	0.00
12/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	738	1	738	1	0.00
12/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	196	0	196	0	0.00
12/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	128	0	128	0	8,000.00
12/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3141	4	3141	4	0.00
12/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5659	6	5659	6	0.00
12/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3403	4	3403	4	0.00
12/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	787	1	787	1	0.00
12/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	762	1	762	1	0.00
12/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	213	0	213	0	101.00
12/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	436	1	436	1	0.00
12/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	1	0	1	0	1,000.00
12/01/2022	2030 On 05-May-22			Bond Future	9.63	92.6300	9.6320	92.6300	15,884.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	6988	6	6988	6	0.00
12/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3542	3	3542	3	0.00
12/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	340	0	340	0	200.00
12/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	417	0	417	0	1,800.00
12/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1112	1	1112	1	0.00
12/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	17	0	17	0	200.00
12/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3579	3	3579	3	0.00
12/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3616	3	3616	3	0.00
12/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2704	2	2704	2	0.00
12/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	59	0	59	0	1,800.00
12/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	146	0	146	0	1,073.00
12/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	8024	9	8024	9	0.00
12/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4623	5	4623	5	0.00
12/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4272	5	4272	5	0.00
12/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	750	1	750	1	0.00
12/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	762	1	762	1	200.00
12/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10323	11	10323	11	0.00
12/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6275	7	6275	7	0.00
12/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2553	3	2553	3	1,073.00
12/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	773	1	773	1	0.00
12/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	205	0	205	0	1,800.00
12/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1113	1	1113	1	1,073.00
12/01/2022	2030 On 04-August-22			Bond Future	9.84	89.8209	9.8447	89.8209	0.00
12/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	761	1	761	1	800.00
12/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1593	1	1593	1	0.00
12/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	214	0	214	0	800.00
12/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1614	1	1614	1	0.00
12/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1635	1	1635	1	0.00
12/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5904	5	5904	5	0.00
12/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	709	1	709	1	800.00
12/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3038	4	3038	4	0.00
12/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3067	4	3067	4	0.00
12/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8168	9	8168	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
12/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3096	4	3096	4	0.00
12/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4748	5	4748	5	0.00
12/01/2022	2030 On 03-November-22			Bond Future	10.05	90.9991	10.0483	90.9991	0.00
12/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2805	3	2805	3	0.00
12/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2781	3	2781	3	0.00
12/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2831	3	2831	3	0.00
12/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2588	3	2588	3	0.00
12/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2631	3	2631	3	0.00
12/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2609	3	2609	3	0.00
12/01/2022	2032 On 03-February-22			Bond Future	9.90	91.6566	9.8981	91.6566	118,685.00
12/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	1	0	1	0	198.00
12/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	9	0	9	0	97.00
12/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	196	0	196	0	0.00
12/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5638	5	5638	5	0.00
12/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5903	5	5903	5	0.00
12/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3211	2	3211	2	0.00
12/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3262	3	3262	3	0.00
12/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1774	1	1774	1	0.00
12/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2756	2	2756	2	0.00
12/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	881	1	881	1	900.00
12/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1366	1	1366	1	100.00
12/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	260	0	260	0	210.00
12/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3160	2	3160	2	0.00
12/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4361	4	4361	4	0.00
12/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3109	2	3109	2	0.00
12/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	631	0	631	0	0.00
12/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	208	0	208	0	400.00
12/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	338	0	338	0	0.00
12/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6854	6	6854	6	0.00
12/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3677	3	3677	3	0.00
12/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4308	3	4308	3	0.00
12/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	40	0	40	0	0.00
12/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	71	0	71	0	210.00

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12/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	3	0	3	0	210.00
12/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	6055	7	6055	7	0.00
12/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2100	3	2100	3	0.00
12/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1150	2	1150	2	198.00
12/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	870	1	870	1	900.00
12/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	116	0	116	0	0.00
12/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	38	0	38	0	97.00
12/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	111	0	111	0	0.00
12/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	102	0	102	0	198.00
12/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	157	0	157	0	400.00
12/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1912	3	1912	3	0.00
12/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1689	2	1689	2	0.00
12/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	539	1	539	1	0.00
12/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	370	1	370	1	97.00
12/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	107	0	107	0	0.00
12/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	8	0	8	0	400.00
12/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	11	0	11	0	900.00
12/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2149	3	2149	3	0.00
12/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4607	5	4607	5	0.00
12/01/2022	2032 On 05-May-22			Bond Future	10.09	88.6353	10.0898	88.6353	23,464.00
12/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5658	5	5658	5	0.00
12/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5568	5	5568	5	0.00
12/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	714	1	714	1	780.00
12/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2216	2	2216	2	780.00
12/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2581	2	2581	2	993.00
12/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6300	6	6300	6	0.00
12/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5387	5	5387	5	0.00
12/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5613	5	5613	5	0.00
12/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	470	1	470	1	0.00
12/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1451	2	1451	2	0.00
12/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	507	1	507	1	993.00
12/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	477	1	477	1	0.00
12/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	373	1	373	1	780.00

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12/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1704	2	1704	2	0.00
12/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3681	4	3681	4	0.00
12/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	462	1	462	1	0.00
12/01/2022	2032 On 04-August-22			Bond Future	10.28	89.7806	10.2849	89.7806	0.00
12/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7490	7	7490	7	0.00
12/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8751	8	8751	8	0.00
12/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2278	2	2278	2	0.00
12/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2305	2	2305	2	0.00
12/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2334	2	2334	2	0.00
12/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1134	1	1134	1	800.00
12/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	286	0	286	0	800.00
12/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	7967	9	7967	9	0.00
12/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4330	5	4330	5	0.00
12/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2748	3	2748	3	0.00
12/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2721	3	2721	3	0.00
12/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	450	1	450	1	0.00
12/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	608	1	608	1	800.00
12/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2693	3	2693	3	0.00
12/01/2022	2032 On 03-November-22			Bond Future	10.48	86.8096	10.4810	86.8096	0.00
12/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3469	3	3469	3	0.00
12/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2517	3	2517	3	0.00
12/01/2022	2033 On 03-February-22			Bond Future	112.52	112.3961	112.5239	112.3961	7,281.00
12/01/2022	2033 On 05-May-22			Bond Future	112.65	112.5210	112.6482	112.5210	2,588.00
12/01/2022	2033 On 04-August-22			Bond Future	114.13	114.0017	114.1298	114.0017	0.00
12/01/2022	2033 On 03-November-22			Bond Future	114.34	114.2154	114.3446	114.2154	0.00
12/01/2022	2037 On 03-February-22			Bond Future	10.65	83.2679	10.6511	83.2679	118,171.00
12/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5132	4	5132	4	0.00
12/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5016	4	5016	4	0.00
12/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5074	4	5074	4	0.00
12/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	37	0	37	0	0.00
12/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	41	0	41	0	0.00
12/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	39	0	39	0	0.00
12/01/2022	2037 On 05-May-22			Bond Future	10.84	84.2911	10.8371	84.2911	11,855.00

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12/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6532	6	6532	6	0.00
12/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6434	6	6434	6	0.00
12/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6483	6	6483	6	0.00
12/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	513	1	513	1	0.00
12/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	527	1	527	1	0.00
12/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	520	1	520	1	0.00
12/01/2022	2037 On 04-August-22			Bond Future	11.03	81.1239	11.0305	81.1239	0.00
12/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2481	2	2481	2	0.00
12/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3469	3	3469	3	1,050.00
12/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4246	4	4246	4	0.00
12/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	679	1	679	1	50.00
12/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6481	6	6481	6	0.00
12/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2420	2	2420	2	0.00
12/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2451	2	2451	2	0.00
12/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3294	4	3294	4	0.00
12/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	1083	1	1083	1	1,050.00
12/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	3230	4	3230	4	0.00
12/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6734	8	6734	8	0.00
12/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3262	4	3262	4	50.00
12/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1892	2	1892	2	50.00
12/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2372	3	2372	3	0.00
12/01/2022	2037 On 03-November-22			Bond Future	11.21	82.1883	11.2127	82.1883	0.00
12/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3632	3	3632	3	0.00
12/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3698	3	3698	3	0.00
12/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3665	3	3665	3	0.00
12/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	3082	4	3082	4	0.00
12/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	3109	4	3109	4	0.00
12/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	3055	4	3055	4	0.00
12/01/2022	2038 On 03-February-22			Bond Future	126.80	127.1107	126.8039	127.1107	5,473.00
12/01/2022	2038 On 05-May-22			Bond Future	128.39	128.7036	128.3905	128.7036	1,308.00
12/01/2022	2038 On 04-August-22			Bond Future	128.26	128.5818	128.2636	128.5818	0.00
12/01/2022	2038 On 03-November-22			Bond Future	129.97	130.2965	129.9735	130.2965	0.00
12/01/2022	2040 On 03-February-22			Bond Future	10.74	85.4378	10.7395	85.4378	88,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	593	0	593	0	2,000.00
12/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	5578	5	5578	5	0.00
12/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	5639	5	5639	5	0.00
12/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	5701	5	5701	5	0.00
12/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	32	0	32	0	0.00
12/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	31	0	31	0	0.00
12/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	29	0	29	0	0.00
12/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1583	2	1583	2	0.00
12/01/2022	2040 On 05-May-22			Bond Future	10.92	86.4876	10.9188	86.4876	9,502.00
12/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	6913	6	6913	6	0.00
12/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	6966	6	6966	6	0.00
12/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	168	0	168	0	1,200.00
12/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	12893	12	12893	12	0.00
12/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	7018	6	7018	6	0.00
12/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1281	1	1281	1	1,200.00
12/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3725	5	3725	5	0.00
12/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	569	1	569	1	0.00
12/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	111	0	111	0	1,200.00
12/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	577	1	577	1	0.00
12/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	8251	9	8251	9	0.00
12/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	585	1	585	1	0.00
12/01/2022	2040 On 04-August-22			Bond Future	11.10	83.0986	11.1050	83.0986	0.00
12/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	8014	7	8014	7	0.00
12/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	2828	2	2828	2	0.00
12/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	282	0	282	0	460.00
12/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	1817	2	1817	2	460.00
12/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	2861	2	2861	2	0.00
12/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	2895	2	2895	2	0.00
12/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	3263	4	3263	4	0.00
12/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	10532	12	10532	12	0.00
12/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	951	1	951	1	460.00
12/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3297	4	3297	4	0.00
12/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4588	5	4588	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
12/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3331	4	3331	4	0.00
12/01/2022	2040 On 03-November-22			Bond Future	11.28	84.1889	11.2799	84.1889	0.00
12/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4055	4	4055	4	0.00
12/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	3983	4	3983	4	0.00
12/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4019	4	4019	4	0.00
12/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	3215	4	3215	4	0.00
12/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3272	4	3272	4	0.00
12/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	3243	4	3243	4	0.00
12/01/2022	2044 On 03-February-22			Bond Future	10.78	82.1693	10.7773	82.1693	59,709.00
12/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	5667	5	5667	5	0.00
12/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	5543	5	5543	5	0.00
12/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	5605	5	5605	5	0.00
12/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	35	0	35	0	0.00
12/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	36	0	36	0	0.00
12/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	33	0	33	0	0.00
12/01/2022	2044 On 05-May-22			Bond Future	10.95	83.1790	10.9475	83.1790	5,735.00
12/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7008	6	7008	6	0.00
12/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	6903	6	6903	6	0.00
12/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	6955	6	6955	6	0.00
12/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	600	1	600	1	0.00
12/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	608	1	608	1	0.00
12/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	592	1	592	1	0.00
12/01/2022	2044 On 04-August-22			Bond Future	11.12	79.8723	11.1239	79.8723	0.00
12/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3031	3	3031	3	0.00
12/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	2961	3	2961	3	0.00
12/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	2996	3	2996	3	0.00
12/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	3227	4	3227	4	0.00
12/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	3261	4	3261	4	0.00
12/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	3194	4	3194	4	0.00
12/01/2022	2044 On 03-November-22			Bond Future	11.29	80.9203	11.2892	80.9203	0.00
12/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	3991	4	3991	4	0.00
12/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4027	4	4027	4	0.00
12/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4063	4	4063	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
12/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	3268	4	3268	4	0.00
12/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3297	4	3297	4	0.00
12/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3327	4	3327	4	0.00
12/01/2022	2046 On 03-February-22			Bond Future	117.20	116.9816	117.1993	116.9816	15,002.00
12/01/2022	2046 On 05-May-22			Bond Future	116.78	116.5599	116.7782	116.5599	4,688.00
12/01/2022	2046 On 04-August-22			Bond Future	118.31	118.0939	118.3144	118.0939	0.00
12/01/2022	2046 On 03-November-22			Bond Future	117.97	117.7434	117.9663	117.7434	0.00
12/01/2022	2050 On 03-February-22			Bond Future	118.97	119.4031	118.9736	119.4031	9,042.00
12/01/2022	2050 On 05-May-22			Bond Future	120.46	120.8991	120.4621	120.8991	741.00
12/01/2022	2050 On 04-August-22			Bond Future	120.03	120.4741	120.0303	120.4741	0.00
12/01/2022	2050 On 03-November-22			Bond Future	121.63	122.0807	121.6305	122.0807	0.00
12/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	AL37 On 03-February-22			Index Future	814.21	810.0950	814.2080	810.0950	0.00
12/01/2022	AL37 On 05-May-22			Index Future	824.19	820.0350	824.1930	820.0350	0.00
12/01/2022	AL37 On 04-August-22			Index Future	834.72	830.5100	834.7200	830.5100	0.00
12/01/2022	AL37 On 03-November-22			Index Future	845.76	841.4980	845.7620	841.4980	0.00
12/01/2022	AL7T On 03-February-22			Index Future	930.24	922.1650	930.2430	922.1650	0.00
12/01/2022	AL7T On 05-May-22			Index Future	941.65	933.4800	941.6510	933.4800	0.00
12/01/2022	AL7T On 04-August-22			Index Future	953.68	945.4040	953.6770	945.4040	0.00
12/01/2022	AL7T On 03-November-22			Index Future	966.29	957.9120	966.2930	957.9120	0.00
12/01/2022	ALBI On 03-February-22			Index Future	824.61	817.2580	824.6090	817.2580	193.00
12/01/2022	ALBI On 05-May-22			Index Future	834.72	827.2850	834.7220	827.2850	29.00
12/01/2022	ALBI On 04-August-22			Index Future	845.38	837.8530	845.3820	837.8530	0.00
12/01/2022	ALBI On 03-November-22			Index Future	856.57	848.9380	856.5650	848.9380	0.00
12/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C038 On 31-January-38			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
12/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2022	ES33 On 03-February-22			Bond Future	11.36	77.6463	11.3629	77.6463	263.00
12/01/2022	ES33 On 05-May-22			Bond Future	11.59	74.8407	11.5907	74.8407	87.00
12/01/2022	ES33 On 04-August-22			Bond Future	11.82	75.8259	11.8243	75.8259	0.00
12/01/2022	ES33 On 03-November-22			Bond Future	12.06	73.0581	12.0612	73.0581	0.00
12/01/2022	ES42 On 03-February-22			Bond Future	11.81	76.2750	11.8073	76.2750	3,579.00
12/01/2022	ES42 On 05-May-22			Bond Future	12.02	72.9720	12.0208	72.9720	1,190.00
12/01/2022	ES42 On 04-August-22			Bond Future	12.23	73.9332	12.2340	73.9332	0.00
12/01/2022	ES42 On 03-November-22			Bond Future	12.45	70.6610	12.4505	70.6610	0.00
12/01/2022	GOVI On 03-February-22			GOVI	813.82	806.6420	813.8160	806.6420	560.00
12/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	210760	14	210760	14	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
12/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	210660	14	210660	14	0.00
12/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	210560	14	210560	14	0.00
12/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 05-May-22			GOVI	823.80	816.5390	823.7970	816.5390	430.00
12/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	355670	28	355670	28	0.00
12/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	355570	28	355570	28	0.00
12/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	355470	28	355470	28	0.00
12/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 04-August-22			GOVI	834.32	826.9700	834.3180	826.9700	0.00
12/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	150580	8	150580	8	0.00
12/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	150480	8	150480	8	0.00
12/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	150380	8	150380	8	0.00
12/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 03-November-22			GOVI	845.35	837.9110	845.3540	837.9110	0.00
12/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	249240	17	249240	17	0.00
12/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	249440	18	249440	18	0.00
12/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	249340	17	249340	17	0.00
12/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
12/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
12/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2022	IGOV On 03-February-22			Index Future	308.25	308.4790	308.2520	308.4790	482.00
12/01/2022	IGOV On 05-May-22			Index Future	312.11	312.3400	312.1080	312.3400	16.00
12/01/2022	IGOV On 04-August-22			Index Future	316.17	316.4060	316.1700	316.4060	0.00
12/01/2022	IGOV On 03-November-22			Index Future	320.43	320.6660	320.4270	320.6660	0.00
12/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
12/01/2022	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
12/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0950	3.9050	96.0950	0.00
12/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.21	95.7500	4.2100	95.7500	0.00
12/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.6850	4.2750	95.6850	0.00
12/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.61	95.3200	4.6100	95.3200	0.00
12/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.67	95.2500	4.6700	95.2500	0.00
12/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.00	94.9250	4.9950	94.9250	72.00
12/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.45	94.4400	5.4500	94.4400	0.00
12/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.99	93.8750	5.9850	93.8750	68.00
12/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.25	93.6100	6.2450	93.6100	0.00
12/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.55	93.3000	6.5500	93.3000	0.00
12/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.74	93.1000	6.7400	93.1000	75.00
12/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.97	92.9250	6.9650	92.9250	0.00
12/01/2022	R023 On 03-February-22			Bond Future	5.10	106.0727	5.0991	106.0727	16,417.00
12/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	81	0	81	0	0.00
12/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	86	0	86	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
12/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	91	0	91	0	0.00
12/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	111	0	111	0	0.00
12/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	116	0	116	0	0.00
12/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	121	0	121	0	0.00
12/01/2022	R023 On 05-May-22			Bond Future	5.14	103.4638	5.1391	103.4638	4,205.00
12/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	931	1	931	1	0.00
12/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	938	1	938	1	0.00
12/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	946	1	946	1	0.00
12/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	21	0	21	0	0.00
12/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	21	0	21	0	0.00
12/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	21	0	21	0	0.00
12/01/2022	R023 On 04-August-22			Bond Future	5.11	104.8003	5.1120	104.8003	0.00
12/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	555	1	555	1	0.00
12/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	560	1	560	1	0.00
12/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	564	1	564	1	0.00
12/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	50	0	50	0	0.00
12/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	51	0	51	0	0.00
12/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	52	0	52	0	0.00
12/01/2022	R023 On 03-November-22			Bond Future	4.96	102.2607	4.9554	102.2607	0.00
12/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	433	0	433	0	0.00
12/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	427	0	427	0	0.00
12/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	430	0	430	0	0.00
12/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	28	0	28	0	0.00
12/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	29	0	29	0	0.00
12/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	28	0	28	0	0.00
12/01/2022	R035 On 03-February-22			Bond Future	10.42	92.1003	10.4235	92.1003	102,457.00
12/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	15	0	15	0	683.00
12/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	237	0	237	0	280.00
12/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	8777	8	8777	8	0.00
12/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5640	5	5640	5	0.00
12/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5119	4	5119	4	0.00
12/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	482	0	482	0	500.00
12/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4027	3	4027	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5350	4	5350	4	0.00
12/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	5987	5	5987	5	0.00
12/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5003	4	5003	4	0.00
12/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5061	4	5061	4	0.00
12/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	78	0	78	0	200.00
12/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	7935	7	7935	7	0.00
12/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	3914	3	3914	3	0.00
12/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4369	4	4369	4	0.00
12/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	760	0	760	0	1,600.00
12/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1724	1	1724	1	0.00
12/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	1906	1	1906	1	0.00
12/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	731	0	731	0	0.00
12/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	527	0	527	0	200.00
12/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1597	2	1597	2	0.00
12/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	1276	2	1276	2	500.00
12/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1684	2	1684	2	0.00
12/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	525	1	525	1	200.00
12/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	1239	2	1239	2	0.00
12/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	90	0	90	0	1,600.00
12/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	3	0	3	0	280.00
12/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3434	4	3434	4	0.00
12/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	39	0	39	0	0.00
12/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	41	0	41	0	0.00
12/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	18	0	18	0	683.00
12/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	31	0	31	0	200.00
12/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	24	0	24	0	500.00
12/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	69	0	69	0	200.00
12/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	453	1	453	1	683.00
12/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	37	0	37	0	0.00
12/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	99	0	99	0	280.00
12/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	1	0	1	0	1,800.00
12/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2373	3	2373	3	0.00
12/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4894	6	4894	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	R035 On 05-May-22			Bond Future	10.61	88.7520	10.6099	88.7520	12,468.00
12/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	6716	6	6716	6	0.00
12/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	11699	11	11699	11	0.00
12/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	2939	2	2939	2	0.00
12/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6617	6	6617	6	0.00
12/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6667	6	6667	6	0.00
12/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2569	2	2569	2	1,200.00
12/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1877	2	1877	2	0.00
12/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	489	1	489	1	0.00
12/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	496	1	496	1	0.00
12/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1626	2	1626	2	1,200.00
12/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	107	0	107	0	1,200.00
12/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	481	1	481	1	0.00
12/01/2022	R035 On 04-August-22			Bond Future	10.80	89.8986	10.8017	89.8986	0.00
12/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	3993	4	3993	4	0.00
12/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8586	8	8586	8	0.00
12/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2025	2	2025	2	400.00
12/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2647	2	2647	2	0.00
12/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2584	2	2584	2	0.00
12/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2615	2	2615	2	0.00
12/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	632	1	632	1	100.00
12/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	352	0	352	0	400.00
12/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2340	2	2340	2	0.00
12/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3342	4	3342	4	100.00
12/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8693	10	8693	10	0.00
12/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6839	8	6839	8	0.00
12/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3717	4	3717	4	0.00
12/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	3058	4	3058	4	0.00
12/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	3089	4	3089	4	0.00
12/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	2009	3	2009	3	100.00
12/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	3028	4	3028	4	0.00
12/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	675	1	675	1	400.00
12/01/2022	R035 On 03-November-22			Bond Future	10.99	86.5959	10.9941	86.5959	0.00

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12/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	3800	3	3800	3	0.00
12/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	3767	3	3767	3	0.00
12/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	3833	3	3833	3	0.00
12/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2908	4	2908	4	0.00
12/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2959	4	2959	4	0.00
12/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2933	4	2933	4	0.00
12/01/2022	R186 On 03-February-22			Bond Future	7.80	111.5501	7.8035	111.5501	64,760.00
12/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	35	0	35	0	0.00
12/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	37	0	37	0	0.00
12/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	40	0	40	0	0.00
12/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2206	3	2206	3	0.00
12/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2247	3	2247	3	0.00
12/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2288	3	2288	3	0.00
12/01/2022	R186 On 05-May-22			Bond Future	8.00	112.9202	7.9996	112.9202	4,514.00
12/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2979	3	2979	3	0.00
12/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3956	4	3956	4	0.00
12/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	2030	2	2030	2	0.00
12/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2136	2	2136	2	454.00
12/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	1059	1	1059	1	435.00
12/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	2004	2	2004	2	0.00
12/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	71	0	71	0	3,600.00
12/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4782	4	4782	4	0.00
12/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	2056	2	2056	2	0.00
12/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1608	1	1608	1	454.00
12/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	275	0	275	0	435.00
12/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	462	0	462	0	3,600.00
12/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2576	3	2576	3	0.00
12/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3216	4	3216	4	0.00
12/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1045	1	1045	1	0.00
12/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	777	1	777	1	0.00
12/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	163	0	163	0	454.00
12/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5327	6	5327	6	0.00
12/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	804	1	804	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1541	2	1541	2	0.00
12/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	738	1	738	1	0.00
12/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	791	1	791	1	0.00
12/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	256	0	256	0	454.00
12/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	442	1	442	1	4,035.00
12/01/2022	R186 On 04-August-22			Bond Future	8.20	109.0923	8.2044	109.0923	0.00
12/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1591	1	1591	1	0.00
12/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1571	1	1571	1	0.00
12/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	191	0	191	0	3,600.00
12/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1610	1	1610	1	0.00
12/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1262	1	1262	1	3,600.00
12/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	6075	6	6075	6	0.00
12/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	300	0	300	0	3,600.00
12/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1816	2	1816	2	0.00
12/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	5042	6	5042	6	0.00
12/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2194	3	2194	3	0.00
12/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1854	2	1854	2	0.00
12/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1835	2	1835	2	0.00
12/01/2022	R186 On 03-November-22			Bond Future	8.41	110.5229	8.4141	110.5229	0.00
12/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2287	2	2287	2	0.00
12/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2247	2	2247	2	0.00
12/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2267	2	2267	2	0.00
12/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1818	2	1818	2	0.00
12/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1834	2	1834	2	0.00
12/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1803	2	1803	2	0.00
12/01/2022	R197 On 03-February-22			Bond Future	321.85	321.8535	321.8452	321.8535	1,132.00
12/01/2022	R197 On 05-May-22			Bond Future	325.87	325.8863	325.8721	325.8863	476.00
12/01/2022	R197 On 04-August-22			Bond Future	321.78	321.7997	321.7831	321.7997	0.00
12/01/2022	R197 On 03-November-22			Bond Future	326.07	326.0918	326.0732	326.0918	0.00
12/01/2022	R202 On 03-February-22			Bond Future	245.15	245.4612	245.1486	245.4612	7,464.00
12/01/2022	R202 On 05-May-22			Bond Future	248.22	248.5370	248.2160	248.5370	1,146.00
12/01/2022	R202 On 04-August-22			Bond Future	247.03	247.3590	247.0320	247.3590	0.00
12/01/2022	R202 On 03-November-22			Bond Future	250.33	250.6576	250.3251	250.6576	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
12/01/2022	R209 On 03-February-22			Bond Future	10.40	71.0024	10.3972	71.0024	19,417.00
12/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3589	3	3589	3	0.00
12/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3490	3	3490	3	0.00
12/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3540	3	3540	3	0.00
12/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	71	0	71	0	0.00
12/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	75	0	75	0	0.00
12/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	68	0	68	0	0.00
12/01/2022	R209 On 05-May-22			Bond Future	10.57	68.7328	10.5651	68.7328	7,104.00
12/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7571	7	7571	7	0.00
12/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5175	5	5175	5	0.00
12/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5090	4	5090	4	0.00
12/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5132	5	5132	5	0.00
12/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	293	0	293	0	8,525.00
12/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1072	1	1072	1	0.00
12/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2460	2	2460	2	0.00
12/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1444	2	1444	2	3,050.00
12/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2852	4	2852	4	9,000.00
12/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	5033	6	5033	6	0.00
12/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	508	1	508	1	0.00
12/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	516	1	516	1	0.00
12/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	501	1	501	1	0.00
12/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	216	0	216	0	12,050.00
12/01/2022	R209 On 04-August-22			Bond Future	10.73	69.6210	10.7342	69.6210	0.00
12/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2056	2	2056	2	0.00
12/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2003	2	2003	2	0.00
12/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2030	2	2030	2	0.00
12/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2873	3	2873	3	0.00
12/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2902	4	2902	4	0.00
12/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2844	3	2844	3	0.00
12/01/2022	R209 On 03-November-22			Bond Future	10.90	67.3912	10.9023	67.3912	0.00
12/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3237	3	3237	3	0.00
12/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3265	3	3265	3	0.00
12/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3294	3	3294	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2622	3	2622	3	0.00
12/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2646	3	2646	3	0.00
12/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2669	3	2669	3	0.00
12/01/2022	R210 On 03-February-22			Bond Future	214.65	214.6320	214.6532	214.6320	1,381.00
12/01/2022	R210 On 05-May-22			Bond Future	214.48	214.4604	214.4778	214.4604	987.00
12/01/2022	R210 On 04-August-22			Bond Future	217.30	217.2827	217.2989	217.2827	0.00
12/01/2022	R210 On 03-November-22			Bond Future	217.28	217.2615	217.2767	217.2615	0.00
12/01/2022	R213 On 03-February-22			Bond Future	9.70	86.2472	9.6987	86.2472	22,660.00
12/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	46	0	46	0	220.00
12/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	2954	2	2954	2	0.00
12/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4628	4	4628	4	0.00
12/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2496	2	2496	2	0.00
12/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2586	2	2586	2	0.00
12/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1685	1	1685	1	0.00
12/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1724	1	1724	1	0.00
12/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	73	0	73	0	430.00
12/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	511	0	511	0	0.00
12/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	977	1	977	1	0.00
12/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	2	0	2	0	102.00
12/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
12/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	4967	4	4967	4	0.00
12/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1846	1	1846	1	0.00
12/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1765	1	1765	1	0.00
12/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	289	1	289	1	0.00
12/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2663	3	2663	3	0.00
12/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1144	2	1144	2	200.00
12/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	267	1	267	1	430.00
12/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	12	0	12	0	220.00
12/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5925	7	5925	7	0.00
12/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	4949	6	4949	6	0.00
12/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	17	0	17	0	430.00
12/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	652	1	652	1	102.00
12/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	301	1	301	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	313	1	313	1	0.00
12/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	133	0	133	0	220.00
12/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	145	0	145	0	200.00
12/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	94	0	94	0	102.00
12/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	3023	4	3023	4	0.00
12/01/2022	R213 On 05-May-22			Bond Future	9.89	83.7734	9.8860	83.7734	0.00
12/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4390	4	4390	4	0.00
12/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4351	4	4351	4	0.00
12/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4311	4	4311	4	0.00
12/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	573	1	573	1	0.00
12/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	581	1	581	1	0.00
12/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	590	1	590	1	0.00
12/01/2022	R213 On 04-August-22			Bond Future	10.08	84.8556	10.0795	84.8556	0.00
12/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1869	2	1869	2	0.00
12/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1822	2	1822	2	0.00
12/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1845	2	1845	2	0.00
12/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2771	3	2771	3	0.00
12/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2826	3	2826	3	0.00
12/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2799	3	2799	3	0.00
12/01/2022	R213 On 03-November-22			Bond Future	10.28	82.4333	10.2759	82.4333	0.00
12/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3043	3	3043	3	0.00
12/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	2990	3	2990	3	0.00
12/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3017	3	3017	3	0.00
12/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2466	3	2466	3	0.00
12/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2488	3	2488	3	0.00
12/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2445	3	2445	3	0.00
12/01/2022	R214 On 03-February-22			Bond Future	10.73	67.9767	10.7269	67.9767	17,613.00
12/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	3778	3	3778	3	0.00
12/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	3829	3	3829	3	0.00
12/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	3879	3	3879	3	0.00
12/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	71	0	71	0	0.00
12/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	67	0	67	0	0.00
12/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	65	0	65	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
12/01/2022	R214 On 05-May-22			Bond Future	10.89	65.5308	10.8877	65.5308	441.00
12/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5124	4	5124	4	0.00
12/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5167	5	5167	5	0.00
12/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5210	5	5210	5	0.00
12/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	566	1	566	1	0.00
12/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	574	1	574	1	0.00
12/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	558	1	558	1	0.00
12/01/2022	R214 On 04-August-22			Bond Future	11.05	66.3774	11.0517	66.3774	0.00
12/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2309	2	2309	2	0.00
12/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2337	2	2337	2	0.00
12/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2366	2	2366	2	0.00
12/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2740	3	2740	3	0.00
12/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2712	3	2712	3	0.00
12/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2768	3	2768	3	0.00
12/01/2022	R214 On 03-November-22			Bond Future	11.21	63.9655	11.2148	63.9655	0.00
12/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3374	3	3374	3	0.00
12/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3403	3	3403	3	0.00
12/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3344	3	3344	3	0.00
12/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2619	3	2619	3	0.00
12/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2642	3	2642	3	0.00
12/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2666	3	2666	3	0.00
12/01/2022	R248 On 03-February-22			Bond Future	10.73	85.5853	10.7267	85.5853	192,313.00
12/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	67	0	67	0	900.00
12/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	5388	4	5388	4	0.00
12/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1004	1	1004	1	0.00
12/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	135	0	135	0	1,300.00
12/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2399	2	2399	2	1,400.00
12/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	14	0	14	0	0.00
12/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	5262	4	5262	4	0.00
12/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5325	4	5325	4	0.00
12/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	2	0	2	0	0.00
12/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	252	0	252	0	100.00
12/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	430	0	430	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
12/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	1874	1	1874	1	900.00
12/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	608	1	608	1	0.00
12/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	2139	3	2139	3	0.00
12/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	7391	8	7391	8	0.00
12/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	56	0	56	0	0.00
12/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	4133	5	4133	5	0.00
12/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	5715	7	5715	7	0.00
12/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	417	1	417	1	0.00
12/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	3402	4	3402	4	0.00
12/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	2734	4	2734	4	0.00
12/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	1202	2	1202	2	0.00
12/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	61	0	61	0	0.00
12/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	58	0	58	0	0.00
12/01/2022	R248 On 05-May-22			Bond Future	10.89	82.2201	10.8863	82.2201	2,035.00
12/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	6850	6	6850	6	0.00
12/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	6742	6	6742	6	0.00
12/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	6796	6	6796	6	0.00
12/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	647	1	647	1	0.00
12/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	629	1	629	1	0.00
12/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	638	1	638	1	0.00
12/01/2022	R248 On 04-August-22			Bond Future	11.05	83.2823	11.0494	83.2823	0.00
12/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	2972	3	2972	3	0.00
12/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	2900	2	2900	2	0.00
12/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	2936	3	2936	3	0.00
12/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3356	4	3356	4	0.00
12/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3391	4	3391	4	0.00
12/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3321	4	3321	4	0.00
12/01/2022	R248 On 03-November-22			Bond Future	11.21	79.9560	11.2115	79.9560	0.00
12/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4071	4	4071	4	0.00
12/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4108	4	4108	4	0.00
12/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4145	4	4145	4	0.00
12/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3468	4	3468	4	0.00
12/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3437	4	3437	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
12/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3407	4	3407	4	0.00
