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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/01/2022 TO: 10/01/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	2025 On 03-February-22			Bond Future	155.34	155.2899	155.3400	155.2899	5,554.00
10/01/2022	2025 On 05-May-22			Bond Future	157.20	157.1520	157.2018	157.1520	164.00
10/01/2022	2025 On 04-August-22			Bond Future	157.53	157.4821	157.5324	157.4821	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
10/01/2022	2025 On 03-November-22			Bond Future	159.51	159.4596	159.5103	159.4596	0.00
10/01/2022	2029 On 03-February-22			Bond Future	114.10	114.0964	114.1025	114.0964	3,838.00
10/01/2022	2029 On 05-May-22			Bond Future	114.27	114.2636	114.2691	114.2636	591.00
10/01/2022	2029 On 04-August-22			Bond Future	115.68	115.6770	115.6824	115.6770	0.00
10/01/2022	2029 On 03-November-22			Bond Future	115.91	115.9044	115.9098	115.9044	0.00
10/01/2022	2030 On 03-February-22			Bond Future	9.54	92.2059	91.6900	92.2059	82,917.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	21	0	0	0	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2087	3	2	3	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	6481	7	6	7	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1018	1	1	1	1,000.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1618	2	2	2	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	611	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	590	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1	0	0	0	101.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	30	0	0	0	1,000.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1693	2	2	2	950.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	633	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	529	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	137	0	0	0	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	437	1	0	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	228	0	0	0	950.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2032	2	2	2	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1446	1	1	1	101.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2475	2	2	2	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1275	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1117	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	370	0	0	0	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	256	0	0	0	8,000.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3722	3	4	3	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	6249	6	6	6	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3987	4	4	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
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1179	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1148	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	397	0	0	0	101.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	722	1	1	1	0.00
10/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3	0	0	0	1,000.00
10/01/2022	2030 On 05-May-22			Bond Future	9.76	93.2891	92.7665	93.2891	14,763.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	6438	7	6	7	0.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3148	4	3	4	0.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	287	0	0	0	200.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	352	0	0	0	1,800.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	953	1	1	1	0.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	15	0	0	0	200.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3182	4	3	4	0.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3217	4	3	4	0.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2376	3	2	3	0.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	51	0	0	0	1,800.00
10/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	124	0	0	0	1,073.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	8661	8	9	8	0.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	5216	5	5	5	0.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4853	4	5	4	0.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	996	1	1	1	0.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1010	1	1	1	200.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	10966	10	11	10	0.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	6899	6	7	6	0.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	3039	3	3	3	1,073.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1025	1	1	1	0.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	300	0	0	0	1,800.00
10/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1430	1	1	1	1,073.00
10/01/2022	2030 On 04-August-22			Bond Future	9.99	90.4150	89.8860	90.4150	0.00
10/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	674	1	1	1	800.00
10/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1411	2	1	2	0.00
10/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	192	0	0	0	800.00
10/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1430	2	1	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
10/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1449	2	1	2	0.00
10/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	5407	6	5	6	0.00
10/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	938	1	1	1	800.00
10/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3578	3	4	3	0.00
10/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3609	3	4	3	0.00
10/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	8873	8	9	8	0.00
10/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3640	3	4	3	0.00
10/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	5387	5	5	5	0.00
10/01/2022	2030 On 03-November-22			Bond Future	10.22	91.5303	90.9946	91.5303	0.00
10/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2533	3	3	3	0.00
10/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2510	3	3	3	0.00
10/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2556	3	3	3	0.00
10/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	3118	3	3	3	0.00
10/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	3167	3	3	3	0.00
10/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	3142	3	3	3	0.00
10/01/2022	2032 On 03-February-22			Bond Future	10.00	92.5305	91.9529	92.5305	121,188.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1	0	0	0	198.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	7	0	0	0	97.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	150	0	0	0	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5059	6	5	6	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5322	6	5	6	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2716	3	3	3	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2764	3	3	3	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1423	2	1	2	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2296	3	2	3	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	681	1	1	1	900.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1077	1	1	1	100.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	199	0	0	0	210.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2669	3	3	3	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3812	4	4	4	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2621	3	3	3	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	483	1	0	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
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	159	0	0	0	400.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	257	0	0	0	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6264	7	6	7	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3155	4	3	4	0.00
10/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3760	4	4	4	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	89	0	0	0	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	146	0	0	0	210.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	9	0	0	0	210.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6652	6	7	6	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2648	2	3	2	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1599	1	2	1	198.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1267	1	1	1	900.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	226	0	0	0	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	85	0	0	0	97.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	217	0	0	0	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	201	0	0	0	198.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	294	0	0	0	400.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2447	2	2	2	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2205	2	2	2	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	847	1	1	1	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	616	0	1	0	97.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	209	0	0	0	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	23	0	0	0	400.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	29	0	0	0	900.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2700	2	3	2	0.00
10/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5202	5	5	5	0.00
10/01/2022	2032 On 05-May-22			Bond Future	10.20	89.4710	88.8861	89.4710	20,406.00
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5168	6	5	6	0.00
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5081	6	5	6	0.00
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	613	1	1	1	780.00
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	1946	2	2	2	780.00
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2279	3	2	3	993.00
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5785	6	6	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
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	4908	5	5	5	0.00
10/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5125	6	5	6	0.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	633	1	1	1	0.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1800	2	2	2	0.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	680	1	1	1	993.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	642	1	1	1	0.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	510	0	1	0	780.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	2086	2	2	2	0.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	4231	4	4	4	0.00
10/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	624	1	1	1	0.00
10/01/2022	2032 On 04-August-22			Bond Future	10.42	90.5562	89.9640	90.5562	0.00
10/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	6937	7	7	7	0.00
10/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	8160	9	8	9	0.00
10/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2028	2	2	2	0.00
10/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2054	2	2	2	0.00
10/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2079	2	2	2	0.00
10/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	999	1	1	1	800.00
10/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	251	0	0	0	800.00
10/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	8663	8	9	8	0.00
10/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	4925	5	5	5	0.00
10/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3229	3	3	3	0.00
10/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3199	3	3	3	0.00
10/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	589	1	1	1	0.00
10/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	785	1	1	1	800.00
10/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3169	3	3	3	0.00
10/01/2022	2032 On 03-November-22			Bond Future	10.63	87.5259	86.9263	87.5259	0.00
10/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3213	4	3	4	0.00
10/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	3068	3	3	3	0.00
10/01/2022	2033 On 03-February-22			Bond Future	112.48	112.4755	112.4824	112.4755	7,281.00
10/01/2022	2033 On 05-May-22			Bond Future	112.55	112.5411	112.5474	112.5411	2,121.00
10/01/2022	2033 On 04-August-22			Bond Future	113.94	113.9331	113.9394	113.9331	0.00
10/01/2022	2033 On 03-November-22			Bond Future	114.06	114.0581	114.0642	114.0581	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
10/01/2022	2037 On 03-February-22			Bond Future	10.76	84.3384	83.5333	84.3384	118,171.00
10/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	4458	5	4	5	0.00
10/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	4347	5	4	5	0.00
10/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	4403	5	4	5	0.00
10/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	86	0	0	0	0.00
10/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	93	0	0	0	0.00
10/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	90	0	0	0	0.00
10/01/2022	2037 On 05-May-22			Bond Future	10.96	85.3292	84.5142	85.3292	11,855.00
10/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	5939	7	6	7	0.00
10/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	5844	7	6	7	0.00
10/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	5891	7	6	7	0.00
10/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	694	1	1	1	0.00
10/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	713	1	1	1	0.00
10/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	703	1	1	1	0.00
10/01/2022	2037 On 04-August-22			Bond Future	11.17	82.1083	81.2833	82.1083	0.00
10/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2245	3	2	3	0.00
10/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3145	4	3	4	1,050.00
10/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3875	4	4	4	0.00
10/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	601	1	1	1	50.00
10/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	5989	7	6	7	0.00
10/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2191	3	2	3	0.00
10/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2218	3	2	3	0.00
10/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3916	3	4	3	0.00
10/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1442	1	1	1	1,050.00
10/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3845	3	4	3	0.00
10/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	7508	7	8	7	0.00
10/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3881	3	4	3	50.00
10/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2372	2	2	2	50.00
10/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2898	3	3	3	0.00
10/01/2022	2037 On 03-November-22			Bond Future	11.37	83.1214	82.2861	83.1214	0.00
10/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3337	4	3	4	0.00
10/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3397	4	3	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
10/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3367	4	3	4	0.00
10/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3709	3	4	3	0.00
10/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3739	3	4	3	0.00
10/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3680	3	4	3	0.00
10/01/2022	2038 On 03-February-22			Bond Future	127.25	127.2415	127.2495	127.2415	6,104.00
10/01/2022	2038 On 05-May-22			Bond Future	128.77	128.7675	128.7747	128.7675	677.00
10/01/2022	2038 On 04-August-22			Bond Future	128.55	128.5447	128.5519	128.5447	0.00
10/01/2022	2038 On 03-November-22			Bond Future	130.17	130.1590	130.1662	130.1590	0.00
10/01/2022	2040 On 03-February-22			Bond Future	10.83	86.6306	85.8307	86.6306	88,666.00
10/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	511	1	1	1	2,000.00
10/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	4995	6	5	6	0.00
10/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	5055	6	5	6	0.00
10/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	5114	6	5	6	0.00
10/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	85	0	0	0	0.00
10/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	82	0	0	0	0.00
10/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	79	0	0	0	0.00
10/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	2137	2	2	2	0.00
10/01/2022	2040 On 05-May-22			Bond Future	11.02	87.6484	86.8385	87.6484	8,568.00
10/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	6402	7	6	7	0.00
10/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	6452	7	6	7	0.00
10/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	148	0	0	0	1,200.00
10/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	12252	13	12	13	0.00
10/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	6503	7	7	7	0.00
10/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1139	1	1	1	1,200.00
10/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	4272	4	4	4	0.00
10/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	743	1	1	1	0.00
10/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	1,200.00
10/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	753	1	1	1	0.00
10/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	8920	8	9	8	0.00
10/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	763	1	1	1	0.00
10/01/2022	2040 On 04-August-22			Bond Future	11.22	84.2053	83.3855	84.2053	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
10/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	7470	8	7	8	0.00
10/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2561	3	3	3	0.00
10/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	250	0	0	0	460.00
10/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	1633	2	2	2	460.00
10/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2592	3	3	3	0.00
10/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2623	3	3	3	0.00
10/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3757	3	4	3	0.00
10/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	11266	11	11	11	0.00
10/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	1172	1	1	1	460.00
10/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3793	3	4	3	0.00
10/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	5169	5	5	5	0.00
10/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3829	3	4	3	0.00
10/01/2022	2040 On 03-November-22			Bond Future	11.41	85.2443	84.4142	85.2443	0.00
10/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	3747	4	4	4	0.00
10/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	3680	4	4	4	0.00
10/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	3713	4	4	4	0.00
10/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3748	3	4	3	0.00
10/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3809	3	4	3	0.00
10/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3778	3	4	3	0.00
10/01/2022	2044 On 03-February-22			Bond Future	10.87	83.2768	82.5703	83.2768	59,709.00
10/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	5043	6	5	6	0.00
10/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	4922	6	5	6	0.00
10/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	4982	6	5	6	0.00
10/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	92	0	0	0	0.00
10/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	96	0	0	0	0.00
10/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	89	0	0	0	0.00
10/01/2022	2044 On 05-May-22			Bond Future	11.05	84.2551	83.5399	84.2551	5,735.00
10/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	6461	7	6	7	0.00
10/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	6360	7	6	7	0.00
10/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	6411	7	6	7	0.00
10/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	788	1	1	1	0.00
10/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	798	1	1	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
10/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	777	1	1	1	0.00
10/01/2022	2044 On 04-August-22			Bond Future	11.24	80.8961	80.1720	80.8961	0.00
10/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	2733	3	3	3	0.00
10/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	2669	3	3	3	0.00
10/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	2701	3	3	3	0.00
10/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3739	3	4	3	0.00
10/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3776	3	4	3	0.00
10/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3703	3	4	3	0.00
10/01/2022	2044 On 03-November-22			Bond Future	11.42	81.8942	81.1611	81.8942	0.00
10/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	3669	4	4	4	0.00
10/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	3703	4	4	4	0.00
10/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	3736	4	4	4	0.00
10/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3821	3	4	3	0.00
10/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3853	4	4	4	0.00
10/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3885	4	4	4	0.00
10/01/2022	2046 On 03-February-22			Bond Future	117.95	117.7420	117.9484	117.7420	15,506.00
10/01/2022	2046 On 05-May-22			Bond Future	117.48	117.2670	117.4752	117.2670	171.00
10/01/2022	2046 On 04-August-22			Bond Future	118.93	118.7175	118.9283	118.7175	0.00
10/01/2022	2046 On 03-November-22			Bond Future	118.50	118.2834	118.4966	118.2834	0.00
10/01/2022	2050 On 03-February-22			Bond Future	120.06	120.0509	120.0586	120.0509	9,348.00
10/01/2022	2050 On 05-May-22			Bond Future	121.50	121.4905	121.4975	121.4905	379.00
10/01/2022	2050 On 04-August-22			Bond Future	120.98	120.9778	120.9849	120.9778	0.00
10/01/2022	2050 On 03-November-22			Bond Future	122.50	122.4970	122.5039	122.4970	0.00
10/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	AL37 On 03-February-22			Index Future	808.83	810.4540	808.8270	810.4540	0.00
10/01/2022	AL37 On 05-May-22			Index Future	818.31	819.9700	818.3100	819.9700	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
10/01/2022	AL37 On 04-August-22			Index Future	828.12	829.8060	828.1230	829.8060	0.00
10/01/2022	AL37 On 03-November-22			Index Future	838.43	840.1360	838.4290	840.1360	0.00
10/01/2022	AL7T On 03-February-22			Index Future	924.52	929.7510	924.5200	929.7510	0.00
10/01/2022	AL7T On 05-May-22			Index Future	935.36	940.6680	935.3600	940.6680	0.00
10/01/2022	AL7T On 04-August-22			Index Future	946.58	951.9520	946.5760	951.9520	0.00
10/01/2022	AL7T On 03-November-22			Index Future	958.36	963.8030	958.3560	963.8030	0.00
10/01/2022	ALBI On 03-February-22			Index Future	819.16	824.1960	819.1570	824.1960	193.00
10/01/2022	ALBI On 05-May-22			Index Future	828.76	833.8740	828.7610	833.8740	29.00
10/01/2022	ALBI On 04-August-22			Index Future	838.70	843.8770	838.6990	843.8770	0.00
10/01/2022	ALBI On 03-November-22			Index Future	849.14	854.3820	849.1360	854.3820	0.00
10/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C050 On 31-December-50			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
10/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2022	ES33 On 03-February-22			Bond Future	11.48	78.5277	77.8563	78.5277	263.00
10/01/2022	ES33 On 05-May-22			Bond Future	11.72	75.6919	75.0120	75.6919	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2022	ES33 On 04-August-22			Bond Future	11.97	76.6284	75.9400	76.6284	0.00
10/01/2022	ES33 On 03-November-22			Bond Future	12.22	73.8131	73.1160	73.8131	0.00
10/01/2022	ES42 On 03-February-22			Bond Future	11.91	77.2005	76.5791	77.2005	3,579.00
10/01/2022	ES42 On 05-May-22			Bond Future	12.13	73.8679	73.2385	73.8679	1,190.00
10/01/2022	ES42 On 04-August-22			Bond Future	12.36	74.7820	74.1448	74.7820	0.00
10/01/2022	ES42 On 03-November-22			Bond Future	12.60	71.4634	70.8180	71.4634	0.00
10/01/2022	GOVI On 03-February-22			GOVI	808.51	813.3970	808.5140	813.3970	989.00
10/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	157740	21	16	21	0.00
10/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	157640	21	16	21	0.00
10/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	157540	21	16	21	0.00
10/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 05-May-22			GOVI	817.99	822.9480	817.9940	822.9480	0.00
10/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	297640	35	30	35	0.00
10/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	297540	35	30	35	0.00
10/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	297440	35	30	35	0.00
10/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 04-August-22			GOVI	827.80	832.8200	827.8030	832.8200	0.00
10/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	85430	14	9	14	0.00
10/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	85330	14	9	14	0.00
10/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	85230	14	9	14	0.00
10/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 03-November-22			GOVI	838.10	843.1880	838.1040	843.1880	0.00
10/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	176740	23	18	23	0.00
10/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	176940	23	18	23	0.00
10/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	176840	23	18	23	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
10/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2022	IGOV On 03-February-22			Index Future	309.05	309.1670	309.0520	309.1670	482.00
10/01/2022	IGOV On 05-May-22			Index Future	312.75	312.8740	312.7520	312.8740	16.00
10/01/2022	IGOV On 04-August-22			Index Future	316.58	316.7020	316.5780	316.7020	0.00
10/01/2022	IGOV On 03-November-22			Index Future	320.59	320.7200	320.5920	320.7200	0.00
10/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
10/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0850	96.0950	96.0850	0.00
10/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.27	95.7400	95.7300	95.7400	0.00
10/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.34	95.6750	95.6650	95.6750	0.00
10/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.71	95.3300	95.2900	95.3300	0.00
10/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.78	95.2600	95.2200	95.2600	0.00
10/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.11	94.9350	94.8950	94.9350	72.00
10/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.55	94.4800	94.4500	94.4800	0.00
10/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.16	93.9250	93.8450	93.9250	68.00
10/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.43	93.6550	93.5700	93.6550	0.00
10/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.74	93.3400	93.2600	93.3400	0.00
10/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.94	93.1400	93.0650	93.1400	75.00
10/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.15	92.9550	92.8550	92.9550	0.00
10/01/2022	R023 On 03-February-22			Bond Future	5.17	106.0535	106.0556	106.0535	16,417.00
10/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	62	0	0	0	0.00
10/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	66	0	0	0	0.00
10/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	70	0	0	0	0.00
10/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	166	0	0	0	0.00
10/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	173	0	0	0	0.00
10/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	179	0	0	0	0.00
10/01/2022	R023 On 05-May-22			Bond Future	5.30	103.3888	103.3903	103.3888	835.00
10/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	819	1	1	1	0.00
10/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	826	1	1	1	0.00
10/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	833	1	1	1	0.00
10/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	40	0	0	0	0.00
10/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	41	0	0	0	0.00
10/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	42	0	0	0	0.00
10/01/2022	R023 On 04-August-22			Bond Future	5.50	104.6425	104.6439	104.6425	0.00
10/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	408	0	0	0	0.00
10/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	412	0	0	0	0.00
10/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	416	0	0	0	0.00
10/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	116	0	0	0	0.00
10/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	118	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
10/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	119	0	0	0	0.00
10/01/2022	R023 On 03-November-22			Bond Future	5.92	102.0214	102.0226	102.0214	0.00
10/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	232	0	0	0	0.00
10/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	228	0	0	0	0.00
10/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	231	0	0	0	0.00
10/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	125	0	0	0	0.00
10/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	126	0	0	0	0.00
10/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	124	0	0	0	0.00
10/01/2022	R035 On 03-February-22			Bond Future	10.53	93.2658	92.3641	93.2658	103,067.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	12	0	0	0	683.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	183	0	0	0	280.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	8121	9	8	9	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5014	6	5	6	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4506	5	5	5	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	371	1	0	1	500.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	3458	4	3	4	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	61	0	0	0	200.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	7282	8	7	8	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4732	6	5	6	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5355	6	5	6	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4394	5	4	5	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4450	5	4	5	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	3351	4	3	4	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	3784	5	4	5	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	587	1	1	1	1,600.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1376	2	1	2	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1531	2	2	2	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	564	1	1	1	0.00
10/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	405	1	0	1	200.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2134	2	2	2	0.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1767	1	2	1	500.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2232	2	2	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
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	835	1	1	1	200.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1724	1	2	1	0.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	180	0	0	0	1,600.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	87	0	0	0	0.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	91	0	0	0	0.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	44	0	0	0	683.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	71	0	0	0	200.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	57	0	0	0	500.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	8	0	0	0	280.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	4076	3	4	3	0.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	142	0	0	0	200.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	737	1	1	1	683.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	84	0	0	0	0.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	194	0	0	0	280.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	4	0	0	0	1,800.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2977	2	3	2	0.00
10/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	5550	5	6	5	0.00
10/01/2022	R035 On 05-May-22			Bond Future	10.72	89.8833	88.9705	89.8833	8,926.00
10/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	6166	7	6	7	0.00
10/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	11036	12	11	12	0.00
10/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	2605	3	3	3	0.00
10/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	6070	7	6	7	0.00
10/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	6118	7	6	7	0.00
10/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	2267	3	2	3	1,200.00
10/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	2289	2	2	2	0.00
10/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	654	1	1	1	0.00
10/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	662	1	1	1	0.00
10/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	2006	2	2	2	1,200.00
10/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	158	0	0	0	1,200.00
10/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	645	1	1	1	0.00
10/01/2022	R035 On 04-August-22			Bond Future	10.93	90.9734	90.0493	90.9734	0.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3671	4	4	4	0.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	8044	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	1862	2	2	2	400.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2419	3	2	3	0.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2362	3	2	3	0.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2390	3	2	3	0.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	570	1	1	1	100.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	305	0	0	0	400.00
10/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2144	3	2	3	0.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3938	3	4	3	100.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	9438	9	9	9	0.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	7570	7	8	7	0.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	4348	4	4	4	0.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3625	3	4	3	0.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3659	3	4	3	0.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2480	2	2	2	100.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3592	3	4	3	0.00
10/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	925	1	1	1	400.00
10/01/2022	R035 On 03-November-22			Bond Future	11.14	87.6162	86.6807	87.6162	0.00
10/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	3519	4	4	4	0.00
10/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	3488	4	3	4	0.00
10/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	3550	4	4	4	0.00
10/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3495	3	3	3	0.00
10/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3551	3	4	3	0.00
10/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3523	3	4	3	0.00
10/01/2022	R186 On 03-February-22			Bond Future	7.98	111.6213	111.3736	111.6213	68,415.00
10/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	17	0	0	0	0.00
10/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	18	0	0	0	0.00
10/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	19	0	0	0	0.00
10/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2950	3	3	3	0.00
10/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2992	3	3	3	0.00
10/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	3034	3	3	3	0.00
10/01/2022	R186 On 05-May-22			Bond Future	8.21	112.9320	112.6808	112.9320	4,514.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2456	3	2	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
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3340	4	3	4	0.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1631	2	2	2	0.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1721	2	2	2	454.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	824	1	1	1	435.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1608	2	2	2	0.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	56	0	0	0	3,600.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4108	4	4	4	0.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1653	2	2	2	0.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1275	1	1	1	454.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	208	0	0	0	435.00
10/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	352	0	0	0	3,600.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	3299	3	3	3	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	3982	4	4	4	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1545	1	2	1	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1207	1	1	1	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	322	0	0	0	454.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	6145	6	6	6	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1242	1	1	1	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2139	2	2	2	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1157	1	1	1	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1225	1	1	1	0.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	473	0	0	0	454.00
10/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	752	1	1	1	4,035.00
10/01/2022	R186 On 04-August-22			Bond Future	8.45	109.0170	108.7626	109.0170	0.00
10/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1289	1	1	1	0.00
10/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	169	0	0	0	3,600.00
10/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1273	1	1	1	0.00
10/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1306	1	1	1	0.00
10/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1005	1	1	1	3,600.00
10/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	5339	6	5	6	0.00
10/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	495	0	0	0	3,600.00
10/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2443	2	2	2	0.00
10/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2486	2	2	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
10/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	5950	6	6	6	0.00
10/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2867	3	3	3	0.00
10/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2464	2	2	2	0.00
10/01/2022	R186 On 03-November-22			Bond Future	8.70	110.3614	110.1038	110.3614	0.00
10/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	1937	2	2	2	0.00
10/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	1902	2	2	2	0.00
10/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	1919	2	2	2	0.00
10/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2498	2	2	2	0.00
10/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2516	2	3	2	0.00
10/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2480	2	2	2	0.00
10/01/2022	R197 On 03-February-22			Bond Future	321.81	321.8353	321.8071	321.8353	1,132.00
10/01/2022	R197 On 05-May-22			Bond Future	325.66	325.6942	325.6638	325.6942	237.00
10/01/2022	R197 On 04-August-22			Bond Future	321.32	321.3515	321.3205	321.3515	0.00
10/01/2022	R197 On 03-November-22			Bond Future	325.36	325.3874	325.3556	325.3874	0.00
10/01/2022	R202 On 03-February-22			Bond Future	245.41	246.8154	245.4118	246.8154	7,695.00
10/01/2022	R202 On 05-May-22			Bond Future	248.35	249.7747	248.3529	249.7747	413.00
10/01/2022	R202 On 04-August-22			Bond Future	246.98	248.4178	246.9782	248.4178	0.00
10/01/2022	R202 On 03-November-22			Bond Future	250.08	251.5374	250.0792	251.5374	0.00
10/01/2022	R209 On 03-February-22			Bond Future	10.51	71.9668	71.2355	71.9668	19,455.00
10/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	3041	4	3	4	0.00
10/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	2947	4	3	4	0.00
10/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	2994	4	3	4	0.00
10/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	150	0	0	0	0.00
10/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	156	0	0	0	0.00
10/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	144	0	0	0	0.00
10/01/2022	R209 On 05-May-22			Bond Future	10.69	69.6710	68.9306	69.6710	6,246.00
10/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	7024	8	7	8	0.00
10/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	4738	5	5	5	0.00
10/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	4657	5	5	5	0.00
10/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	4698	5	5	5	0.00
10/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	279	0	0	0	8,525.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	973	0	1	0	0.00
10/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	2196	3	2	3	0.00
10/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	1849	2	2	2	7,050.00
10/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	3422	0	3	0	5,000.00
10/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	5688	5	6	5	0.00
10/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	742	1	1	1	0.00
10/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	753	1	1	1	0.00
10/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	733	1	1	1	0.00
10/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	338	0	0	0	12,050.00
10/01/2022	R209 On 04-August-22			Bond Future	10.87	70.5160	69.7666	70.5160	0.00
10/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	1864	2	2	2	0.00
10/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	1817	2	2	2	0.00
10/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	1841	2	2	2	0.00
10/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3416	3	3	3	0.00
10/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3448	3	3	3	0.00
10/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3384	3	3	3	0.00
10/01/2022	R209 On 03-November-22			Bond Future	11.05	68.2439	67.4852	68.2439	0.00
10/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	2922	3	3	3	0.00
10/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	2948	3	3	3	0.00
10/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	2975	3	3	3	0.00
10/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	3098	3	3	3	0.00
10/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	3124	3	3	3	0.00
10/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	3149	3	3	3	0.00
10/01/2022	R210 On 03-February-22			Bond Future	214.59	214.5853	214.5935	214.5853	1,381.00
10/01/2022	R210 On 05-May-22			Bond Future	214.31	214.2979	214.3051	214.2979	104.00
10/01/2022	R210 On 04-August-22			Bond Future	216.96	216.9486	216.9555	216.9486	0.00
10/01/2022	R210 On 03-November-22			Bond Future	216.76	216.7551	216.7619	216.7551	0.00
10/01/2022	R213 On 03-February-22			Bond Future	9.81	87.0104	86.4882	87.0104	22,660.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	34	0	0	0	220.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2458	3	2	3	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4061	5	4	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
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2036	2	2	2	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2119	3	2	3	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1321	2	1	2	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1355	2	1	2	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	54	0	0	0	430.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	375	1	0	1	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	735	1	1	1	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2	0	0	0	102.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4393	5	4	5	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1459	2	1	2	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1389	2	1	2	0.00
10/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	200.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	6519	6	7	6	0.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	508	0	1	0	0.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	3238	3	3	3	0.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	1602	1	2	1	200.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	474	0	0	0	430.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	32	0	0	0	220.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5543	5	6	5	0.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	44	0	0	0	430.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	1005	1	1	1	102.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	525	0	1	0	0.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	543	0	1	0	0.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	260	0	0	0	220.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	280	0	0	0	200.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	192	0	0	0	102.00
10/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	3605	3	4	3	0.00
10/01/2022	R213 On 05-May-22			Bond Future	10.01	84.5005	83.9716	84.5005	0.00
10/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	3949	4	4	4	0.00
10/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	3912	4	4	4	0.00
10/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	3874	4	4	4	0.00
10/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	777	1	1	1	0.00
10/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	788	1	1	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
10/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	799	1	1	1	0.00
10/01/2022	R213 On 04-August-22			Bond Future	10.22	85.5252	84.9898	85.5252	0.00
10/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1662	2	2	2	0.00
10/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1620	2	2	2	0.00
10/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1641	2	2	2	0.00
10/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3284	3	3	3	0.00
10/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3344	3	3	3	0.00
10/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3314	3	3	3	0.00
10/01/2022	R213 On 03-November-22			Bond Future	10.44	83.0470	82.5048	83.0470	0.00
10/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2755	3	3	3	0.00
10/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2706	3	3	3	0.00
10/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2731	3	3	3	0.00
10/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2974	3	3	3	0.00
10/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2997	3	3	3	0.00
10/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2950	3	3	3	0.00
10/01/2022	R214 On 03-February-22			Bond Future	10.83	68.8805	68.2750	68.8805	17,613.00
10/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3266	4	3	4	0.00
10/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3314	4	3	4	0.00
10/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3362	4	3	4	0.00
10/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	141	0	0	0	0.00
10/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	136	0	0	0	0.00
10/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	131	0	0	0	0.00
10/01/2022	R214 On 05-May-22			Bond Future	11.00	66.4099	65.7969	66.4099	441.00
10/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	4679	5	5	5	0.00
10/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	4720	5	5	5	0.00
10/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	4761	5	5	5	0.00
10/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	744	1	1	1	0.00
10/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	754	1	1	1	0.00
10/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	734	1	1	1	0.00
10/01/2022	R214 On 04-August-22			Bond Future	11.18	67.2153	66.5948	67.2153	0.00
10/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2068	2	2	2	0.00
10/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2094	2	2	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
10/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2120	2	2	2	0.00
10/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	3181	3	3	3	0.00
10/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	3151	3	3	3	0.00
10/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	3211	3	3	3	0.00
10/01/2022	R214 On 03-November-22			Bond Future	11.35	64.7638	64.1355	64.7638	0.00
10/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3144	3	3	3	0.00
10/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3172	4	3	4	0.00
10/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3116	3	3	3	0.00
10/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	3131	3	3	3	0.00
10/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	3156	3	3	3	0.00
10/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	3182	3	3	3	0.00
10/01/2022	R248 On 03-February-22			Bond Future	10.82	86.7298	85.9997	86.7298	192,313.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	56	0	0	0	900.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	4780	5	5	5	0.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	806	1	1	1	0.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1990	3	2	3	1,400.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	110	0	0	0	1,300.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	12	0	0	0	0.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	4658	5	5	5	0.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	4719	5	5	5	0.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2	0	0	0	0.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	204	0	0	0	100.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	346	1	0	1	0.00
10/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1534	2	2	2	900.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	931	1	1	1	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2718	2	3	2	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	8055	7	8	7	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	111	0	0	0	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	4786	4	5	4	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	6377	6	6	6	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	4042	3	4	3	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	3349	3	3	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
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	672	1	1	1	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1667	1	2	1	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	120	0	0	0	0.00
10/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	116	0	0	0	0.00
10/01/2022	R248 On 05-May-22			Bond Future	10.99	83.3336	82.5945	83.3336	2,035.00
10/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	6325	7	6	7	0.00
10/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	6222	7	6	7	0.00
10/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	6273	7	6	7	0.00
10/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	842	1	1	1	0.00
10/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	820	1	1	1	0.00
10/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	831	1	1	1	0.00
10/01/2022	R248 On 04-August-22			Bond Future	11.16	84.3443	83.5961	84.3443	0.00
10/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	2695	3	3	3	0.00
10/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	2629	3	3	3	0.00
10/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	2662	3	3	3	0.00
10/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3871	4	4	4	0.00
10/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3909	4	4	4	0.00
10/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3834	3	4	3	0.00
10/01/2022	R248 On 03-November-22			Bond Future	11.34	80.9685	80.2110	80.9685	0.00
10/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	3764	4	4	4	0.00
10/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	3798	4	4	4	0.00
10/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	3833	4	4	4	0.00
10/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	4023	4	4	4	0.00
10/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3990	4	4	4	0.00
10/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3957	4	4	4	0.00