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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	2025 On 02-February-23			Bond Future	165.40	165.8290	165.4029	165.8290	6,278.00
05/12/2022	2025 On 04-May-23			Bond Future	168.69	169.1266	168.6910	169.1266	0.00
05/12/2022	2025 On 03-August-23			Bond Future	170.38	170.8223	170.3785	170.8223	0.00
05/12/2022	2025 On 02-November-23			Bond Future	173.86	174.3114	173.8585	174.3114	0.00
05/12/2022	2025 On 01-February-24			Bond Future	175.47	175.9268	175.4676	175.9268	0.00
05/12/2022	2029 On 02-February-23			Bond Future	117.40	117.2656	117.3962	117.2656	1,476.00
05/12/2022	2029 On 04-May-23			Bond Future	118.43	118.3021	118.4348	118.3021	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
05/12/2022	2029 On 03-August-23			Bond Future	120.85	120.7101	120.8452	120.7101	0.00
05/12/2022	2029 On 02-November-23			Bond Future	121.98	121.8451	121.9841	121.8451	0.00
05/12/2022	2029 On 01-February-24			Bond Future	124.37	124.2238	124.3658	124.2238	0.00
05/12/2022	2030 On 02-February-23			Bond Future	10.65	86.4744	10.6454	86.4744	95,078.00
05/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	4321	4	4321	4	5,000.00
05/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	15	0	15	0	388.00
05/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	5	0	5	0	102.00
05/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	221	0	221	0	0.00
05/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	345	0	345	0	0.00
05/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	250	0	250	0	388.00
05/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	417	0	417	0	0.00
05/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	3002	2	3002	2	0.00
05/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	2875	2	2875	2	0.00
05/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	13	0	13	0	0.00
05/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	145	0	145	0	0.00
05/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	24	0	24	0	0.00
05/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	228	0	228	0	0.00
05/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	406	0	406	0	0.00
05/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	395	0	395	0	0.00
05/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	3628	3	3628	3	5,000.00
05/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	757	1	757	1	388.00
05/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	572	1	572	1	0.00
05/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	3294	4	3294	4	0.00
05/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	3546	4	3546	4	102.00
05/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	6745	8	6745	8	0.00
05/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	8651	10	8651	10	0.00
05/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	4658	5	4658	5	102.00
05/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	7323	8	7323	8	0.00
05/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	7518	8	7518	8	0.00
05/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	802	1	802	1	0.00
05/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	3329	4	3329	4	0.00
05/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	3365	4	3365	4	0.00
05/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	4082	5	4082	5	0.00

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05/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	3964	5	3964	5	0.00
05/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	4122	5	4122	5	0.00
05/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	423	1	423	1	0.00
05/12/2022	2030 On 04-May-23			Bond Future	10.78	88.1741	10.7822	88.1741	0.00
05/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	673	1	673	1	150.00
05/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	7835	7	7835	7	0.00
05/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	4797	4	4797	4	0.00
05/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	6102	5	6102	5	0.00
05/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2262	2	2262	2	350.00
05/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	7610	7	7610	7	0.00
05/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2033	2	2033	2	0.00
05/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	344	0	344	0	388.00
05/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	3984	3	3984	3	0.00
05/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	1800	1	1800	1	479.00
05/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	1992	2	1992	2	0.00
05/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2012	2	2012	2	0.00
05/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	757	1	757	1	479.00
05/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	869	1	869	1	388.00
05/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1129	1	1129	1	1,080.00
05/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	4578	5	4578	5	0.00
05/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	5319	6	5319	6	0.00
05/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	5712	6	5712	6	0.00
05/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	3106	4	3106	4	0.00
05/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	3130	4	3130	4	0.00
05/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	3376	4	3376	4	0.00
05/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1626	2	1626	2	150.00
05/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	8312	9	8312	9	0.00
05/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	6045	7	6045	7	0.00
05/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	3083	4	3083	4	0.00
05/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	601	1	601	1	479.00
05/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2833	3	2833	3	0.00
05/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	898	1	898	1	1,080.00
05/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1285	2	1285	2	388.00

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05/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	556	1	556	1	350.00
05/12/2022	2030 On 03-August-23			Bond Future	10.92	85.9415	10.9220	85.9415	0.00
05/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	7671	7	7671	7	0.00
05/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	4167	4	4167	4	0.00
05/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	8552	8	8552	8	0.00
05/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	4116	4	4116	4	0.00
05/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	4141	4	4141	4	0.00
05/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2050	2	2050	2	1,012.00
05/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2525	2	2525	2	350.00
05/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	3667	4	3667	4	0.00
05/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	2367	3	2367	3	0.00
05/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	2397	3	2397	3	0.00
05/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	823	1	823	1	350.00
05/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	4259	5	4259	5	0.00
05/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	1062	1	1062	1	1,012.00
05/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	2382	3	2382	3	0.00
05/12/2022	2030 On 02-November-23			Bond Future	11.06	87.6777	11.0602	87.6777	0.00
05/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	2715	2	2715	2	0.00
05/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	2675	2	2675	2	0.00
05/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	2695	2	2695	2	0.00
05/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	3712	4	3712	4	0.00
05/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	3733	4	3733	4	0.00
05/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	3691	4	3691	4	0.00
05/12/2022	2030 On 01-February-24			Bond Future	11.23	85.3629	11.2345	85.3629	0.00
05/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	3810	3	3810	3	0.00
05/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	3788	3	3788	3	0.00
05/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	3833	3	3833	3	0.00
05/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	3308	4	3308	4	0.00
05/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	3340	4	3340	4	0.00
05/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	3324	4	3324	4	0.00
05/12/2022	2032 On 02-February-23			Bond Future	11.18	85.4703	11.1769	85.4703	111,759.00
05/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	7595	7	7595	7	0.00
05/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	3986	3	3986	3	0.00

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05/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	5	0	5	0	454.00
05/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	176	0	176	0	0.00
05/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	347	0	347	0	0.00
05/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	274	0	274	0	8,000.00
05/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	357	0	357	0	0.00
05/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	3446	3	3446	3	0.00
05/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	72	0	72	0	750.00
05/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	10	0	10	0	500.00
05/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	213	0	213	0	500.00
05/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	480	0	480	0	0.00
05/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	367	0	367	0	0.00
05/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	723	1	723	1	750.00
05/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	2799	2	2799	2	0.00
05/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2638	2	2638	2	0.00
05/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	3310	4	3310	4	0.00
05/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	1286	2	1286	2	8,000.00
05/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	1204	2	1204	2	8,000.00
05/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	4376	5	4376	5	0.00
05/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	3959	5	3959	5	454.00
05/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	5187	6	5187	6	0.00
05/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	9158	10	9158	10	0.00
05/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	6685	8	6685	8	0.00
05/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	931	1	931	1	0.00
05/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	4419	5	4419	5	0.00
05/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	4817	6	4817	6	0.00
05/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	4462	5	4462	5	0.00
05/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	5474	6	5474	6	454.00
05/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	10077	11	10077	11	0.00
05/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	755	1	755	1	500.00
05/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	197	0	197	0	750.00
05/12/2022	2032 On 04-May-23			Bond Future	11.31	82.9890	11.3127	82.9890	66,549.00
05/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2076	2	2076	2	0.00
05/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2055	2	2055	2	0.00

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05/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1575	1	1575	1	400.00
05/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	10064	9	10064	9	0.00
05/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3248	3	3248	3	400.00
05/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2097	2	2097	2	0.00
05/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	529	1	529	1	400.00
05/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	4194	5	4194	5	0.00
05/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	5049	6	5049	6	0.00
05/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	4254	5	4254	5	0.00
05/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	4224	5	4224	5	0.00
05/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2968	3	2968	3	0.00
05/12/2022	2032 On 03-August-23			Bond Future	11.45	84.6596	11.4461	84.6596	2,600.00
05/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4565	4	4565	4	0.00
05/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4593	4	4593	4	0.00
05/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4620	4	4620	4	0.00
05/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	4991	4	4991	4	5,000.00
05/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2865	3	2865	3	0.00
05/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	3095	4	3095	4	0.00
05/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	3114	4	3114	4	0.00
05/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	3133	4	3133	4	0.00
05/12/2022	2032 On 02-November-23			Bond Future	11.59	82.2101	11.5873	82.2101	0.00
05/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3023	3	3023	3	0.00
05/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3001	3	3001	3	0.00
05/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3045	3	3045	3	0.00
05/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	4680	5	4680	5	0.00
05/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	4731	5	4731	5	0.00
05/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	4705	5	4705	5	0.00
05/12/2022	2032 On 01-February-24			Bond Future	11.75	83.7934	11.7545	83.7934	0.00
05/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	4468	4	4468	4	0.00
05/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	4443	4	4443	4	0.00
05/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	4418	4	4418	4	0.00
05/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	4077	5	4077	5	0.00
05/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	4057	5	4057	5	0.00
05/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	4038	5	4038	5	0.00

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05/12/2022	2033 On 02-February-23			Bond Future	112.76	111.8620	112.7588	111.8620	7,312.00
05/12/2022	2033 On 04-May-23			Bond Future	113.61	112.7005	113.6144	112.7005	0.00
05/12/2022	2033 On 03-August-23			Bond Future	115.93	114.9944	115.9267	114.9944	0.00
05/12/2022	2033 On 02-November-23			Bond Future	116.87	115.9218	116.8742	115.9218	0.00
05/12/2022	2033 On 01-February-24			Bond Future	119.16	118.1849	119.1562	118.1849	0.00
05/12/2022	2037 On 02-February-23			Bond Future	11.67	77.2553	11.6691	77.2553	135,772.00
05/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	827	1	827	1	577.00
05/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	745	0	745	0	0.00
05/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3152	2	3152	2	0.00
05/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	730	0	730	0	0.00
05/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	714	0	714	0	0.00
05/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	4485	6	4485	6	0.00
05/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	4439	6	4439	6	0.00
05/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	4394	5	4394	5	0.00
05/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1465	2	1465	2	577.00
05/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	4171	5	4171	5	0.00
05/12/2022	2037 On 04-May-23			Bond Future	11.80	78.7741	11.7984	78.7741	0.00
05/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10606	10	10606	10	0.00
05/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2365	2	2365	2	0.00
05/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3601	3	3601	3	400.00
05/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1731	1	1731	1	400.00
05/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4088	3	4088	3	0.00
05/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2317	2	2317	2	0.00
05/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2341	2	2341	2	0.00
05/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1578	1	1578	1	703.00
05/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	6546	8	6546	8	0.00
05/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	5146	6	5146	6	0.00
05/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	5181	6	5181	6	0.00
05/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	6210	7	6210	7	0.00
05/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	824	1	824	1	400.00
05/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3704	4	3704	4	0.00
05/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3302	4	3302	4	703.00
05/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	5111	6	5111	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
05/12/2022	2037 On 03-August-23			Bond Future	11.93	76.1020	11.9293	76.1020	0.00
05/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5036	4	5036	4	0.00
05/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	4974	4	4974	4	0.00
05/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5005	4	5005	4	0.00
05/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3915	5	3915	5	0.00
05/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3938	5	3938	5	0.00
05/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3892	5	3892	5	0.00
05/12/2022	2037 On 02-November-23			Bond Future	12.06	77.6394	12.0559	77.6394	0.00
05/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3407	3	3407	3	0.00
05/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3432	3	3432	3	0.00
05/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3456	3	3456	3	0.00
05/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	6207	7	6207	7	0.00
05/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	6174	7	6174	7	0.00
05/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	6142	7	6142	7	0.00
05/12/2022	2037 On 01-February-24			Bond Future	12.21	74.8801	12.2057	74.8801	0.00
05/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5350	5	5350	5	0.00
05/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5378	5	5378	5	0.00
05/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5408	5	5408	5	0.00
05/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4756	5	4756	5	0.00
05/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4779	5	4779	5	0.00
05/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4802	5	4802	5	0.00
05/12/2022	2038 On 02-February-23			Bond Future	122.31	123.6666	122.3141	123.6666	4,113.00
05/12/2022	2038 On 04-May-23			Bond Future	124.75	126.1260	124.7459	126.1260	1,583.00
05/12/2022	2038 On 03-August-23			Bond Future	125.32	126.7283	125.3209	126.7283	0.00
05/12/2022	2038 On 02-November-23			Bond Future	127.88	129.3166	127.8807	129.3166	0.00
05/12/2022	2038 On 01-February-24			Bond Future	128.37	129.8294	128.3678	129.8294	0.00
05/12/2022	2040 On 02-February-23			Bond Future	11.77	78.6599	11.7667	78.6599	131,875.00
05/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3427	3	3427	3	0.00
05/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	68	0	68	0	388.00
05/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	62	0	62	0	0.00
05/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	766	1	766	1	0.00
05/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	750	1	750	1	0.00
05/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4215	3	4215	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
05/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4093	3	4093	3	0.00
05/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	549	0	549	0	388.00
05/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	512	0	512	0	0.00
05/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	904	1	904	1	563.00
05/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	783	1	783	1	0.00
05/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	4892	6	4892	6	0.00
05/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	4553	6	4553	6	0.00
05/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1607	2	1607	2	563.00
05/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	5726	7	5726	7	0.00
05/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1282	2	1282	2	0.00
05/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1231	2	1231	2	388.00
05/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	5892	7	5892	7	0.00
05/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	4942	6	4942	6	0.00
05/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	4992	6	4992	6	0.00
05/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	10758	12	10758	12	0.00
05/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	10542	12	10542	12	0.00
05/12/2022	2040 On 04-May-23			Bond Future	11.89	80.2064	11.8925	80.2064	300.00
05/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	9772	9	9772	9	0.00
05/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2694	2	2694	2	486.00
05/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4418	4	4418	4	0.00
05/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2513	2	2513	2	0.00
05/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2538	2	2538	2	0.00
05/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1140	1	1140	1	486.00
05/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1453	1	1453	1	388.00
05/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1659	1	1659	1	684.00
05/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	544	0	544	0	388.00
05/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7090	6	7090	6	0.00
05/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2564	2	2564	2	0.00
05/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	5417	6	5417	6	0.00
05/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	8627	10	8627	10	0.00
05/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	2034	3	2034	3	388.00
05/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1233	2	1233	2	486.00
05/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	3482	4	3482	4	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	12034	13	12034	13	0.00
05/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	7112	8	7112	8	0.00
05/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	7643	9	7643	9	0.00
05/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	5455	6	5455	6	0.00
05/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	5493	6	5493	6	0.00
05/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	5232	6	5232	6	0.00
05/12/2022	2040 On 03-August-23			Bond Future	12.02	77.3127	12.0198	77.3127	0.00
05/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5410	5	5410	5	0.00
05/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5443	5	5443	5	0.00
05/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5476	5	5476	5	0.00
05/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4253	5	4253	5	0.00
05/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4278	5	4278	5	0.00
05/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4302	5	4302	5	0.00
05/12/2022	2040 On 02-November-23			Bond Future	12.14	78.8746	12.1424	78.8746	0.00
05/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3649	3	3649	3	0.00
05/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3597	3	3597	3	0.00
05/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3623	3	3623	3	0.00
05/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6963	8	6963	8	0.00
05/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6891	8	6891	8	0.00
05/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6927	8	6927	8	0.00
05/12/2022	2040 On 01-February-24			Bond Future	12.29	75.8885	12.2869	75.8885	0.00
05/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5720	5	5720	5	0.00
05/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5659	5	5659	5	0.00
05/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5690	5	5690	5	0.00
05/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	5389	6	5389	6	0.00
05/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	5415	6	5415	6	0.00
05/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	5364	6	5364	6	0.00
05/12/2022	2044 On 02-February-23			Bond Future	11.69	75.9007	11.6899	75.9007	83,220.00
05/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2601	2	2601	2	0.00
05/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	395	0	395	0	2,500.00
05/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	997	1	997	1	0.00
05/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	1078	1	1078	1	0.00
05/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3515	3	3515	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
05/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3136	2	3136	2	0.00
05/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	713	0	713	0	2,500.00
05/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	111	0	111	0	0.00
05/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	977	1	977	1	0.00
05/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	958	1	958	1	0.00
05/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	883	1	883	1	1,700.00
05/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2433	2	2433	2	1,700.00
05/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	4256	5	4256	5	0.00
05/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	2370	3	2370	3	0.00
05/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	4540	6	4540	6	0.00
05/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	4492	6	4492	6	0.00
05/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9722	11	9722	11	0.00
05/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	2226	3	2226	3	2,500.00
05/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	5252	6	5252	6	0.00
05/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1836	3	1836	3	0.00
05/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1610	2	1610	2	4,000.00
05/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	4444	6	4444	6	0.00
05/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4737	6	4737	6	0.00
05/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6688	8	6688	8	0.00
05/12/2022	2044 On 04-May-23			Bond Future	11.81	77.3929	11.8058	77.3929	0.00
05/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3873	3	3873	3	0.00
05/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4709	4	4709	4	0.00
05/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5602	5	5602	5	0.00
05/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2910	2	2910	2	0.00
05/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2854	2	2854	2	0.00
05/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2882	2	2882	2	0.00
05/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	5325	6	5325	6	0.00
05/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5362	6	5362	6	0.00
05/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	4219	5	4219	5	4,115.00
05/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	5288	6	5288	6	0.00
05/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2942	4	2942	4	1,500.00
05/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3526	4	3526	4	4,115.00
05/12/2022	2044 On 03-August-23			Bond Future	11.92	74.5678	11.9226	74.5678	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
05/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5703	5	5703	5	0.00
05/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5635	5	5635	5	0.00
05/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5669	5	5669	5	0.00
05/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4252	5	4252	5	0.00
05/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4277	5	4277	5	0.00
05/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4227	5	4227	5	0.00
05/12/2022	2044 On 02-November-23			Bond Future	12.03	76.0743	12.0345	76.0743	0.00
05/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3836	3	3836	3	0.00
05/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3863	3	3863	3	0.00
05/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3891	3	3891	3	0.00
05/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6750	8	6750	8	0.00
05/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6786	8	6786	8	0.00
05/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6822	8	6822	8	0.00
05/12/2022	2044 On 01-February-24			Bond Future	12.17	73.1594	12.1664	73.1594	0.00
05/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	5924	5	5924	5	0.00
05/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	5956	5	5956	5	0.00
05/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	5988	5	5988	5	0.00
05/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5270	6	5270	6	0.00
05/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5296	6	5296	6	0.00
05/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5322	6	5322	6	0.00
05/12/2022	2046 On 02-February-23			Bond Future	108.14	107.2905	108.1356	107.2905	13,085.00
05/12/2022	2046 On 04-May-23			Bond Future	108.25	107.3890	108.2505	107.3890	4,935.00
05/12/2022	2046 On 03-August-23			Bond Future	110.45	109.5751	110.4540	109.5751	0.00
05/12/2022	2046 On 02-November-23			Bond Future	110.62	109.7225	110.6208	109.7225	0.00
05/12/2022	2046 On 01-February-24			Bond Future	112.78	111.8633	112.7796	111.8633	0.00
05/12/2022	2050 On 02-February-23			Bond Future	108.11	109.0737	108.1133	109.0737	10,467.00
05/12/2022	2050 On 04-May-23			Bond Future	110.26	111.2426	110.2624	111.2426	3,359.00
05/12/2022	2050 On 03-August-23			Bond Future	110.32	111.3218	110.3224	111.3218	0.00
05/12/2022	2050 On 02-November-23			Bond Future	112.58	113.5957	112.5759	113.5957	0.00
05/12/2022	2050 On 01-February-24			Bond Future	112.53	113.5719	112.5349	113.5719	0.00
05/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2022	AL37 On 02-February-23			Index Future	848.02	843.5450	848.0150	843.5450	0.00
05/12/2022	AL37 On 04-May-23			Index Future	864.65	860.1120	864.6520	860.1120	0.00
05/12/2022	AL37 On 03-August-23			Index Future	882.04	877.4160	882.0430	877.4160	0.00
05/12/2022	AL37 On 02-November-23			Index Future	899.86	895.1410	899.8620	895.1410	0.00
05/12/2022	AL37 On 01-February-24			Index Future	917.26	912.4360	917.2550	912.4360	0.00
05/12/2022	AL7T On 02-February-23			Index Future	970.16	959.8260	970.1570	959.8260	0.00
05/12/2022	AL7T On 04-May-23			Index Future	989.19	978.6760	989.1900	978.6760	0.00
05/12/2022	AL7T On 03-August-23			Index Future	1009.09	998.3650	1009.0850	998.3650	0.00
05/12/2022	AL7T On 02-November-23			Index Future	1029.47	1018.5340	1029.4710	1018.5340	0.00
05/12/2022	AL7T On 01-February-24			Index Future	1049.37	1038.2130	1049.3690	1038.2130	0.00
05/12/2022	ALBI On 02-February-23			Index Future	852.29	841.5510	852.2900	841.5510	107.00
05/12/2022	ALBI On 04-May-23			Index Future	869.01	858.0780	869.0110	858.0780	0.00
05/12/2022	ALBI On 03-August-23			Index Future	886.49	875.3410	886.4890	875.3410	0.00
05/12/2022	ALBI On 02-November-23			Index Future	904.40	893.0250	904.3980	893.0250	0.00
05/12/2022	ALBI On 01-February-24			Index Future	921.88	910.2780	921.8790	910.2780	0.00
05/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2022	ES33 On 02-February-23			Bond Future	12.48	73.0943	12.4821	73.0943	350.00
05/12/2022	ES33 On 04-May-23			Bond Future	12.65	70.7534	12.6526	70.7534	0.00
05/12/2022	ES33 On 03-August-23			Bond Future	12.82	72.1941	12.8224	72.1941	0.00
05/12/2022	ES33 On 02-November-23			Bond Future	13.00	69.8740	13.0032	69.8740	0.00
05/12/2022	ES33 On 01-February-24			Bond Future	13.21	71.2346	13.2140	71.2346	0.00
05/12/2022	ES42 On 02-February-23			Bond Future	12.69	71.3077	12.6898	71.3077	4,195.00
05/12/2022	ES42 On 04-May-23			Bond Future	12.84	68.4627	12.8439	68.4627	0.00
05/12/2022	ES42 On 03-August-23			Bond Future	12.99	69.8572	12.9927	69.8572	0.00
05/12/2022	ES42 On 02-November-23			Bond Future	13.15	67.0216	13.1505	67.0216	0.00
05/12/2022	ES42 On 01-February-24			Bond Future	13.33	68.3249	13.3251	68.3249	0.00
05/12/2022	GOVI On 02-February-23			GOVI	840.16	829.5950	840.1630	829.5950	844.00
05/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	106670	21	106670	21	0.00
05/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	106570	21	106570	21	0.00
05/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	106770	21	106770	21	0.00
05/12/2022	GOVI On 04-May-23			GOVI	856.65	845.8870	856.6470	845.8870	0.00
05/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	37670	0	37670	0	0.00
05/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	37870	0	37870	0	0.00
05/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	37770	0	37770	0	0.00
05/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	7	0	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
05/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	7	0	7	0.00
05/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	7	0	7	0.00
05/12/2022	GOVI On 03-August-23			GOVI	873.88	862.9050	873.8760	862.9050	0.00
05/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	366460	26	366460	26	0.00
05/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	366660	26	366660	26	0.00
05/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	366560	26	366560	26	0.00
05/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 02-November-23			GOVI	891.53	880.3380	891.5300	880.3380	0.00
05/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	57300	0	57300	0	0.00
05/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	57200	0	57200	0	0.00
05/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	57100	0	57100	0	0.00
05/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	5	0	5	0.00
05/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	5	0	5	0.00
05/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	5	0	5	0.00
05/12/2022	GOVI On 01-February-24			GOVI	908.76	897.3460	908.7620	897.3460	0.00
05/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	287820	17	287820	17	0.00
05/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	287720	17	287720	17	0.00
05/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	287620	17	287620	17	0.00
05/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2022	IGOV On 02-February-23			Index Future	311.85	313.0290	311.8510	313.0290	672.00
05/12/2022	IGOV On 04-May-23			Index Future	318.05	319.2520	318.0450	319.2520	16.00
05/12/2022	IGOV On 03-August-23			Index Future	324.52	325.7500	324.5160	325.7500	0.00
05/12/2022	IGOV On 02-November-23			Index Future	331.15	332.4030	331.1450	332.4030	0.00
05/12/2022	IGOV On 01-February-24			Index Future	337.62	338.8970	337.6170	338.8970	0.00
05/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7650	7.2350	92.7650	68.00
05/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.26	92.7350	7.2600	92.7350	0.00
05/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.66	92.3100	7.6550	92.3100	0.00
05/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.2750	7.6950	92.2750	0.00
05/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.86	92.0900	7.8600	92.0900	0.00
05/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.89	92.0700	7.8850	92.0700	0.00
05/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.94	92.0100	7.9400	92.0100	0.00
05/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.96	91.9750	7.9550	91.9750	75.00
05/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.96	91.9650	7.9550	91.9650	272.00
05/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.94	91.9700	7.9400	91.9700	0.00
05/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.92	91.9800	7.9200	91.9800	0.00
05/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.92	91.9850	7.9150	91.9850	0.00
05/12/2022	R035 On 02-February-23			Bond Future	11.51	85.7654	11.5106	85.7654	145,655.00
05/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9064	8	9064	8	0.00
05/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3735	3	3735	3	0.00
05/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	412	0	412	0	388.00
05/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	163	0	163	0	976.00
05/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	699	0	699	0	0.00
05/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	684	0	684	0	0.00
05/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1024	1	1024	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
05/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1005	1	1005	1	976.00
05/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3584	3	3584	3	0.00
05/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	47	0	47	0	388.00
05/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	41	0	41	0	0.00
05/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	36	0	36	0	582.00
05/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	373	0	373	0	0.00
05/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	433	0	433	0	0.00
05/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	714	0	714	0	0.00
05/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	4381	5	4381	5	0.00
05/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	7409	9	7409	9	0.00
05/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	5434	6	5434	6	582.00
05/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	5536	7	5536	7	0.00
05/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	5743	7	5743	7	0.00
05/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	10469	12	10469	12	0.00
05/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	9949	11	9949	11	0.00
05/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	174	0	174	0	976.00
05/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	3662	5	3662	5	0.00
05/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	3622	5	3622	5	582.00
05/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	4471	5	4471	5	0.00
05/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	4426	5	4426	5	0.00
05/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1213	2	1213	2	0.00
05/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	10208	11	10208	11	0.00
05/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	1147	2	1147	2	388.00
05/12/2022	R035 On 04-May-23			Bond Future	11.64	82.9467	11.6387	82.9467	104,314.00
05/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2461	2	2461	2	0.00
05/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	435	0	435	0	388.00
05/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	965	1	965	1	491.00
05/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6324	6	6324	6	0.00
05/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9054	8	9054	8	0.00
05/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2341	2	2341	2	491.00
05/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2413	2	2413	2	0.00
05/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2437	2	2437	2	0.00
05/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1222	1	1222	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	7260	8	7260	8	0.00
05/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1124	1	1124	1	491.00
05/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1956	2	1956	2	388.00
05/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4823	6	4823	6	0.00
05/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	8111	9	8111	9	0.00
05/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	11224	12	11224	12	0.00
05/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4991	6	4991	6	0.00
05/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4890	6	4890	6	0.00
05/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4856	6	4856	6	0.00
05/12/2022	R035 On 03-August-23			Bond Future	11.77	84.6162	11.7660	84.6162	0.00
05/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	4964	4	4964	4	0.00
05/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	4995	4	4995	4	0.00
05/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5026	4	5026	4	0.00
05/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3772	4	3772	4	0.00
05/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3794	4	3794	4	0.00
05/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3816	4	3816	4	0.00
05/12/2022	R035 On 02-November-23			Bond Future	11.90	81.8211	11.9025	81.8211	0.00
05/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3397	3	3397	3	0.00
05/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3348	3	3348	3	0.00
05/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3373	3	3373	3	0.00
05/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5991	7	5991	7	0.00
05/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	6022	7	6022	7	0.00
05/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5960	7	5960	7	0.00
05/12/2022	R035 On 01-February-24			Bond Future	12.07	83.3973	12.0651	83.3973	0.00
05/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5267	5	5267	5	0.00
05/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5324	5	5324	5	0.00
05/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5295	5	5295	5	0.00
05/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4652	5	4652	5	0.00
05/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4674	5	4674	5	0.00
05/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4629	5	4629	5	0.00
05/12/2022	R186 On 02-February-23			Bond Future	9.08	105.3211	9.0836	105.3211	72,285.00
05/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	140	0	140	0	0.00
05/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	135	0	135	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
05/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	131	0	131	0	0.00
05/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	2684	3	2684	3	0.00
05/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	2655	3	2655	3	0.00
05/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	2626	3	2626	3	0.00
05/12/2022	R186 On 04-May-23			Bond Future	9.18	107.3900	9.1798	107.3900	12,188.00
05/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1018	1	1018	1	0.00
05/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1031	1	1031	1	0.00
05/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1044	1	1044	1	0.00
05/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	2121	3	2121	3	0.00
05/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	2103	2	2103	2	0.00
05/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	2140	3	2140	3	0.00
05/12/2022	R186 On 03-August-23			Bond Future	9.27	104.2459	9.2705	104.2459	0.00
05/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2653	2	2653	2	0.00
05/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	2691	2	2691	2	0.00
05/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2672	2	2672	2	0.00
05/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1320	2	1320	2	0.00
05/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1330	2	1330	2	0.00
05/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1311	2	1311	2	0.00
05/12/2022	R186 On 02-November-23			Bond Future	9.37	106.3519	9.3705	106.3519	0.00
05/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	3848	3	3848	3	0.00
05/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2009	2	2009	2	0.00
05/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	1993	2	1993	2	0.00
05/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1653	1	1653	1	1,715.00
05/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2024	2	2024	2	0.00
05/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1945	2	1945	2	0.00
05/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1968	2	1968	2	0.00
05/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1956	2	1956	2	0.00
05/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	1058	1	1058	1	1,715.00
05/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	2251	3	2251	3	0.00
05/12/2022	R186 On 01-February-24			Bond Future	9.53	103.0982	9.5272	103.0982	0.00
05/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2107	2	2107	2	0.00
05/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2092	2	2092	2	0.00
05/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2078	2	2078	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
05/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	2125	2	2125	2	0.00
05/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	2146	2	2146	2	0.00
05/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	2135	2	2135	2	0.00
05/12/2022	R197 On 02-February-23			Bond Future	328.86	329.2319	328.8604	329.2319	977.00
05/12/2022	R197 On 04-May-23			Bond Future	335.40	335.7776	335.3966	335.7776	0.00
05/12/2022	R197 On 03-August-23			Bond Future	333.15	333.5312	333.1455	333.5312	0.00
05/12/2022	R197 On 02-November-23			Bond Future	339.95	340.3437	339.9501	340.3437	0.00
05/12/2022	R202 On 02-February-23			Bond Future	240.07	242.6525	240.0694	242.6525	5,950.00
05/12/2022	R202 On 04-May-23			Bond Future	244.84	247.4767	244.8409	247.4767	0.00
05/12/2022	R202 On 03-August-23			Bond Future	245.00	247.6906	245.0024	247.6906	0.00
05/12/2022	R202 On 02-November-23			Bond Future	250.01	252.7497	250.0067	252.7497	0.00
05/12/2022	R202 On 01-February-24			Bond Future	249.94	252.7289	249.9380	252.7289	0.00
05/12/2022	R209 On 02-February-23			Bond Future	11.50	65.9436	11.5022	65.9436	25,765.00
05/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	533	0	533	0	0.00
05/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	521	0	521	0	0.00
05/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	509	0	509	0	0.00
05/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	4139	5	4139	5	0.00
05/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	4181	5	4181	5	0.00
05/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	4223	5	4223	5	0.00
05/12/2022	R209 On 04-May-23			Bond Future	11.62	64.0873	11.6185	64.0873	2,635.00
05/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5720	5	5720	5	0.00
05/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1968	2	1968	2	0.00
05/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2846	2	2846	2	1,000.00
05/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1751	1	1751	1	0.00
05/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1947	2	1947	2	0.00
05/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	486	0	486	0	500.00
05/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1927	2	1927	2	0.00
05/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4572	5	4572	5	0.00
05/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	9078	10	9078	10	0.00
05/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4540	5	4540	5	0.00
05/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	3426	4	3426	4	0.00
05/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4861	6	4861	6	6,250.00
05/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	4509	5	4509	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
05/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1625	2	1625	2	8,500.00
05/12/2022	R209 On 03-August-23			Bond Future	11.73	65.3773	11.7316	65.3773	0.00
05/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4365	4	4365	4	0.00
05/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4311	4	4311	4	0.00
05/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4338	4	4338	4	0.00
05/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3330	4	3330	4	0.00
05/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3370	4	3370	4	0.00
05/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3350	4	3350	4	0.00
05/12/2022	R209 On 02-November-23			Bond Future	11.85	63.5467	11.8493	63.5467	0.00
05/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2924	2	2924	2	0.00
05/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2882	2	2882	2	0.00
05/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2903	2	2903	2	0.00
05/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5366	6	5366	6	0.00
05/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5395	6	5395	6	0.00
05/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	5338	6	5338	6	0.00
05/12/2022	R209 On 01-February-24			Bond Future	11.98	64.7706	11.9850	64.7706	0.00
05/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4684	4	4684	4	0.00
05/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4710	4	4710	4	0.00
05/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4735	4	4735	4	0.00
05/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	4023	5	4023	5	0.00
05/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	4043	5	4043	5	0.00
05/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	4064	5	4064	5	0.00
05/12/2022	R210 On 02-February-23			Bond Future	220.35	222.1396	220.3522	222.1396	372.00
05/12/2022	R210 On 04-May-23			Bond Future	221.65	223.4717	221.6480	223.4717	0.00
05/12/2022	R210 On 03-August-23			Bond Future	226.16	228.0204	226.1592	228.0204	0.00
05/12/2022	R210 On 02-November-23			Bond Future	227.61	229.5085	227.6117	229.5085	0.00
05/12/2022	R210 On 01-February-24			Bond Future	232.05	233.9882	232.0549	233.9882	0.00
05/12/2022	R213 On 02-February-23			Bond Future	11.01	81.1604	11.0090	81.1604	40,652.00
05/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	493	0	493	0	912.00
05/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	267	0	267	0	0.00
05/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	4	0	4	0	476.00
05/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	275	0	275	0	0.00
05/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	399	0	399	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
05/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	139	0	139	0	0.00
05/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	283	0	283	0	0.00
05/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	5437	5	5437	5	0.00
05/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	3163	4	3163	4	0.00
05/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	3447	4	3447	4	476.00
05/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	3941	5	3941	5	0.00
05/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	287	0	287	0	912.00
05/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	3981	5	3981	5	0.00
05/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	3902	5	3902	5	0.00
05/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	4818	6	4818	6	476.00
05/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	8944	10	8944	10	0.00
05/12/2022	R213 On 04-May-23			Bond Future	11.14	79.2026	11.1403	79.2026	0.00
05/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	1890	2	1890	2	0.00
05/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	1871	2	1871	2	0.00
05/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	1909	2	1909	2	0.00
05/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	3651	4	3651	4	0.00
05/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	3704	4	3704	4	0.00
05/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	3677	4	3677	4	0.00
05/12/2022	R213 On 03-August-23			Bond Future	11.27	80.7966	11.2712	80.7966	0.00
05/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4126	4	4126	4	0.00
05/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4101	4	4101	4	0.00
05/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	4152	4	4152	4	0.00
05/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2648	3	2648	3	0.00
05/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2664	3	2664	3	0.00
05/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2632	3	2632	3	0.00
05/12/2022	R213 On 02-November-23			Bond Future	11.41	78.8761	11.4150	78.8761	0.00
05/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	2789	2	2789	2	0.00
05/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	2769	2	2769	2	0.00
05/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	2810	2	2810	2	0.00
05/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	4012	5	4012	5	0.00
05/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	4055	5	4055	5	0.00
05/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	4033	5	4033	5	0.00
05/12/2022	R213 On 01-February-24			Bond Future	11.59	80.3963	11.5916	80.3963	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
05/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	3976	3	3976	3	0.00
05/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	3953	3	3953	3	0.00
05/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	3930	3	3930	3	0.00
05/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	3492	4	3492	4	0.00
05/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	3475	4	3475	4	0.00
05/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	3457	4	3457	4	0.00
05/12/2022	R214 On 02-February-23			Bond Future	11.60	63.4605	11.6036	63.4605	71,030.00
05/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1986	1	1986	1	2,300.00
05/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2562	2	2562	2	0.00
05/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
05/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	719	0	719	0	0.00
05/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	580	0	580	0	2,300.00
05/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	116	0	116	0	0.00
05/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	862	1	862	1	0.00
05/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	879	1	879	1	0.00
05/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	845	1	845	1	0.00
05/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	829	1	829	1	0.00
05/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3691	5	3691	5	0.00
05/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	4398	5	4398	5	0.00
05/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3652	5	3652	5	0.00
05/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1558	2	1558	2	0.00
05/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	7485	9	7485	9	0.00
05/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3972	5	3972	5	0.00
05/12/2022	R214 On 02-February-23		Put	Bond Future	35382	0	35382	0	0.00
05/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	2005	3	2005	3	0.00
05/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	3613	5	3613	5	0.00
05/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	3575	4	3575	4	0.00
05/12/2022	R214 On 04-May-23			Bond Future	11.71	61.4087	11.7094	61.4087	0.00
05/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2457	2	2457	2	0.00
05/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2410	2	2410	2	0.00
05/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2433	2	2433	2	0.00
05/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	4204	5	4204	5	0.00
05/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4234	5	4234	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
05/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	4174	5	4174	5	0.00
05/12/2022	R214 On 03-August-23			Bond Future	11.81	62.6447	11.8133	62.6447	0.00
05/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5014	4	5014	4	0.00
05/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	4957	4	4957	4	0.00
05/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	4986	4	4986	4	0.00
05/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3328	4	3328	4	0.00
05/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3347	4	3347	4	0.00
05/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3308	4	3308	4	0.00
05/12/2022	R214 On 02-November-23			Bond Future	11.92	60.6112	11.9234	60.6112	0.00
05/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3193	3	3193	3	0.00
05/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3148	3	3148	3	0.00
05/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3171	3	3171	3	0.00
05/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5538	6	5538	6	0.00
05/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5568	6	5568	6	0.00
05/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5508	6	5508	6	0.00
05/12/2022	R214 On 01-February-24			Bond Future	12.05	61.7788	12.0527	61.7788	0.00
05/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4897	4	4897	4	0.00
05/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	4923	4	4923	4	0.00
05/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	4949	4	4949	4	0.00
05/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4430	5	4430	5	0.00
05/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4451	5	4451	5	0.00
05/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4473	5	4473	5	0.00
05/12/2022	R248 On 02-February-23			Bond Future	11.57	79.4934	11.5690	79.4934	247,713.00
05/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	215	0	215	0	0.00
05/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1086	1	1086	1	0.00
05/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1108	1	1108	1	0.00
05/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1174	1	1174	1	0.00
05/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	964	1	964	1	2,900.00
05/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2610	2	2610	2	2,900.00
05/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1130	1	1130	1	0.00
05/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2967	2	2967	2	0.00
05/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	2125	3	2125	3	0.00
05/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	4423	6	4423	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
05/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	4328	5	4328	5	0.00
05/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	2409	3	2409	3	0.00
05/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	4820	6	4820	6	0.00
05/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	4472	6	4472	6	0.00
05/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	4520	6	4520	6	0.00
05/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	8514	10	8514	10	0.00
05/12/2022	R248 On 04-May-23			Bond Future	11.68	76.5957	11.6765	76.5957	10,943.00
05/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3059	2	3059	2	0.00
05/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3030	2	3030	2	0.00
05/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3089	3	3089	3	0.00
05/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	5225	6	5225	6	0.00
05/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	5301	6	5301	6	0.00
05/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	5263	6	5263	6	0.00
05/12/2022	R248 On 03-August-23			Bond Future	11.79	78.0998	11.7852	78.0998	0.00
05/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6162	5	6162	5	0.00
05/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6126	5	6126	5	0.00
05/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6197	5	6197	5	0.00
05/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	4204	5	4204	5	0.00
05/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4253	5	4253	5	0.00
05/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4229	5	4229	5	0.00
05/12/2022	R248 On 02-November-23			Bond Future	11.89	75.2560	11.8909	75.2560	13,000.00
05/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4131	3	4131	3	0.00
05/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4103	3	4103	3	0.00
05/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4074	3	4074	3	0.00
05/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6683	8	6683	8	0.00
05/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6757	8	6757	8	0.00
05/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6720	8	6720	8	0.00
05/12/2022	R248 On 01-February-24			Bond Future	12.01	76.7423	12.0127	76.7423	0.00
05/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6298	5	6298	5	0.00
05/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6232	5	6232	5	0.00
05/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6265	5	6265	5	0.00
05/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5439	6	5439	6	0.00
05/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5466	6	5466	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
05/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5413	6	5413	6	0.00
