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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
12/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	2025 On 03-November-22			Bond Future	166.02	165.8823	166.0216	165.8823	3,315.00
12/10/2022	2025 On 02-February-23			Bond Future	167.45	167.3182	167.4509	167.3182	3,967.00
12/10/2022	2025 On 04-May-23			Bond Future	170.90	170.7731	170.9043	170.7731	0.00
12/10/2022	2025 On 03-August-23			Bond Future	172.76	172.6273	172.7599	172.6273	0.00
12/10/2022	2025 On 02-November-23			Bond Future	176.44	176.3017	176.4365	176.3017	0.00
12/10/2022	2029 On 03-November-22			Bond Future	119.33	119.4333	119.3341	119.4333	1,086.00
12/10/2022	2029 On 02-February-23			Bond Future	121.59	121.6975	121.5896	121.6975	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
12/10/2022	2029 On 04-May-23			Bond Future	122.79	122.9072	122.7942	122.9072	0.00
12/10/2022	2029 On 03-August-23			Bond Future	125.40	125.5125	125.3958	125.5125	0.00
12/10/2022	2029 On 02-November-23			Bond Future	126.72	126.8360	126.7169	126.8360	0.00
12/10/2022	2030 On 03-November-22			Bond Future	10.87	88.3535	10.8672	88.3535	64,278.00
12/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	5	0	5	0	0.00
12/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	6	0	6	0	0.00
12/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	23	0	23	0	500.00
12/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3204	3	3204	3	0.00
12/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	7	0	7	0	0.00
12/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
12/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5420	5	5420	5	0.00
12/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3522	3	3522	3	0.00
12/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3069	3	3069	3	0.00
12/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	138	0	138	0	500.00
12/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3568	3	3568	3	0.00
12/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3614	3	3614	3	0.00
12/10/2022	2030 On 02-February-23			Bond Future	11.03	86.0011	11.0263	86.0011	35,961.00
12/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3392	4	3392	4	5,000.00
12/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2240	3	2240	3	0.00
12/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2338	3	2338	3	0.00
12/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	489	1	489	1	0.00
12/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	374	0	374	0	388.00
12/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	65	0	65	0	102.00
12/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	112	0	112	0	388.00
12/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	440	1	440	1	0.00
12/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	352	0	352	0	0.00
12/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2829	3	2829	3	5,000.00
12/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	473	1	473	1	0.00
12/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	480	1	480	1	0.00
12/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	357	0	357	0	0.00
12/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	137	0	137	0	0.00
12/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	105	0	105	0	0.00
12/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	288	0	288	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
12/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6471	6	6471	6	102.00
12/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10380	10	10380	10	0.00
12/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9279	9	9279	9	0.00
12/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9090	9	9090	9	0.00
12/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8528	8	8528	8	0.00
12/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5311	5	5311	5	102.00
12/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	5035	5	5035	5	0.00
12/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1443	1	1443	1	0.00
12/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1762	2	1762	2	388.00
12/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5922	6	5922	6	0.00
12/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5757	5	5757	5	0.00
12/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5881	6	5881	6	0.00
12/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5112	5	5112	5	0.00
12/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5073	5	5073	5	0.00
12/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1836	2	1836	2	0.00
12/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1163	1	1163	1	0.00
12/10/2022	2030 On 04-May-23			Bond Future	11.17	87.7594	11.1671	87.7594	0.00
12/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6577	7	6577	7	0.00
12/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3790	4	3790	4	0.00
12/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4964	5	4964	5	0.00
12/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6358	7	6358	7	0.00
12/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1470	2	1470	2	0.00
12/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1648	2	1648	2	350.00
12/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	508	1	508	1	150.00
12/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3077	3	3077	3	0.00
12/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1295	1	1295	1	479.00
12/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1439	2	1439	2	0.00
12/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1454	2	1454	2	0.00
12/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	561	1	561	1	479.00
12/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	633	1	633	1	388.00
12/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	267	0	267	0	388.00
12/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	800	1	800	1	1,080.00
12/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5885	6	5885	6	0.00

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12/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9871	10	9871	10	0.00
12/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7516	7	7516	7	0.00
12/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6719	7	6719	7	0.00
12/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7153	7	7153	7	0.00
12/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4184	4	4184	4	0.00
12/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4212	4	4212	4	0.00
12/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4507	4	4507	4	0.00
12/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2355	2	2355	2	150.00
12/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3855	4	3855	4	0.00
12/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4156	4	4156	4	0.00
12/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	986	1	986	1	479.00
12/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1396	1	1396	1	1,080.00
12/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1914	2	1914	2	388.00
12/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	935	1	935	1	350.00
12/10/2022	2030 On 03-August-23			Bond Future	11.31	85.5937	11.3095	85.5937	0.00
12/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6312	7	6312	7	0.00
12/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3051	3	3051	3	0.00
12/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7207	8	7207	8	0.00
12/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3006	3	3006	3	0.00
12/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1333	1	1333	1	1,012.00
12/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1687	2	1687	2	350.00
12/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3028	3	3028	3	0.00
12/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2845	3	2845	3	0.00
12/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4424	4	4424	4	0.00
12/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2882	3	2882	3	0.00
12/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1073	1	1073	1	350.00
12/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5136	5	5136	5	0.00
12/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1299	1	1299	1	1,012.00
12/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2864	3	2864	3	0.00
12/10/2022	2030 On 02-November-23			Bond Future	11.45	87.3986	11.4494	87.3986	0.00
12/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1667	2	1667	2	0.00
12/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1650	2	1650	2	0.00
12/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1634	2	1634	2	0.00

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12/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4244	4	4244	4	0.00
12/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4219	4	4219	4	0.00
12/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4194	4	4194	4	0.00
12/10/2022	2032 On 03-November-22			Bond Future	11.35	83.6829	11.3456	83.6829	168,935.00
12/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
12/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
12/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1613	2	1613	2	0.00
12/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4658	5	4658	5	0.00
12/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	39	0	39	0	0.00
12/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	42	0	42	0	750.00
12/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1290	2	1290	2	0.00
12/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
12/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	8	0	8	0	0.00
12/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	16	0	16	0	0.00
12/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
12/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
12/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
12/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
12/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6221	6	6221	6	180.00
12/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7555	7	7555	7	0.00
12/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6497	6	6497	6	454.00
12/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10774	10	10774	10	0.00
12/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10188	10	10188	10	0.00
12/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4070	4	4070	4	180.00
12/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11068	11	11068	11	0.00
12/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4436	4	4436	4	454.00
12/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5946	6	5946	6	0.00
12/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	770	1	770	1	7,500.00
12/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3513	3	3513	3	0.00
12/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3562	3	3562	3	0.00
12/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	68	0	68	0	750.00
12/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	600	1	600	1	500.00
12/10/2022	2032 On 02-February-23			Bond Future	11.50	85.2487	11.5038	85.2487	15,818.00

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12/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3317	4	3317	4	0.00
12/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6441	7	6441	7	0.00
12/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	470	1	470	1	0.00
12/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	478	1	478	1	0.00
12/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	324	0	324	0	0.00
12/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	58	0	58	0	454.00
12/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2875	3	2875	3	0.00
12/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	486	1	486	1	0.00
12/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	570	1	570	1	0.00
12/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	763	1	763	1	750.00
12/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	359	0	359	0	500.00
12/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	84	0	84	0	500.00
12/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	209	0	209	0	750.00
12/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8436	8	8436	8	0.00
12/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10846	10	10846	10	0.00
12/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6947	7	6947	7	0.00
12/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4964	5	4964	5	0.00
12/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5663	5	5663	5	454.00
12/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6108	6	6108	6	0.00
12/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1974	2	1974	2	0.00
12/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11744	11	11744	11	0.00
12/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7236	7	7236	7	454.00
12/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6154	6	6154	6	0.00
12/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6199	6	6199	6	0.00
12/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	657	1	657	1	750.00
12/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1700	2	1700	2	500.00
12/10/2022	2032 On 04-May-23			Bond Future	11.64	82.8278	11.6411	82.8278	0.00
12/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1152	1	1152	1	400.00
12/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1525	2	1525	2	0.00
12/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1541	2	1541	2	0.00
12/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1557	2	1557	2	0.00
12/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2502	3	2502	3	400.00
12/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8826	9	8826	9	0.00

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12/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	873	1	873	1	400.00
12/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5238	5	5238	5	0.00
12/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5272	5	5272	5	0.00
12/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5306	5	5306	5	0.00
12/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6209	6	6209	6	0.00
12/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3806	4	3806	4	0.00
12/10/2022	2032 On 03-August-23			Bond Future	11.77	84.5668	11.7742	84.5668	2,600.00
12/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3396	4	3396	4	0.00
12/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3421	4	3421	4	0.00
12/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3779	4	3779	4	5,000.00
12/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3446	4	3446	4	0.00
12/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3465	3	3465	3	0.00
12/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3197	3	3197	3	0.00
12/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3487	3	3487	3	0.00
12/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3508	3	3508	3	0.00
12/10/2022	2032 On 02-November-23			Bond Future	11.91	82.1883	11.9148	82.1883	0.00
12/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1874	2	1874	2	0.00
12/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1892	2	1892	2	0.00
12/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1909	2	1909	2	0.00
12/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5048	5	5048	5	0.00
12/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5078	5	5078	5	0.00
12/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5109	5	5109	5	0.00
12/10/2022	2033 On 03-November-22			Bond Future	113.62	113.5214	113.6175	113.5214	594.00
12/10/2022	2033 On 02-February-23			Bond Future	115.76	115.6736	115.7650	115.6736	6,990.00
12/10/2022	2033 On 04-May-23			Bond Future	116.76	116.6711	116.7616	116.6711	0.00
12/10/2022	2033 On 03-August-23			Bond Future	119.24	119.1441	119.2353	119.1441	0.00
12/10/2022	2033 On 02-November-23			Bond Future	120.33	120.2414	120.3347	120.2414	0.00
12/10/2022	2037 On 03-November-22			Bond Future	11.88	79.7751	11.8821	79.7751	60,179.00
12/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	141	0	141	0	0.00
12/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	155	0	155	0	0.00
12/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	148	0	148	0	0.00
12/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3452	3	3452	3	0.00
12/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3505	3	3505	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
12/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3400	3	3400	3	0.00
12/10/2022	2037 On 02-February-23			Bond Future	12.03	77.0118	12.0298	77.0118	76,247.00
12/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	759	1	759	1	636.00
12/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	695	1	695	1	0.00
12/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2571	3	2571	3	0.00
12/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	670	1	670	1	0.00
12/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	682	1	682	1	0.00
12/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6409	6	6409	6	0.00
12/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6457	6	6457	6	0.00
12/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6360	6	6360	6	0.00
12/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6121	6	6121	6	0.00
12/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2900	3	2900	3	636.00
12/10/2022	2037 On 04-May-23			Bond Future	12.16	78.5870	12.1622	78.5870	0.00
12/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2698	3	2698	3	400.00
12/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1222	1	1222	1	400.00
12/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9072	10	9072	10	0.00
12/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1706	2	1706	2	0.00
12/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1669	2	1669	2	0.00
12/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1687	2	1687	2	0.00
12/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6488	6	6488	6	0.00
12/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7698	7	7698	7	0.00
12/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6529	6	6529	6	0.00
12/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1287	1	1287	1	400.00
12/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6448	6	6448	6	0.00
12/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4798	5	4798	5	0.00
12/10/2022	2037 On 03-August-23			Bond Future	12.30	75.9787	12.2953	75.9787	0.00
12/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3670	4	3670	4	0.00
12/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3643	4	3643	4	0.00
12/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3617	4	3617	4	0.00
12/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4551	4	4551	4	0.00
12/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4524	4	4524	4	0.00
12/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4497	4	4497	4	0.00
12/10/2022	2037 On 02-November-23			Bond Future	12.42	77.5811	12.4233	77.5811	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
12/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2042	2	2042	2	0.00
12/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2024	2	2024	2	0.00
12/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2061	2	2061	2	0.00
12/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6766	6	6766	6	0.00
12/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6728	6	6728	6	0.00
12/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6690	6	6690	6	0.00
12/10/2022	2038 On 03-November-22			Bond Future	127.32	127.4697	127.3239	127.4697	2,997.00
12/10/2022	2038 On 02-February-23			Bond Future	127.81	127.9639	127.8082	127.9639	2,770.00
12/10/2022	2038 On 04-May-23			Bond Future	130.44	130.6067	130.4444	130.6067	0.00
12/10/2022	2038 On 03-August-23			Bond Future	131.22	131.3891	131.2227	131.3891	0.00
12/10/2022	2038 On 02-November-23			Bond Future	134.02	134.1861	134.0156	134.1861	0.00
12/10/2022	2040 On 03-November-22			Bond Future	11.97	81.5186	11.9709	81.5186	51,626.00
12/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
12/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	261	0	261	0	0.00
12/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	1	0	1	0	1,467.00
12/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	175	0	175	0	0.00
12/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	4	0	4	0	0.00
12/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	102	0	102	0	1,467.00
12/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	2	0	2	0	1,078.00
12/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1330	2	1330	2	0.00
12/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3460	4	3460	4	0.00
12/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	159	0	159	0	0.00
12/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	167	0	167	0	0.00
12/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	59	0	59	0	1,078.00
12/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4892	4	4892	4	0.00
12/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3646	3	3646	3	0.00
12/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	1156	1	1156	1	0.00
12/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8926	8	8926	8	0.00
12/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	4282	4	4282	4	0.00
12/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7531	7	7531	7	0.00
12/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	8223	8	8223	8	0.00
12/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	3159	3	3159	3	0.00
12/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	282	0	282	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
12/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3759	3	3759	3	0.00
12/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3702	3	3702	3	0.00
12/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12577	12	12577	12	0.00
12/10/2022	2040 On 02-February-23			Bond Future	12.11	78.5376	12.1147	78.5376	67,005.00
12/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2836	3	2836	3	0.00
12/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	715	1	715	1	0.00
12/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	728	1	728	1	0.00
12/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	123	0	123	0	388.00
12/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	115	0	115	0	0.00
12/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3378	4	3378	4	0.00
12/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3477	4	3477	4	0.00
12/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	742	1	742	1	0.00
12/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	839	1	839	1	621.00
12/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	554	1	554	1	388.00
12/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	526	1	526	1	0.00
12/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7814	7	7814	7	0.00
12/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6571	6	6571	6	0.00
12/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	3099	3	3099	3	621.00
12/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6934	7	6934	7	0.00
12/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2576	2	2576	2	388.00
12/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2649	3	2649	3	0.00
12/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12893	12	12893	12	0.00
12/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12678	12	12678	12	0.00
12/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7988	8	7988	8	0.00
12/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6987	7	6987	7	0.00
12/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	7040	7	7040	7	0.00
12/10/2022	2040 On 04-May-23			Bond Future	12.24	80.1441	12.2435	80.1441	0.00
12/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8212	9	8212	9	0.00
12/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1841	2	1841	2	0.00
12/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	1963	2	1963	2	486.00
12/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	843	1	843	1	486.00
12/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1058	1	1058	1	388.00
12/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1821	2	1821	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	399	1	399	1	388.00
12/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5731	6	5731	6	0.00
12/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1861	2	1861	2	0.00
12/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6777	7	6777	7	0.00
12/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10393	10	10393	10	0.00
12/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2738	3	2738	3	388.00
12/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1735	2	1735	2	486.00
12/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13951	13	13951	13	0.00
12/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6864	7	6864	7	0.00
12/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9311	9	9311	9	0.00
12/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6563	6	6563	6	0.00
12/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6821	7	6821	7	0.00
12/10/2022	2040 On 03-August-23			Bond Future	12.37	77.3181	12.3728	77.3181	0.00
12/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4034	4	4034	4	0.00
12/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4006	4	4006	4	0.00
12/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4063	5	4063	5	0.00
12/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4877	5	4877	5	0.00
12/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4934	5	4934	5	0.00
12/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4906	5	4906	5	0.00
12/10/2022	2040 On 02-November-23			Bond Future	12.50	78.9490	12.4967	78.9490	0.00
12/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2296	3	2296	3	0.00
12/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2276	3	2276	3	0.00
12/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2256	3	2256	3	0.00
12/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7632	7	7632	7	0.00
12/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7548	7	7548	7	0.00
12/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7590	7	7590	7	0.00
12/10/2022	2044 On 03-November-22			Bond Future	11.94	78.4402	11.9385	78.4402	69,703.00
12/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	185	0	185	0	0.00
12/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	193	0	193	0	0.00
12/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
12/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	1	0	1	0	1,647.00
12/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	4	0	4	0	0.00
12/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	202	0	202	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
12/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	119	0	119	0	1,647.00
12/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	4172	4	4172	4	0.00
12/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3588	3	3588	3	0.00
12/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3531	3	3531	3	0.00
12/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7491	7	7491	7	0.00
12/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8929	8	8929	8	0.00
12/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12718	12	12718	12	0.00
12/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3644	3	3644	3	0.00
12/10/2022	2044 On 02-February-23			Bond Future	12.07	75.5268	12.0737	75.5268	35,889.00
12/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	858	1	858	1	0.00
12/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	919	1	919	1	1,300.00
12/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2778	3	2778	3	0.00
12/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2481	3	2481	3	1,300.00
12/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	828	1	828	1	0.00
12/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	843	1	843	1	0.00
12/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6703	6	6703	6	0.00
12/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6756	6	6756	6	0.00
12/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3527	3	3527	3	0.00
12/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3219	3	3219	3	4,000.00
12/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6443	6	6443	6	0.00
12/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6651	6	6651	6	0.00
12/10/2022	2044 On 04-May-23			Bond Future	12.19	77.0718	12.1941	77.0718	0.00
12/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4259	5	4259	5	0.00
12/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2798	3	2798	3	0.00
12/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3492	4	3492	4	0.00
12/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2034	2	2034	2	0.00
12/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2012	2	2012	2	0.00
12/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	1991	2	1991	2	0.00
12/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6833	7	6833	7	0.00
12/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5477	5	5477	5	4,115.00
12/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6789	7	6789	7	0.00
12/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6745	6	6745	6	0.00
12/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4643	4	4643	4	4,115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3933	4	3933	4	1,500.00
12/10/2022	2044 On 03-August-23			Bond Future	12.31	74.3065	12.3146	74.3065	0.00
12/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4156	5	4156	5	0.00
12/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4097	5	4097	5	0.00
12/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4126	5	4126	5	0.00
12/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	5025	5	5025	5	0.00
12/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	5055	5	5055	5	0.00
12/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4996	5	4996	5	0.00
12/10/2022	2044 On 02-November-23			Bond Future	12.43	75.8738	12.4297	75.8738	0.00
12/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2641	3	2641	3	0.00
12/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2662	3	2662	3	0.00
12/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2683	3	2683	3	0.00
12/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7839	8	7839	8	0.00
12/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7881	8	7881	8	0.00
12/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7923	8	7923	8	0.00
12/10/2022	2046 On 03-November-22			Bond Future	111.85	112.7985	111.8529	112.7985	11,338.00
12/10/2022	2046 On 02-February-23			Bond Future	113.97	114.9370	113.9669	114.9370	5,200.00
12/10/2022	2046 On 04-May-23			Bond Future	114.27	115.2634	114.2706	115.2634	0.00
12/10/2022	2046 On 03-August-23			Bond Future	116.69	117.7070	116.6920	117.7070	0.00
12/10/2022	2046 On 02-November-23			Bond Future	117.06	118.0947	117.0585	118.0947	0.00
12/10/2022	2050 On 03-November-22			Bond Future	114.59	114.7434	114.5868	114.7434	8,431.00
12/10/2022	2050 On 02-February-23			Bond Future	114.61	114.7777	114.6117	114.7777	3,848.00
12/10/2022	2050 On 04-May-23			Bond Future	116.98	117.1480	116.9758	117.1480	0.00
12/10/2022	2050 On 03-August-23			Bond Future	117.25	117.4239	117.2472	117.4239	0.00
12/10/2022	2050 On 02-November-23			Bond Future	119.74	119.9234	119.7429	119.9234	0.00
12/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	AL37 On 03-November-22			Index Future	824.85	825.4120	824.8530	825.4120	0.00
12/10/2022	AL37 On 02-February-23			Index Future	840.24	840.8250	840.2400	840.8250	0.00
12/10/2022	AL37 On 04-May-23			Index Future	857.36	857.9650	857.3600	857.9650	0.00
12/10/2022	AL37 On 03-August-23			Index Future	875.32	875.9430	875.3240	875.9430	0.00
12/10/2022	AL37 On 02-November-23			Index Future	893.76	894.3920	893.7580	894.3920	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
12/10/2022	AL7T On 03-November-22			Index Future	934.00	938.2600	933.9990	938.2600	0.00
12/10/2022	AL7T On 02-February-23			Index Future	951.42	955.7810	951.4220	955.7810	0.00
12/10/2022	AL7T On 04-May-23			Index Future	970.81	975.2640	970.8080	975.2640	0.00
12/10/2022	AL7T On 03-August-23			Index Future	991.15	995.7010	991.1480	995.7010	0.00
12/10/2022	AL7T On 02-November-23			Index Future	1012.02	1016.6710	1012.0220	1016.6710	0.00
12/10/2022	ALBI On 03-November-22			Index Future	818.59	822.5020	818.5920	822.5020	123.00
12/10/2022	ALBI On 02-February-23			Index Future	833.86	837.8600	833.8610	837.8600	0.00
12/10/2022	ALBI On 04-May-23			Index Future	850.85	854.9400	850.8520	854.9400	0.00
12/10/2022	ALBI On 03-August-23			Index Future	868.68	872.8550	868.6790	872.8550	0.00
12/10/2022	ALBI On 02-November-23			Index Future	886.97	891.2390	886.9730	891.2390	0.00
12/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	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
12/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2022	ES33 On 03-November-22			Bond Future	12.70	71.2721	12.6996	71.2721	0.00
12/10/2022	ES33 On 02-February-23			Bond Future	12.90	72.6233	12.8990	72.6233	350.00
12/10/2022	ES33 On 04-May-23			Bond Future	13.08	70.3276	13.0752	70.3276	0.00
12/10/2022	ES33 On 03-August-23			Bond Future	13.25	71.8201	13.2493	71.8201	0.00
12/10/2022	ES33 On 02-November-23			Bond Future	13.43	69.5533	13.4345	69.5533	0.00
12/10/2022	ES42 On 03-November-22			Bond Future	12.96	69.2830	12.9577	69.2830	0.00
12/10/2022	ES42 On 02-February-23			Bond Future	13.13	70.5974	13.1327	70.5974	4,769.00
12/10/2022	ES42 On 04-May-23			Bond Future	13.30	67.7920	13.2950	67.7920	0.00
12/10/2022	ES42 On 03-August-23			Bond Future	13.45	69.2318	13.4503	69.2318	0.00
12/10/2022	ES42 On 02-November-23			Bond Future	13.62	66.4434	13.6152	66.4434	0.00
12/10/2022	GOVI On 03-November-22			GOVI	807.01	810.8960	807.0050	810.8960	499.00
12/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	134050	10	134050	10	0.00
12/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	134150	10	134150	10	0.00
12/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	134250	10	134250	10	0.00
12/10/2022	GOVI On 02-February-23			GOVI	822.06	826.0370	822.0590	826.0370	430.00
12/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	287710	25	287710	25	0.00
12/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	287610	25	287610	25	0.00
12/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	287810	25	287810	25	0.00
12/10/2022	GOVI On 04-May-23			GOVI	838.81	842.8760	838.8100	842.8760	0.00
12/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 04-May-23	852.87	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
12/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	140500	10	140500	10	0.00
12/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	140600	10	140600	10	0.00
12/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	140700	10	140700	10	0.00
12/10/2022	GOVI On 03-August-23			GOVI	856.38	860.5390	856.3840	860.5390	0.00
12/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	191540	23	191540	23	0.00
12/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	191740	23	191740	23	0.00
12/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	191640	23	191640	23	0.00
12/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 02-November-23			GOVI	874.42	878.6620	874.4190	878.6620	0.00
12/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
12/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	113910	7	113910	7	0.00
12/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	114010	7	114010	7	0.00
12/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	113810	7	113810	7	0.00
12/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2022	IGOV On 03-November-22			Index Future	318.58	319.2750	318.5790	319.2750	702.00
12/10/2022	IGOV On 02-February-23			Index Future	324.60	325.3150	324.6000	325.3150	0.00
12/10/2022	IGOV On 04-May-23			Index Future	331.29	332.0240	331.2920	332.0240	0.00
12/10/2022	IGOV On 03-August-23			Index Future	338.31	339.0570	338.3080	339.0570	0.00
12/10/2022	IGOV On 02-November-23			Index Future	345.51	346.2720	345.5060	346.2720	0.00
12/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/10/2022	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
12/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	0.00
12/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4850	6.5200	93.4850	0.00
12/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.33	92.6850	7.3250	92.6850	68.00
12/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.37	92.6600	7.3700	92.6600	0.00
12/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.84	92.1800	7.8400	92.1800	0.00
12/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.89	92.1300	7.8850	92.1300	0.00
12/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.19	91.8200	8.1900	91.8200	0.00
12/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.24	91.7400	8.2400	91.7400	75.00
12/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.33	91.6300	8.3250	91.6300	272.00
12/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.31	91.6600	8.3100	91.6600	0.00
12/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.29	91.6950	8.2900	91.6950	0.00
12/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.6000	8.3850	91.6000	0.00
12/10/2022	R023 On 03-November-22			Bond Future	7.32	101.5821	7.3165	101.5821	8,432.00
12/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
12/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
12/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
12/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	323	0	323	0	0.00
12/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	326	0	326	0	0.00
12/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	320	0	320	0	0.00
12/10/2022	R035 On 03-November-22			Bond Future	11.72	83.8092	11.7197	83.8092	58,690.00
12/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
12/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	1	0	1	0	976.00
12/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	130	0	130	0	0.00
12/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	124	0	124	0	0.00
12/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	4	0	4	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
12/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	137	0	137	0	0.00
12/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5159	6	5159	6	0.00
12/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	59	0	59	0	0.00
12/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	82	0	82	0	976.00
12/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4272	4	4272	4	582.00
12/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	55	0	55	0	976.00
12/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3400	3	3400	3	0.00
12/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6783	6	6783	6	582.00
12/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3505	3	3505	3	0.00
12/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3452	3	3452	3	0.00
12/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3937	4	3937	4	0.00
12/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8487	8	8487	8	0.00
12/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11637	11	11637	11	0.00
12/10/2022	R035 On 02-February-23			Bond Future	11.88	85.3774	11.8777	85.3774	111,903.00
12/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3034	3	3034	3	0.00
12/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7584	8	7584	8	0.00
12/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	894	1	894	1	976.00
12/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	908	1	908	1	0.00
12/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	642	1	642	1	0.00
12/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	224	0	224	0	976.00
12/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	430	1	430	1	388.00
12/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	654	1	654	1	0.00
12/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2913	3	2913	3	0.00
12/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	666	1	666	1	0.00
12/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	445	1	445	1	0.00
12/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	400	1	400	1	0.00
12/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	75	0	75	0	582.00
12/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	83	0	83	0	0.00
12/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	91	0	91	0	388.00
12/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12026	12	12026	12	0.00
12/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12541	12	12541	12	0.00
12/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7803	7	7803	7	0.00
12/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7587	7	7587	7	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
12/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7480	7	7480	7	582.00
12/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9504	9	9504	9	0.00
12/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6367	6	6367	6	0.00
12/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	728	1	728	1	976.00
12/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6415	6	6415	6	0.00
12/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12283	12	12283	12	0.00
12/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6463	6	6463	6	0.00
12/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5540	5	5540	5	582.00
12/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5584	5	5584	5	0.00
12/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2480	2	2480	2	388.00
12/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2575	2	2575	2	0.00
12/10/2022	R035 On 04-May-23			Bond Future	12.01	82.6155	12.0089	82.6155	0.00
12/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1733	2	1733	2	0.00
12/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	695	1	695	1	491.00
12/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	321	0	321	0	388.00
12/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5001	5	5001	5	0.00
12/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7516	8	7516	8	0.00
12/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1641	2	1641	2	491.00
12/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1696	2	1696	2	0.00
12/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1714	2	1714	2	0.00
12/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	864	1	864	1	388.00
12/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8913	9	8913	9	0.00
12/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1597	2	1597	2	491.00
12/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2643	3	2643	3	388.00
12/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6105	6	6105	6	0.00
12/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13121	13	13121	13	0.00
12/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9852	10	9852	10	0.00
12/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6302	6	6302	6	0.00
12/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6183	6	6183	6	0.00
12/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6144	6	6144	6	0.00
12/10/2022	R035 On 03-August-23			Bond Future	12.14	84.3497	12.1381	84.3497	0.00
12/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3600	4	3600	4	0.00
12/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3627	4	3627	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
12/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3653	4	3653	4	0.00
12/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4381	4	4381	4	0.00
12/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4407	4	4407	4	0.00
12/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4433	4	4433	4	0.00
12/10/2022	R035 On 02-November-23			Bond Future	12.28	81.6210	12.2763	81.6210	0.00
12/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1927	2	1927	2	0.00
12/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1891	2	1891	2	0.00
12/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1909	2	1909	2	0.00
12/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6477	6	6477	6	0.00
12/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6515	6	6515	6	0.00
12/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6440	6	6440	6	0.00
12/10/2022	R186 On 03-November-22			Bond Future	9.25	108.2366	9.2522	108.2366	59,666.00
12/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
12/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	9	0	9	0	0.00
12/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	156	0	156	0	0.00
12/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	7	0	7	0	0.00
12/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	8	0	8	0	0.00
12/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2502	2	2502	2	0.00
12/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1345	1	1345	1	4,310.00
12/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2537	2	2537	2	0.00
12/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2467	2	2467	2	0.00
12/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3603	4	3603	4	0.00
12/10/2022	R186 On 02-February-23			Bond Future	9.39	104.9613	9.3861	104.9613	26,442.00
12/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	338	0	338	0	0.00
12/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	333	0	333	0	0.00
12/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	327	0	327	0	0.00
12/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3871	4	3871	4	0.00
12/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3843	4	3843	4	0.00
12/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3814	4	3814	4	0.00
12/10/2022	R186 On 04-May-23			Bond Future	9.48	107.1058	9.4815	107.1058	0.00
12/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	841	1	841	1	0.00
12/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	831	1	831	1	0.00
12/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	851	1	851	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
12/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2862	3	2862	3	0.00
12/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2883	3	2883	3	0.00
12/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2840	3	2840	3	0.00
12/10/2022	R186 On 03-August-23			Bond Future	9.57	104.0466	9.5678	104.0466	0.00
12/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2295	2	2295	2	0.00
12/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2261	2	2261	2	0.00
12/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2278	2	2278	2	0.00
12/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1785	2	1785	2	0.00
12/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1796	2	1796	2	0.00
12/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1773	2	1773	2	0.00
12/10/2022	R186 On 02-November-23			Bond Future	9.66	106.2403	9.6620	106.2403	0.00
12/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3273	3	3273	3	0.00
12/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1547	2	1547	2	0.00
12/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1561	2	1561	2	0.00
12/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1574	2	1574	2	0.00
12/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1254	1	1254	1	1,715.00
12/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2279	2	2279	2	0.00
12/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2293	2	2293	2	0.00
12/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2638	3	2638	3	0.00
12/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2306	2	2306	2	0.00
12/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1268	1	1268	1	1,715.00
12/10/2022	R197 On 03-November-22			Bond Future	335.94	335.7494	335.9411	335.7494	549.00
12/10/2022	R197 On 02-February-23			Bond Future	333.38	333.2051	333.3814	333.2051	294.00
12/10/2022	R197 On 04-May-23			Bond Future	340.26	340.0862	340.2575	340.0862	0.00
12/10/2022	R197 On 03-August-23			Bond Future	338.30	338.1238	338.2972	338.1238	0.00
12/10/2022	R197 On 02-November-23			Bond Future	345.50	345.3222	345.4982	345.3222	0.00
12/10/2022	R202 On 03-November-22			Bond Future	247.78	248.4543	247.7813	248.4543	5,616.00
12/10/2022	R202 On 02-February-23			Bond Future	247.73	248.4321	247.7325	248.4321	1,058.00
12/10/2022	R202 On 04-May-23			Bond Future	252.84	253.5616	252.8412	253.5616	0.00
12/10/2022	R202 On 03-August-23			Bond Future	253.33	254.0647	253.3272	254.0647	0.00
12/10/2022	R202 On 02-November-23			Bond Future	258.72	259.4729	258.7188	259.4729	0.00
12/10/2022	R209 On 03-November-22			Bond Future	11.73	64.4577	11.7342	64.4577	15,858.00
12/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	473	1	473	1	1,136.00
12/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	53	0	53	0	0.00
12/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	2	0	2	0	0.00
12/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	27	0	27	0	1,136.00
12/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	50	0	50	0	0.00
12/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	56	0	56	0	0.00
12/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
12/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
12/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1741	2	1741	2	0.00
12/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	59	0	59	0	0.00
12/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3600	3	3600	3	0.00
12/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6395	6	6395	6	0.00
12/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4253	4	4253	4	0.00
12/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	473	0	473	0	3,250.00
12/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12250	12	12250	12	0.00
12/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13820	13	13820	13	0.00
12/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3649	3	3649	3	0.00
12/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3748	3	3748	3	5,000.00
12/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3699	3	3699	3	0.00
12/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1621	1	1621	1	0.00
12/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9240	9	9240	9	6,000.00
12/10/2022	R209 On 02-February-23			Bond Future	11.87	65.6638	11.8716	65.6638	6,691.00
12/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	503	1	503	1	0.00
12/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	494	1	494	1	0.00
12/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	484	1	484	1	0.00
12/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5900	6	5900	6	0.00
12/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5988	6	5988	6	0.00
12/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5944	6	5944	6	0.00
12/10/2022	R209 On 04-May-23			Bond Future	11.99	63.8519	11.9911	63.8519	3,450.00
12/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1364	2	1364	2	0.00
12/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4521	5	4521	5	0.00
12/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1202	1	1202	1	0.00
12/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1333	2	1333	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1348	2	1348	2	0.00
12/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	354	0	354	0	8,500.00
12/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10724	10	10724	10	0.00
12/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5719	6	5719	6	0.00
12/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5755	6	5755	6	0.00
12/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6089	6	6089	6	11,000.00
12/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2204	2	2204	2	8,500.00
12/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5683	6	5683	6	0.00
12/10/2022	R209 On 03-August-23			Bond Future	12.11	65.1924	12.1061	65.1924	0.00
12/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3154	3	3154	3	0.00
12/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3130	3	3130	3	0.00
12/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3107	3	3107	3	0.00
12/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3878	4	3878	4	0.00
12/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3926	4	3926	4	0.00
12/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3902	4	3902	4	0.00
12/10/2022	R209 On 02-November-23			Bond Future	12.23	63.4142	12.2255	63.4142	0.00
12/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1652	2	1652	2	0.00
12/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1636	2	1636	2	0.00
12/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1620	2	1620	2	0.00
12/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5872	6	5872	6	0.00
12/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5838	6	5838	6	0.00
12/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5804	6	5804	6	0.00
12/10/2022	R210 On 03-November-22			Bond Future	226.39	226.2329	226.3877	226.2329	103.00
12/10/2022	R210 On 02-February-23			Bond Future	230.67	230.5217	230.6668	230.5217	372.00
12/10/2022	R210 On 04-May-23			Bond Future	232.32	232.1781	232.3208	232.1781	0.00
12/10/2022	R210 On 03-August-23			Bond Future	237.24	237.0999	237.2430	237.0999	0.00
12/10/2022	R210 On 02-November-23			Bond Future	239.08	238.9359	239.0826	238.9359	0.00
12/10/2022	R213 On 03-November-22			Bond Future	11.22	79.2568	11.2172	79.2568	33,626.00
12/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
12/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
12/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	2	0	2	0	0.00
12/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
12/10/2022	R213 On 03-November-22	10.19	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
12/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
12/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	1	0	1	0	0.00
12/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	1	0	1	0	0.00
12/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	1	0	1	0	0.00
12/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3949	4	3949	4	200.00
12/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3853	4	3853	4	0.00
12/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3901	4	3901	4	0.00
12/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9884	10	9884	10	0.00
12/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4819	4	4819	4	476.00
12/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5851	5	5851	5	200.00
12/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3805	3	3805	3	0.00
12/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6548	6	6548	6	476.00
12/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10200	10	10200	10	0.00
12/10/2022	R213 On 02-February-23			Bond Future	11.38	80.7398	11.3807	80.7398	0.00
12/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	578	1	578	1	912.00
12/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	404	0	404	0	0.00
12/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	398	0	398	0	0.00
12/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	61	0	61	0	476.00
12/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	410	1	410	1	0.00
12/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	505	1	505	1	0.00
12/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4424	5	4424	5	0.00
12/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	288	0	288	0	0.00
12/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	930	1	930	1	912.00
12/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5726	5	5726	5	0.00
12/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4903	5	4903	5	0.00
12/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5208	5	5208	5	476.00
12/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10656	10	10656	10	0.00
12/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6622	6	6622	6	476.00
12/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5767	5	5767	5	0.00
12/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5684	5	5684	5	0.00
12/10/2022	R213 On 04-May-23			Bond Future	11.52	78.8348	11.5152	78.8348	0.00
12/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1326	2	1326	2	0.00
12/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1312	2	1312	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1340	2	1340	2	0.00
12/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4711	5	4711	5	0.00
12/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4773	5	4773	5	0.00
12/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4742	5	4742	5	0.00
12/10/2022	R213 On 03-August-23			Bond Future	11.65	80.4893	11.6477	80.4893	0.00
12/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3043	3	3043	3	0.00
12/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3021	3	3021	3	0.00
12/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3066	3	3066	3	0.00
12/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3159	3	3159	3	0.00
12/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3179	3	3179	3	0.00
12/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3140	3	3140	3	0.00
12/10/2022	R213 On 02-November-23			Bond Future	11.79	78.6311	11.7929	78.6311	0.00
12/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1661	2	1661	2	0.00
12/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1646	2	1646	2	0.00
12/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1677	2	1677	2	0.00
12/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4437	4	4437	4	0.00
12/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4491	4	4491	4	0.00
12/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4464	4	4464	4	0.00
12/10/2022	R214 On 03-November-22			Bond Future	11.85	61.9484	11.8476	61.9484	24,567.00
12/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	182	0	182	0	0.00
12/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	190	0	190	0	0.00
12/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	174	0	174	0	0.00
12/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2718	2	2718	2	0.00
12/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2763	2	2763	2	0.00
12/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2809	3	2809	3	0.00
12/10/2022	R214 On 02-February-23			Bond Future	11.98	63.1075	11.9801	63.1075	64,507.00
12/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	1993	2	1993	2	1,600.00
12/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	713	1	713	1	0.00
12/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	725	1	725	1	1,600.00
12/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	688	1	688	1	0.00
12/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	700	1	700	1	0.00
12/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5410	5	5410	5	0.00
12/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5453	5	5453	5	0.00

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12/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5367	5	5367	5	0.00
12/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2892	3	2892	3	0.00
12/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5324	5	5324	5	0.00
12/10/2022	R214 On 04-May-23			Bond Future	12.09	61.0965	12.0896	61.0965	0.00
12/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1741	2	1741	2	0.00
12/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1723	2	1723	2	0.00
12/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1705	2	1705	2	0.00
12/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5424	5	5424	5	0.00
12/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5388	5	5388	5	0.00
12/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5353	5	5353	5	0.00
12/10/2022	R214 On 03-August-23			Bond Future	12.20	62.3790	12.1962	62.3790	0.00
12/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3702	4	3702	4	0.00
12/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3677	4	3677	4	0.00
12/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3652	4	3652	4	0.00
12/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3922	4	3922	4	0.00
12/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3899	4	3899	4	0.00
12/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3876	4	3876	4	0.00
12/10/2022	R214 On 02-November-23			Bond Future	12.31	60.3932	12.3088	60.3932	0.00
12/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2084	2	2084	2	0.00
12/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2049	2	2049	2	0.00
12/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2066	2	2066	2	0.00
12/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6299	6	6299	6	0.00
12/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6334	6	6334	6	0.00
12/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6264	6	6264	6	0.00
12/10/2022	R248 On 03-November-22			Bond Future	11.87	77.3005	11.8716	77.3005	144,867.00
12/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
12/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	162	0	162	0	874.00
12/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	170	0	170	0	0.00
12/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1358	2	1358	2	0.00
12/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	2	0	2	0	874.00
12/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	3	0	3	0	0.00
12/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	178	0	178	0	0.00
12/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	97	0	97	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
12/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4486	4	4486	4	0.00
12/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3869	3	3869	3	0.00
12/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3810	3	3810	3	0.00
12/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7960	7	7960	7	0.00
12/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8705	8	8705	8	0.00
12/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	1182	1	1182	1	0.00
12/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13437	13	13437	13	0.00
12/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3750	3	3750	3	0.00
12/10/2022	R248 On 02-February-23			Bond Future	12.00	78.7837	11.9999	78.7837	169,815.00
12/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	874	1	874	1	0.00
12/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	813	1	813	1	0.00
12/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	828	1	828	1	0.00
12/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	230	0	230	0	0.00
12/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	843	1	843	1	0.00
12/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2149	3	2149	3	2,542.00
12/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	728	1	728	1	2,542.00
12/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	7295	7	7295	7	0.00
12/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	4018	4	4018	4	0.00
12/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6848	7	6848	7	0.00
12/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6739	6	6739	6	0.00
12/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	11240	11	11240	11	0.00
12/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6902	7	6902	7	0.00
12/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6958	7	6958	7	0.00
12/10/2022	R248 On 04-May-23			Bond Future	12.11	75.9316	12.1138	75.9316	0.00
12/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2008	2	2008	2	0.00
12/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2030	2	2030	2	0.00
12/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2051	2	2051	2	0.00
12/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6894	7	6894	7	0.00
12/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6939	7	6939	7	0.00
12/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6985	7	6985	7	0.00
12/10/2022	R248 On 03-August-23			Bond Future	12.23	77.4880	12.2284	77.4880	0.00
12/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4118	5	4118	5	0.00
12/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4148	5	4148	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
12/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4178	5	4178	5	0.00
12/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4882	5	4882	5	0.00
12/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4911	5	4911	5	0.00
12/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4941	5	4941	5	0.00
12/10/2022	R248 On 02-November-23			Bond Future	12.34	74.6977	12.3393	74.6977	0.00
12/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2286	3	2286	3	0.00
12/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2244	3	2244	3	0.00
12/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2265	3	2265	3	0.00
12/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7523	7	7523	7	0.00
12/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7613	7	7613	7	0.00
12/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7568	7	7568	7	0.00