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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	2025 On 03-November-22			Bond Future	165.88	165.8290	165.8823	165.8290	3,315.00
11/10/2022	2025 On 02-February-23			Bond Future	167.32	167.2627	167.3182	167.2627	3,967.00
11/10/2022	2025 On 04-May-23			Bond Future	170.77	170.7485	170.7731	170.7485	0.00
11/10/2022	2025 On 03-August-23			Bond Future	172.63	172.5931	172.6273	172.5931	0.00
11/10/2022	2025 On 02-November-23			Bond Future	176.30	176.2369	176.3017	176.2369	0.00
11/10/2022	2029 On 03-November-22			Bond Future	119.43	119.2492	119.4333	119.2492	1,086.00
11/10/2022	2029 On 02-February-23			Bond Future	121.70	121.5091	121.6975	121.5091	912.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	2029 On 04-May-23			Bond Future	122.91	122.7380	122.9072	122.7380	0.00
11/10/2022	2029 On 03-August-23			Bond Future	125.51	125.3332	125.5125	125.3332	0.00
11/10/2022	2029 On 02-November-23			Bond Future	126.84	126.6313	126.8360	126.6313	0.00
11/10/2022	2030 On 03-November-22			Bond Future	10.80	88.6693	10.7976	88.6693	64,278.00
11/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	11	0	11	0	0.00
11/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	12	0	12	0	0.00
11/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	41	0	41	0	500.00
11/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3498	4	3498	4	0.00
11/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	14	0	14	0	0.00
11/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
11/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5109	5	5109	5	0.00
11/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3217	3	3217	3	0.00
11/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2776	2	2776	2	0.00
11/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	120	0	120	0	500.00
11/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3263	3	3263	3	0.00
11/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3308	3	3308	3	0.00
11/10/2022	2030 On 02-February-23			Bond Future	10.95	86.3222	10.9521	86.3222	35,961.00
11/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3692	4	3692	4	5,000.00
11/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2501	3	2501	3	0.00
11/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2603	3	2603	3	0.00
11/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	584	1	584	1	0.00
11/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	434	0	434	0	388.00
11/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	82	0	82	0	102.00
11/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	130	0	130	0	388.00
11/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	522	1	522	1	0.00
11/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	405	0	405	0	0.00
11/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	3114	3	3114	3	5,000.00
11/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	566	1	566	1	0.00
11/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	575	1	575	1	0.00
11/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	412	0	412	0	0.00
11/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	158	0	158	0	0.00
11/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	121	0	121	0	0.00
11/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	329	0	329	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6190	6	6190	6	102.00
11/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10075	10	10075	10	0.00
11/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8973	9	8973	9	0.00
11/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8785	8	8785	8	0.00
11/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8227	8	8227	8	0.00
11/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5070	5	5070	5	102.00
11/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4808	5	4808	5	0.00
11/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1405	1	1405	1	0.00
11/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1705	2	1705	2	388.00
11/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5653	5	5653	5	0.00
11/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5495	5	5495	5	0.00
11/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5613	5	5613	5	0.00
11/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4882	5	4882	5	0.00
11/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4845	5	4845	5	0.00
11/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1775	2	1775	2	0.00
11/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1141	1	1141	1	0.00
11/10/2022	2030 On 04-May-23			Bond Future	11.09	88.1039	11.0885	88.1039	0.00
11/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6888	7	6888	7	0.00
11/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	4063	4	4063	4	0.00
11/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5260	6	5260	6	0.00
11/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6668	7	6668	7	0.00
11/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1656	2	1656	2	0.00
11/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1845	2	1845	2	350.00
11/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	605	1	605	1	150.00
11/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3331	4	3331	4	0.00
11/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1469	2	1469	2	479.00
11/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1623	2	1623	2	0.00
11/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1639	2	1639	2	0.00
11/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	666	1	666	1	479.00
11/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	746	1	746	1	388.00
11/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	327	0	327	0	388.00
11/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	933	1	933	1	1,080.00
11/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5687	5	5687	5	0.00

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11/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9601	9	9601	9	0.00
11/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7282	7	7282	7	0.00
11/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6501	6	6501	6	0.00
11/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6926	7	6926	7	0.00
11/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4038	4	4038	4	0.00
11/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4065	4	4065	4	0.00
11/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4350	4	4350	4	0.00
11/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2278	2	2278	2	150.00
11/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3721	4	3721	4	0.00
11/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4011	4	4011	4	0.00
11/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	964	1	964	1	479.00
11/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1360	1	1360	1	1,080.00
11/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1856	2	1856	2	388.00
11/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	915	1	915	1	350.00
11/10/2022	2030 On 03-August-23			Bond Future	11.23	85.9406	11.2264	85.9406	0.00
11/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6609	7	6609	7	0.00
11/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3279	3	3279	3	0.00
11/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7511	8	7511	8	0.00
11/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3232	3	3232	3	0.00
11/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1451	2	1451	2	1,012.00
11/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1837	2	1837	2	350.00
11/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3256	3	3256	3	0.00
11/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2735	3	2735	3	0.00
11/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4235	4	4235	4	0.00
11/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2769	3	2769	3	0.00
11/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1039	1	1039	1	350.00
11/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4915	5	4915	5	0.00
11/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1257	1	1257	1	1,012.00
11/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2752	3	2752	3	0.00
11/10/2022	2030 On 02-November-23			Bond Future	11.36	87.7372	11.3617	87.7372	0.00
11/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1785	2	1785	2	0.00
11/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1768	2	1768	2	0.00
11/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1751	2	1751	2	0.00

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11/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4014	4	4014	4	0.00
11/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	3990	4	3990	4	0.00
11/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	3966	4	3966	4	0.00
11/10/2022	2032 On 03-November-22			Bond Future	11.26	84.0361	11.2608	84.0361	166,656.00
11/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
11/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
11/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1942	2	1942	2	0.00
11/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	75	0	75	0	0.00
11/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5075	5	5075	5	0.00
11/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	80	0	80	0	750.00
11/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1593	2	1593	2	0.00
11/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	1	0	1	0	500.00
11/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	18	0	18	0	0.00
11/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	35	0	35	0	0.00
11/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
11/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
11/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
11/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
11/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5796	5	5796	5	180.00
11/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7130	7	7130	7	0.00
11/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6072	6	6072	6	454.00
11/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10348	10	10348	10	0.00
11/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9763	9	9763	9	0.00
11/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3664	3	3664	3	180.00
11/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10643	10	10643	10	0.00
11/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4021	4	4021	4	454.00
11/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5522	5	5522	5	0.00
11/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	648	1	648	1	7,500.00
11/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3125	3	3125	3	0.00
11/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	59	0	59	0	750.00
11/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3173	3	3173	3	0.00
11/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	503	0	503	0	500.00
11/10/2022	2032 On 02-February-23			Bond Future	11.41	85.6079	11.4142	85.6079	15,818.00

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11/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3707	4	3707	4	0.00
11/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6879	7	6879	7	0.00
11/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	596	1	596	1	0.00
11/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	606	1	606	1	0.00
11/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	407	0	407	0	0.00
11/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	82	0	82	0	454.00
11/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	3248	3	3248	3	0.00
11/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	616	1	616	1	0.00
11/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	729	1	729	1	0.00
11/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	951	1	951	1	750.00
11/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	449	1	449	1	500.00
11/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	115	0	115	0	500.00
11/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	270	0	270	0	750.00
11/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8059	8	8059	8	0.00
11/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10439	10	10439	10	0.00
11/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6599	6	6599	6	0.00
11/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4715	4	4715	4	0.00
11/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5384	5	5384	5	454.00
11/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5801	6	5801	6	0.00
11/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1910	2	1910	2	0.00
11/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11330	11	11330	11	0.00
11/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6882	7	6882	7	454.00
11/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5844	6	5844	6	0.00
11/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5887	6	5887	6	0.00
11/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	657	1	657	1	750.00
11/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1652	2	1652	2	500.00
11/10/2022	2032 On 04-May-23			Bond Future	11.55	83.2105	11.5470	83.2105	0.00
11/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1352	1	1352	1	400.00
11/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1757	2	1757	2	0.00
11/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1775	2	1775	2	0.00
11/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1792	2	1792	2	0.00
11/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2797	3	2797	3	400.00
11/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9250	10	9250	10	0.00

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11/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	848	1	848	1	400.00
11/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5024	5	5024	5	0.00
11/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5057	5	5057	5	0.00
11/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5090	5	5090	5	0.00
11/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5961	6	5961	6	0.00
11/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3651	3	3651	3	0.00
11/10/2022	2032 On 03-August-23			Bond Future	11.68	84.9528	11.6757	84.9528	2,600.00
11/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3710	4	3710	4	0.00
11/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3736	4	3736	4	0.00
11/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	4109	4	4109	4	5,000.00
11/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3762	4	3762	4	0.00
11/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3322	3	3322	3	0.00
11/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3068	3	3068	3	0.00
11/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3342	3	3342	3	0.00
11/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3363	3	3363	3	0.00
11/10/2022	2032 On 02-November-23			Bond Future	11.81	82.5675	11.8116	82.5675	0.00
11/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2067	2	2067	2	0.00
11/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2086	2	2086	2	0.00
11/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2104	2	2104	2	0.00
11/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4773	5	4773	5	0.00
11/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4802	5	4802	5	0.00
11/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4832	5	4832	5	0.00
11/10/2022	2033 On 03-November-22			Bond Future	113.52	113.2735	113.5214	113.2735	594.00
11/10/2022	2033 On 02-February-23			Bond Future	115.67	115.4202	115.6736	115.4202	6,990.00
11/10/2022	2033 On 04-May-23			Bond Future	116.67	116.4344	116.6711	116.4344	0.00
11/10/2022	2033 On 03-August-23			Bond Future	119.14	118.8962	119.1441	118.8962	0.00
11/10/2022	2033 On 02-November-23			Bond Future	120.24	119.9678	120.2414	119.9678	0.00
11/10/2022	2037 On 03-November-22			Bond Future	11.80	80.2863	11.8019	80.2863	60,179.00
11/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	232	0	232	0	0.00
11/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	252	0	252	0	0.00
11/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	242	0	242	0	0.00
11/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3095	3	3095	3	0.00
11/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3145	3	3145	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3046	3	3046	3	0.00
11/10/2022	2037 On 02-February-23			Bond Future	11.95	77.5320	11.9456	77.5320	76,247.00
11/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	973	1	973	1	636.00
11/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	899	1	899	1	0.00
11/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2964	3	2964	3	0.00
11/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	870	1	870	1	0.00
11/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	885	1	885	1	0.00
11/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6147	6	6147	6	0.00
11/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6194	6	6194	6	0.00
11/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6101	6	6101	6	0.00
11/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5871	5	5871	5	0.00
11/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2829	3	2829	3	636.00
11/10/2022	2037 On 04-May-23			Bond Future	12.07	79.1330	12.0743	79.1330	0.00
11/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2987	3	2987	3	400.00
11/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1415	2	1415	2	400.00
11/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9502	10	9502	10	0.00
11/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1937	2	1937	2	0.00
11/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1898	2	1898	2	0.00
11/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1918	2	1918	2	0.00
11/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6243	6	6243	6	0.00
11/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7416	7	7416	7	0.00
11/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1242	1	1242	1	400.00
11/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6283	6	6283	6	0.00
11/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6204	6	6204	6	0.00
11/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4612	4	4612	4	0.00
11/10/2022	2037 On 03-August-23			Bond Future	12.20	76.5318	12.2037	76.5318	0.00
11/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	4002	4	4002	4	0.00
11/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3973	4	3973	4	0.00
11/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3946	4	3946	4	0.00
11/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4394	4	4394	4	0.00
11/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4368	4	4368	4	0.00
11/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4342	4	4342	4	0.00
11/10/2022	2037 On 02-November-23			Bond Future	12.33	78.1319	12.3281	78.1319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2242	2	2242	2	0.00
11/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2222	2	2222	2	0.00
11/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2261	2	2261	2	0.00
11/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6468	6	6468	6	0.00
11/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6431	6	6431	6	0.00
11/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6394	6	6394	6	0.00
11/10/2022	2038 On 03-November-22			Bond Future	127.47	127.4232	127.4697	127.4232	2,997.00
11/10/2022	2038 On 02-February-23			Bond Future	127.96	127.9155	127.9639	127.9155	2,770.00
11/10/2022	2038 On 04-May-23			Bond Future	130.61	130.5819	130.6067	130.5819	0.00
11/10/2022	2038 On 03-August-23			Bond Future	131.39	131.3569	131.3891	131.3569	0.00
11/10/2022	2038 On 02-November-23			Bond Future	134.19	134.1304	134.1861	134.1304	0.00
11/10/2022	2040 On 03-November-22			Bond Future	11.88	82.0667	11.8754	82.0667	51,626.00
11/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
11/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	421	1	421	1	0.00
11/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	3	0	3	0	1,467.00
11/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	299	0	299	0	0.00
11/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	11	0	11	0	0.00
11/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	188	0	188	0	1,467.00
11/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	5	0	5	0	1,078.00
11/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1716	2	1716	2	0.00
11/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3987	4	3987	4	0.00
11/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	276	0	276	0	0.00
11/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	287	0	287	0	0.00
11/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	117	0	117	0	1,078.00
11/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4376	4	4376	4	0.00
11/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3195	3	3195	3	0.00
11/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	968	1	968	1	0.00
11/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8353	8	8353	8	0.00
11/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3793	3	3793	3	0.00
11/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6964	6	6964	6	0.00
11/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7653	7	7653	7	0.00
11/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2744	2	2744	2	0.00
11/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	235	0	235	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3300	3	3300	3	0.00
11/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3248	3	3248	3	0.00
11/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12003	11	12003	11	0.00
11/10/2022	2040 On 02-February-23			Bond Future	12.01	79.0954	12.0147	79.0954	67,005.00
11/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3314	4	3314	4	0.00
11/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	954	1	954	1	0.00
11/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	969	1	969	1	0.00
11/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	181	0	181	0	388.00
11/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	170	0	170	0	0.00
11/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3884	4	3884	4	0.00
11/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3988	4	3988	4	0.00
11/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	985	1	985	1	0.00
11/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	1099	1	1099	1	621.00
11/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	715	1	715	1	0.00
11/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	753	1	753	1	388.00
11/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7423	7	7423	7	0.00
11/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6241	6	6241	6	0.00
11/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2988	3	2988	3	621.00
11/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6587	6	6587	6	0.00
11/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2497	2	2497	2	388.00
11/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2566	2	2566	2	0.00
11/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12358	12	12358	12	0.00
11/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12147	12	12147	12	0.00
11/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7587	7	7587	7	0.00
11/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6638	6	6638	6	0.00
11/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6688	6	6688	6	0.00
11/10/2022	2040 On 04-May-23			Bond Future	12.14	80.7288	12.1392	80.7288	0.00
11/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8807	9	8807	9	0.00
11/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	2182	2	2182	2	0.00
11/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2315	3	2315	3	486.00
11/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	1023	1	1023	1	486.00
11/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1265	1	1265	1	388.00
11/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	2161	2	2161	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	507	1	507	1	388.00
11/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6290	7	6290	7	0.00
11/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	2204	2	2204	2	0.00
11/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6517	6	6517	6	0.00
11/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9969	10	9969	10	0.00
11/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2693	3	2693	3	388.00
11/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1726	2	1726	2	486.00
11/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13455	13	13455	13	0.00
11/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6600	6	6600	6	0.00
11/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8914	8	8914	8	0.00
11/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6312	6	6312	6	0.00
11/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6558	6	6558	6	0.00
11/10/2022	2040 On 03-August-23			Bond Future	12.26	77.9106	12.2642	77.9106	0.00
11/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4478	5	4478	5	0.00
11/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4448	5	4448	5	0.00
11/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4508	5	4508	5	0.00
11/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4704	4	4704	4	0.00
11/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4759	4	4759	4	0.00
11/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4732	4	4732	4	0.00
11/10/2022	2040 On 02-November-23			Bond Future	12.38	79.5396	12.3839	79.5396	0.00
11/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2629	3	2629	3	0.00
11/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2607	3	2607	3	0.00
11/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2586	3	2586	3	0.00
11/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7331	7	7331	7	0.00
11/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7250	7	7250	7	0.00
11/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7290	7	7290	7	0.00
11/10/2022	2044 On 03-November-22			Bond Future	11.85	78.9977	11.8528	78.9977	70,059.00
11/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	304	0	304	0	0.00
11/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	316	0	316	0	0.00
11/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
11/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	3	0	3	0	1,647.00
11/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	12	0	12	0	0.00
11/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	329	0	329	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	208	0	208	0	1,647.00
11/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3737	3	3737	3	0.00
11/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3187	3	3187	3	0.00
11/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3134	3	3134	3	0.00
11/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6975	6	6975	6	0.00
11/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8408	8	8408	8	0.00
11/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12195	12	12195	12	0.00
11/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3240	3	3240	3	0.00
11/10/2022	2044 On 02-February-23			Bond Future	11.98	76.0941	11.9839	76.0941	35,889.00
11/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	1111	1	1111	1	0.00
11/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	1182	1	1182	1	1,300.00
11/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3233	4	3233	4	0.00
11/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2917	3	2917	3	1,300.00
11/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	1077	1	1077	1	0.00
11/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	1094	1	1094	1	0.00
11/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6417	6	6417	6	0.00
11/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6468	6	6468	6	0.00
11/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3426	3	3426	3	0.00
11/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3136	3	3136	3	4,000.00
11/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6168	6	6168	6	0.00
11/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6367	6	6367	6	0.00
11/10/2022	2044 On 04-May-23			Bond Future	12.10	77.6656	12.1006	77.6656	0.00
11/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4659	5	4659	5	0.00
11/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2323	3	2323	3	0.00
11/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	3136	3	3136	3	0.00
11/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3863	4	3863	4	0.00
11/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2300	3	2300	3	0.00
11/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2277	3	2277	3	0.00
11/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6568	6	6568	6	0.00
11/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5264	5	5264	5	4,115.00
11/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6526	6	6526	6	0.00
11/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4463	4	4463	4	4,115.00
11/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6483	6	6483	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
11/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3782	4	3782	4	1,500.00
11/10/2022	2044 On 03-August-23			Bond Future	12.22	74.9085	12.2174	74.9085	0.00
11/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4608	5	4608	5	0.00
11/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4547	5	4547	5	0.00
11/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4578	5	4578	5	0.00
11/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4913	5	4913	5	0.00
11/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4942	5	4942	5	0.00
11/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4885	5	4885	5	0.00
11/10/2022	2044 On 02-November-23			Bond Future	12.33	76.4747	12.3288	76.4747	0.00
11/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2951	3	2951	3	0.00
11/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2974	3	2974	3	0.00
11/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2996	3	2996	3	0.00
11/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7577	7	7577	7	0.00
11/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7618	7	7618	7	0.00
11/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7659	7	7659	7	0.00
11/10/2022	2046 On 03-November-22			Bond Future	112.80	112.7572	112.7985	112.7572	11,338.00
11/10/2022	2046 On 02-February-23			Bond Future	114.94	114.8941	114.9370	114.8941	5,200.00
11/10/2022	2046 On 04-May-23			Bond Future	115.26	115.2414	115.2634	115.2414	0.00
11/10/2022	2046 On 03-August-23			Bond Future	117.71	117.6784	117.7070	117.6784	0.00
11/10/2022	2046 On 02-November-23			Bond Future	118.09	118.0450	118.0947	118.0450	0.00
11/10/2022	2050 On 03-November-22			Bond Future	114.74	114.5789	114.7434	114.5789	8,431.00
11/10/2022	2050 On 02-February-23			Bond Future	114.78	114.6093	114.7777	114.6093	3,848.00
11/10/2022	2050 On 04-May-23			Bond Future	117.15	116.9980	117.1480	116.9980	0.00
11/10/2022	2050 On 03-August-23			Bond Future	117.42	117.2644	117.4239	117.2644	0.00
11/10/2022	2050 On 02-November-23			Bond Future	119.92	119.7403	119.9234	119.7403	0.00
11/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	AL37 On 03-November-22			Index Future	825.41	825.2710	825.4120	825.2710	0.00
11/10/2022	AL37 On 02-February-23			Index Future	840.83	840.6800	840.8250	840.6800	0.00
11/10/2022	AL37 On 04-May-23			Index Future	857.97	857.9760	857.9650	857.9760	0.00
11/10/2022	AL37 On 03-August-23			Index Future	875.94	875.9120	875.9430	875.9120	0.00
11/10/2022	AL37 On 02-November-23			Index Future	894.39	894.2110	894.3920	894.2110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	AL7T On 03-November-22			Index Future	938.26	942.0390	938.2600	942.0390	0.00
11/10/2022	AL7T On 02-February-23			Index Future	955.78	959.6280	955.7810	959.6280	0.00
11/10/2022	AL7T On 04-May-23			Index Future	975.26	979.3710	975.2640	979.3710	0.00
11/10/2022	AL7T On 03-August-23			Index Future	995.70	999.8450	995.7010	999.8450	0.00
11/10/2022	AL7T On 02-November-23			Index Future	1016.67	1020.7330	1016.6710	1020.7330	0.00
11/10/2022	ALBI On 03-November-22			Index Future	822.50	826.2930	822.5020	826.2930	123.00
11/10/2022	ALBI On 02-February-23			Index Future	837.86	841.7200	837.8600	841.7200	0.00
11/10/2022	ALBI On 04-May-23			Index Future	854.94	859.0380	854.9400	859.0380	0.00
11/10/2022	ALBI On 03-August-23			Index Future	872.86	876.9960	872.8550	876.9960	0.00
11/10/2022	ALBI On 02-November-23			Index Future	891.24	895.3170	891.2390	895.3170	0.00
11/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2022	ES33 On 03-November-22			Bond Future	12.62	71.6829	12.6210	71.6829	0.00
11/10/2022	ES33 On 02-February-23			Bond Future	12.82	73.0414	12.8161	73.0414	350.00
11/10/2022	ES33 On 04-May-23			Bond Future	12.99	70.7681	12.9883	70.7681	0.00
11/10/2022	ES33 On 03-August-23			Bond Future	13.16	72.2659	13.1585	72.2659	0.00
11/10/2022	ES33 On 02-November-23			Bond Future	13.34	69.9960	13.3396	69.9960	0.00
11/10/2022	ES42 On 03-November-22			Bond Future	12.88	69.7542	12.8847	69.7542	0.00
11/10/2022	ES42 On 02-February-23			Bond Future	13.06	71.0769	13.0557	71.0769	4,769.00
11/10/2022	ES42 On 04-May-23			Bond Future	13.21	68.2950	13.2143	68.2950	0.00
11/10/2022	ES42 On 03-August-23			Bond Future	13.37	69.7415	13.3662	69.7415	0.00
11/10/2022	ES42 On 02-November-23			Bond Future	13.53	66.9515	13.5273	66.9515	0.00
11/10/2022	GOVI On 03-November-22			GOVI	810.90	814.6540	810.8960	814.6540	929.00
11/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	95140	6	95140	6	0.00
11/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	95240	6	95240	6	0.00
11/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	95340	6	95340	6	0.00
11/10/2022	GOVI On 02-February-23			GOVI	826.04	829.8640	826.0370	829.8640	0.00
11/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	247930	21	247930	21	0.00
11/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	247830	21	247830	21	0.00
11/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	248030	21	248030	21	0.00
11/10/2022	GOVI On 04-May-23			GOVI	842.88	846.9380	842.8760	846.9380	0.00
11/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 04-May-23	852.86	Call	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
11/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	99940	6	99940	6	0.00
11/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	99840	6	99840	6	0.00
11/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	100040	6	100040	6	0.00
11/10/2022	GOVI On 03-August-23			GOVI	860.54	864.6420	860.5390	864.6420	0.00
11/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	233090	27	233090	27	0.00
11/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	233190	27	233190	27	0.00
11/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	233290	27	233290	27	0.00
11/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 02-November-23			GOVI	878.66	882.7060	878.6620	882.7060	0.00
11/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
11/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	71480	3	71480	3	0.00
11/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	71580	3	71580	3	0.00
11/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	71380	3	71380	3	0.00
11/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2022	IGOV On 03-November-22			Index Future	319.28	319.0270	319.2750	319.0270	702.00
11/10/2022	IGOV On 02-February-23			Index Future	325.32	325.0620	325.3150	325.0620	0.00
11/10/2022	IGOV On 04-May-23			Index Future	332.02	331.8270	332.0240	331.8270	0.00
11/10/2022	IGOV On 03-August-23			Index Future	339.06	338.8400	339.0570	338.8400	0.00
11/10/2022	IGOV On 02-November-23			Index Future	346.27	345.9920	346.2720	345.9920	0.00
11/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.47	93.5250	6.4650	93.5250	0.00
11/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4800	6.5150	93.4800	0.00
11/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.32	92.6750	7.3150	92.6750	68.00
11/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6300	7.3400	92.6300	0.00
11/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.82	92.1500	7.8200	92.1500	0.00
11/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.87	92.0950	7.8700	92.0950	0.00
11/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
11/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.26	91.8000	8.2600	91.8000	75.00
11/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.7150	8.3700	91.7150	272.00
11/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.7400	8.3400	91.7400	0.00
11/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.7400	8.3050	91.7400	0.00
11/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.40	91.6350	8.4000	91.6350	0.00
11/10/2022	R023 On 03-November-22			Bond Future	7.36	101.6025	7.3560	101.6025	11,802.00
11/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
11/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
11/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
11/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	335	0	335	0	0.00
11/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	338	0	338	0	0.00
11/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	332	0	332	0	0.00
11/10/2022	R035 On 03-November-22			Bond Future	11.64	84.3170	11.6399	84.3170	58,208.00
11/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
11/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	2	0	2	0	976.00
11/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	224	0	224	0	0.00
11/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	234	0	234	0	0.00
11/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	10	0	10	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	244	0	244	0	0.00
11/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5607	6	5607	6	0.00
11/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	119	0	119	0	0.00
11/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	158	0	158	0	976.00
11/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3885	3	3885	3	582.00
11/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	57	0	57	0	976.00
11/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3060	3	3060	3	0.00
11/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6343	6	6343	6	582.00
11/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3109	3	3109	3	0.00
11/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3566	3	3566	3	0.00
11/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3159	3	3159	3	0.00
11/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8041	8	8041	8	0.00
11/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11191	11	11191	11	0.00
11/10/2022	R035 On 02-February-23			Bond Future	11.79	85.8941	11.7936	85.8941	111,903.00
11/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3375	4	3375	4	0.00
11/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8017	8	8017	8	0.00
11/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	1086	1	1086	1	976.00
11/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	1103	1	1103	1	0.00
11/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	801	1	801	1	0.00
11/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	814	1	814	1	0.00
11/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	303	0	303	0	976.00
11/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	553	1	553	1	388.00
11/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3249	4	3249	4	0.00
11/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	828	1	828	1	0.00
11/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	121	0	121	0	0.00
11/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	132	0	132	0	388.00
11/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	572	1	572	1	0.00
11/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	517	1	517	1	0.00
11/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	111	0	111	0	582.00
11/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12117	12	12117	12	0.00
11/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7461	7	7461	7	0.00
11/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7251	7	7251	7	0.00
11/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7147	7	7147	7	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9123	9	9123	9	0.00
11/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11608	11	11608	11	0.00
11/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6070	6	6070	6	0.00
11/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	701	1	701	1	976.00
11/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11862	11	11862	11	0.00
11/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6116	6	6116	6	0.00
11/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6162	6	6162	6	0.00
11/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5274	5	5274	5	582.00
11/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5316	5	5316	5	0.00
11/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2361	2	2361	2	388.00
11/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2451	2	2451	2	0.00
11/10/2022	R035 On 04-May-23			Bond Future	11.92	83.1588	11.9210	83.1588	0.00
11/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	2017	2	2017	2	0.00
11/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	831	1	831	1	491.00
11/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	402	0	402	0	388.00
11/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5448	6	5448	6	0.00
11/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7991	8	7991	8	0.00
11/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1918	2	1918	2	491.00
11/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1977	2	1977	2	0.00
11/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1997	2	1997	2	0.00
11/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	1022	1	1022	1	388.00
11/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8600	8	8600	8	0.00
11/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1602	1	1602	1	491.00
11/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2620	2	2620	2	388.00
11/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5918	6	5918	6	0.00
11/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12731	12	12731	12	0.00
11/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9518	9	9518	9	0.00
11/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6108	6	6108	6	0.00
11/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5994	6	5994	6	0.00
11/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5956	6	5956	6	0.00
11/10/2022	R035 On 03-August-23			Bond Future	12.05	84.8998	12.0464	84.8998	0.00
11/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3836	4	3836	4	0.00
11/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3863	4	3863	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3891	4	3891	4	0.00
11/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4137	4	4137	4	0.00
11/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4162	4	4162	4	0.00
11/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4187	4	4187	4	0.00
11/10/2022	R035 On 02-November-23			Bond Future	12.18	82.1679	12.1807	82.1679	0.00
11/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2155	2	2155	2	0.00
11/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2117	2	2117	2	0.00
11/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2136	2	2136	2	0.00
11/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6212	6	6212	6	0.00
11/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6249	6	6249	6	0.00
11/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6176	6	6176	6	0.00
11/10/2022	R186 On 03-November-22			Bond Future	9.24	108.2191	9.2382	108.2191	59,666.00
11/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
11/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	186	0	186	0	0.00
11/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	13	0	13	0	0.00
11/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	11	0	11	0	0.00
11/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	12	0	12	0	0.00
11/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2458	2	2458	2	0.00
11/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1327	1	1327	1	4,310.00
11/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2492	3	2492	3	0.00
11/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2424	2	2424	2	0.00
11/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3555	4	3555	4	0.00
11/10/2022	R186 On 02-February-23			Bond Future	9.37	104.9426	9.3691	104.9426	26,442.00
11/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	370	0	370	0	0.00
11/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	364	0	364	0	0.00
11/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	358	0	358	0	0.00
11/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3847	4	3847	4	0.00
11/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3819	4	3819	4	0.00
11/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3791	4	3791	4	0.00
11/10/2022	R186 On 04-May-23			Bond Future	9.46	107.1071	9.4622	107.1071	0.00
11/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	936	1	936	1	0.00
11/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	925	1	925	1	0.00
11/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	946	1	946	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2897	3	2897	3	0.00
11/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2918	3	2918	3	0.00
11/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2876	3	2876	3	0.00
11/10/2022	R186 On 03-August-23			Bond Future	9.55	104.0420	9.5464	104.0420	0.00
11/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2388	2	2388	2	0.00
11/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2354	2	2354	2	0.00
11/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2371	2	2371	2	0.00
11/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1816	2	1816	2	0.00
11/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1827	2	1827	2	0.00
11/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1805	2	1805	2	0.00
11/10/2022	R186 On 02-November-23			Bond Future	9.64	106.2169	9.6384	106.2169	0.00
11/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3429	3	3429	3	0.00
11/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1691	2	1691	2	0.00
11/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1705	2	1705	2	0.00
11/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1719	2	1719	2	0.00
11/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1382	1	1382	1	1,715.00
11/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2361	2	2361	2	0.00
11/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2373	2	2373	2	0.00
11/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2702	3	2702	3	0.00
11/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2386	2	2386	2	0.00
11/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1361	1	1361	1	1,715.00
11/10/2022	R197 On 03-November-22			Bond Future	335.75	335.6846	335.7494	335.6846	549.00
11/10/2022	R197 On 02-February-23			Bond Future	333.21	333.1365	333.2051	333.1365	294.00
11/10/2022	R197 On 04-May-23			Bond Future	340.09	340.0801	340.0862	340.0801	0.00
11/10/2022	R197 On 03-August-23			Bond Future	338.12	338.0993	338.1238	338.0993	0.00
11/10/2022	R197 On 02-November-23			Bond Future	345.32	345.2381	345.3222	345.2381	0.00
11/10/2022	R202 On 03-November-22			Bond Future	248.45	248.1421	248.4543	248.1421	5,616.00
11/10/2022	R202 On 02-February-23			Bond Future	248.43	248.1124	248.4321	248.1124	1,058.00
11/10/2022	R202 On 04-May-23			Bond Future	253.56	253.2828	253.5616	253.2828	0.00
11/10/2022	R202 On 03-August-23			Bond Future	254.06	253.7664	254.0647	253.7664	0.00
11/10/2022	R202 On 02-November-23			Bond Future	259.47	259.1242	259.4729	259.1242	0.00
11/10/2022	R209 On 03-November-22			Bond Future	11.65	64.8996	11.6537	64.8996	17,533.00
11/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	5,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	684	1	684	1	1,136.00
11/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	106	0	106	0	0.00
11/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	111	0	111	0	0.00
11/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	5	0	5	0	0.00
11/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	61	0	61	0	1,136.00
11/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	101	0	101	0	0.00
11/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
11/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
11/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2090	2	2090	2	0.00
11/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	117	0	117	0	0.00
11/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3267	3	3267	3	0.00
11/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6006	6	6006	6	0.00
11/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3895	3	3895	3	0.00
11/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	431	0	431	0	5,750.00
11/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11859	11	11859	11	0.00
11/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13429	13	13429	13	0.00
11/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3408	3	3408	3	4,500.00
11/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3314	3	3314	3	0.00
11/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3361	3	3361	3	0.00
11/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1441	1	1441	1	0.00
11/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8849	8	8849	8	6,000.00
11/10/2022	R209 On 02-February-23			Bond Future	11.79	66.1135	11.7873	66.1135	6,691.00
11/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	632	1	632	1	0.00
11/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	621	1	621	1	0.00
11/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	611	1	611	1	0.00
11/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5628	5	5628	5	0.00
11/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5713	5	5713	5	0.00
11/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5670	5	5670	5	0.00
11/10/2022	R209 On 04-May-23			Bond Future	11.90	64.3232	11.9034	64.3232	3,450.00
11/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1597	2	1597	2	0.00
11/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1421	2	1421	2	0.00
11/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4915	5	4915	5	0.00
11/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1564	2	1564	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1581	2	1581	2	0.00
11/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	435	1	435	1	8,500.00
11/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10393	10	10393	10	0.00
11/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5539	5	5539	5	0.00
11/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5574	5	5574	5	0.00
11/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2185	2	2185	2	8,500.00
11/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5896	6	5896	6	11,000.00
11/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5504	5	5504	5	0.00
11/10/2022	R209 On 03-August-23			Bond Future	12.02	65.6701	12.0150	65.6701	0.00
11/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3435	4	3435	4	0.00
11/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3410	4	3410	4	0.00
11/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3386	4	3386	4	0.00
11/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3738	4	3738	4	0.00
11/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3760	4	3760	4	0.00
11/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3783	4	3783	4	0.00
11/10/2022	R209 On 02-November-23			Bond Future	12.13	63.8904	12.1310	63.8904	0.00
11/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1851	2	1851	2	0.00
11/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1835	2	1835	2	0.00
11/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1818	2	1818	2	0.00
11/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5639	5	5639	5	0.00
11/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5606	5	5606	5	0.00
11/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5573	5	5573	5	0.00
11/10/2022	R210 On 03-November-22			Bond Future	226.23	226.2159	226.2329	226.2159	103.00
11/10/2022	R210 On 02-February-23			Bond Future	230.52	230.5028	230.5217	230.5028	372.00
11/10/2022	R210 On 04-May-23			Bond Future	232.18	232.2026	232.1781	232.2026	0.00
11/10/2022	R210 On 03-August-23			Bond Future	237.10	237.1126	237.0999	237.1126	0.00
11/10/2022	R210 On 02-November-23			Bond Future	238.94	238.9079	238.9359	238.9079	0.00
11/10/2022	R213 On 03-November-22			Bond Future	11.14	79.5986	11.1376	79.5986	33,626.00
11/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
11/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
11/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	16	0	16	0	0.00
11/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	1	0	1	0	0.00
11/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	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
11/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
11/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	13	0	13	0	0.00
11/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	14	0	14	0	0.00
11/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	11	0	11	0	0.00
11/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3599	3	3599	3	200.00
11/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3506	3	3506	3	0.00
11/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3552	3	3552	3	0.00
11/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9524	9	9524	9	0.00
11/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5491	5	5491	5	200.00
11/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4460	4	4460	4	476.00
11/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3459	3	3459	3	0.00
11/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6188	6	6188	6	476.00
11/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9840	9	9840	9	0.00
11/10/2022	R213 On 02-February-23			Bond Future	11.30	81.0874	11.2964	81.0874	0.00
11/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	693	1	693	1	912.00
11/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	494	1	494	1	0.00
11/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	82	0	82	0	476.00
11/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	487	1	487	1	0.00
11/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	502	1	502	1	0.00
11/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	610	1	610	1	0.00
11/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4736	5	4736	5	0.00
11/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	359	0	359	0	0.00
11/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	870	1	870	1	912.00
11/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5445	5	5445	5	0.00
11/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4646	4	4646	4	0.00
11/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4941	5	4941	5	476.00
11/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5485	5	5485	5	0.00
11/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10305	10	10305	10	0.00
11/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6322	6	6322	6	476.00
11/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5404	5	5404	5	0.00
11/10/2022	R213 On 04-May-23			Bond Future	11.43	79.2047	11.4265	79.2047	0.00
11/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1546	2	1546	2	0.00
11/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1530	2	1530	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1561	2	1561	2	0.00
11/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4551	4	4551	4	0.00
11/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4611	4	4611	4	0.00
11/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4581	4	4581	4	0.00
11/10/2022	R213 On 03-August-23			Bond Future	11.55	80.8626	11.5547	80.8626	0.00
11/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3238	3	3238	3	0.00
11/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3215	3	3215	3	0.00
11/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3262	3	3262	3	0.00
11/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2964	3	2964	3	0.00
11/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2983	3	2983	3	0.00
11/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2946	3	2946	3	0.00
11/10/2022	R213 On 02-November-23			Bond Future	11.70	78.9982	11.6954	78.9982	0.00
11/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1860	2	1860	2	0.00
11/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1843	2	1843	2	0.00
11/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1877	2	1877	2	0.00
11/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4239	4	4239	4	0.00
11/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4290	4	4290	4	0.00
11/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4264	4	4264	4	0.00
11/10/2022	R214 On 03-November-22			Bond Future	11.77	62.4078	11.7719	62.4078	24,777.00
11/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	282	0	282	0	0.00
11/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	294	0	294	0	0.00
11/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	272	0	272	0	0.00
11/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2440	2	2440	2	0.00
11/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2482	2	2482	2	0.00
11/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2525	2	2525	2	0.00
11/10/2022	R214 On 02-February-23			Bond Future	11.90	63.5750	11.9010	63.5750	64,507.00
11/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2324	3	2324	3	1,600.00
11/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	910	1	910	1	0.00
11/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	924	1	924	1	1,600.00
11/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	881	1	881	1	0.00
11/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	895	1	895	1	0.00
11/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5213	5	5213	5	0.00
11/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5254	5	5254	5	0.00

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11/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5171	5	5171	5	0.00
11/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2830	3	2830	3	0.00
11/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5130	5	5130	5	0.00
11/10/2022	R214 On 04-May-23			Bond Future	12.01	61.5855	12.0073	61.5855	0.00
11/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	2016	2	2016	2	0.00
11/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1996	2	1996	2	0.00
11/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1976	2	1976	2	0.00
11/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5293	5	5293	5	0.00
11/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5259	5	5259	5	0.00
11/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5225	5	5225	5	0.00
11/10/2022	R214 On 03-August-23			Bond Future	12.11	62.8748	12.1109	62.8748	0.00
11/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3966	4	3966	4	0.00
11/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3940	4	3940	4	0.00
11/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3914	4	3914	4	0.00
11/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3773	4	3773	4	0.00
11/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3751	4	3751	4	0.00
11/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3729	4	3729	4	0.00
11/10/2022	R214 On 02-November-23			Bond Future	12.22	60.8885	12.2204	60.8885	0.00
11/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2341	3	2341	3	0.00
11/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2304	3	2304	3	0.00
11/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2323	3	2323	3	0.00
11/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6135	6	6135	6	0.00
11/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6169	6	6169	6	0.00
11/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6101	6	6101	6	0.00
11/10/2022	R248 On 03-November-22			Bond Future	11.79	77.9042	11.7857	77.9042	145,243.00
11/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
11/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1728	2	1728	2	0.00
11/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	274	0	274	0	874.00
11/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	286	0	286	0	0.00
11/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	5	0	5	0	874.00
11/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	9	0	9	0	0.00
11/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	298	0	298	0	0.00
11/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	177	0	177	0	0.00

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11/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4028	4	4028	4	0.00
11/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3444	3	3444	3	0.00
11/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3388	3	3388	3	0.00
11/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7429	7	7429	7	0.00
11/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8171	8	8171	8	0.00
11/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	1014	1	1014	1	0.00
11/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12900	12	12900	12	0.00
11/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3332	3	3332	3	0.00
11/10/2022	R248 On 02-February-23			Bond Future	11.91	79.3982	11.9100	79.3982	169,815.00
11/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	1138	1	1138	1	0.00
11/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	1067	1	1067	1	0.00
11/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	1085	1	1085	1	0.00
11/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	323	0	323	0	0.00
11/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	1102	1	1102	1	0.00
11/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2572	3	2572	3	2,542.00
11/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	967	1	967	1	2,542.00
11/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6982	7	6982	7	0.00
11/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3889	4	3889	4	0.00
11/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6555	6	6555	6	0.00
11/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6451	6	6451	6	0.00
11/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10780	10	10780	10	0.00
11/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6607	6	6607	6	0.00
11/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6660	6	6660	6	0.00
11/10/2022	R248 On 04-May-23			Bond Future	12.02	76.5735	12.0202	76.5735	0.00
11/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2365	3	2365	3	0.00
11/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2389	3	2389	3	0.00
11/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2414	3	2414	3	0.00
11/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6691	6	6691	6	0.00
11/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6734	6	6734	6	0.00
11/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6777	6	6777	6	0.00
11/10/2022	R248 On 03-August-23			Bond Future	12.13	78.1391	12.1310	78.1391	0.00
11/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4523	5	4523	5	0.00
11/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4554	5	4554	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4586	5	4586	5	0.00
11/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4711	4	4711	4	0.00
11/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4740	4	4740	4	0.00
11/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4768	4	4768	4	0.00
11/10/2022	R248 On 02-November-23			Bond Future	12.24	75.3488	12.2383	75.3488	0.00
11/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2589	3	2589	3	0.00
11/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2544	3	2544	3	0.00
11/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2566	3	2566	3	0.00
11/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7236	7	7236	7	0.00
11/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7322	7	7322	7	0.00
11/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7279	7	7279	7	0.00