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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2022 TO: 09/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	2025 On 05-May-22			Bond Future	158.52	158.3379	158.5239	158.3379	5,456.00
09/02/2022	2025 On 04-August-22			Bond Future	159.03	158.8437	159.0305	158.8437	1,130.00
09/02/2022	2025 On 03-November-22			Bond Future	161.47	161.2800	161.4657	161.2800	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
09/02/2022	2025 On 02-February-23			Bond Future	162.23	162.0392	162.2260	162.0392	0.00
09/02/2022	2029 On 05-May-22			Bond Future	115.87	115.7528	115.8746	115.7528	2,746.00
09/02/2022	2029 On 04-August-22			Bond Future	117.43	117.3045	117.4271	117.3045	1,844.00
09/02/2022	2029 On 03-November-22			Bond Future	118.00	117.8750	117.9962	117.8750	0.00
09/02/2022	2029 On 02-February-23			Bond Future	119.76	119.6381	119.7604	119.6381	0.00
09/02/2022	2030 On 05-May-22			Bond Future	9.41	94.0624	94.5505	94.0624	71,971.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	12	0	0	0	200.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	7992	8	8	8	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4290	4	4	4	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4331	4	4	4	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1398	1	1	1	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2260	2	2	2	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	418	0	0	0	200.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	516	0	1	0	1,800.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2101	2	2	2	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	52	0	0	0	1,800.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	148	0	0	0	1,073.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4373	4	4	4	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3328	3	3	3	0.00
09/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	948	1	1	1	7,500.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2291	3	2	3	0.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1030	1	1	1	5,000.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3563	4	4	4	0.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3233	4	3	4	0.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	368	0	0	0	0.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6878	7	7	7	0.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1125	1	1	1	5,000.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1701	2	2	2	1,073.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	375	0	0	0	200.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	383	0	0	0	0.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	70	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	599	1	1	1	1,073.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	9179	10	9	10	0.00
09/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	5139	6	5	6	0.00
09/02/2022	2030 On 04-August-22			Bond Future	9.61	91.2945	91.7882	91.2945	25,656.00
09/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	993	1	1	1	800.00
09/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1998	2	2	2	0.00
09/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	259	0	0	0	800.00
09/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2023	2	2	2	0.00
09/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2048	2	2	2	0.00
09/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	6819	6	7	6	0.00
09/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	448	1	0	1	800.00
09/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2275	3	2	3	0.00
09/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2300	3	2	3	0.00
09/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	7038	7	7	7	0.00
09/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2325	3	2	3	0.00
09/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3804	4	4	4	0.00
09/02/2022	2030 On 03-November-22			Bond Future	9.76	92.6778	93.1766	92.6778	0.00
09/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3491	3	3	3	0.00
09/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3461	3	3	3	0.00
09/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3521	3	4	3	0.00
09/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1901	2	2	2	0.00
09/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1936	2	2	2	0.00
09/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1919	2	2	2	0.00
09/02/2022	2030 On 02-February-23			Bond Future	9.94	90.0394	90.5449	90.0394	0.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3128	3	3	3	0.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2954	3	3	3	0.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	898	1	1	1	102.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3078	3	3	3	0.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3103	3	3	3	0.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1431	1	1	1	0.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2310	2	2	2	0.00
09/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2622	2	3	2	0.00
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6347	7	6	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
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3627	4	4	4	102.00
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4956	5	5	5	0.00
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2808	3	3	3	0.00
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2959	3	3	3	102.00
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2850	3	3	3	0.00
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2829	3	3	3	0.00
09/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3280	4	3	4	0.00
09/02/2022	2032 On 05-May-22			Bond Future	9.83	90.5846	91.0431	90.5846	132,333.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1036	1	1	1	780.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2946	3	3	3	780.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3394	3	3	3	993.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6887	6	7	6	0.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6789	6	7	6	0.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7571	7	8	7	0.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6594	6	7	6	0.00
09/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6838	6	7	6	0.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	189	0	0	0	0.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	193	0	0	0	0.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	209	0	0	0	993.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	139	0	0	0	780.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	759	1	1	1	0.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	185	0	0	0	0.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	929	1	1	1	0.00
09/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2497	3	2	3	0.00
09/02/2022	2032 On 04-August-22			Bond Future	10.01	91.7771	92.2408	91.7771	0.00
09/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	8828	8	9	8	0.00
09/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10137	10	10	10	0.00
09/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3041	3	3	3	0.00
09/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3074	3	3	3	0.00
09/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3107	3	3	3	0.00
09/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1665	1	2	1	800.00
09/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	393	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	6528	7	7	7	0.00
09/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3314	4	3	4	0.00
09/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1965	2	2	2	0.00
09/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1942	2	2	2	0.00
09/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	289	0	0	0	0.00
09/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	399	0	0	0	800.00
09/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1920	2	2	2	0.00
09/02/2022	2032 On 03-November-22			Bond Future	10.16	89.0144	89.4827	89.0144	0.00
09/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4486	4	4	4	0.00
09/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4132	4	4	4	0.00
09/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	950	1	1	1	180.00
09/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2723	3	3	3	0.00
09/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3891	4	4	4	0.00
09/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2865	3	3	3	0.00
09/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1031	1	1	1	454.00
09/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5579	6	6	6	0.00
09/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2995	3	3	3	454.00
09/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2861	3	3	3	180.00
09/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1961	2	2	2	180.00
09/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5793	6	6	6	0.00
09/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2094	2	2	2	454.00
09/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1785	2	2	2	0.00
09/02/2022	2032 On 02-February-23			Bond Future	10.33	90.3274	90.8020	90.3274	0.00
09/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3411	3	3	3	0.00
09/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3439	3	3	3	0.00
09/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1089	1	1	1	454.00
09/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2812	3	3	3	0.00
09/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3759	3	4	3	0.00
09/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3467	3	3	3	0.00
09/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3099	3	3	3	0.00
09/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2860	3	3	3	454.00
09/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3733	4	4	4	454.00
09/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6784	7	7	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
09/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3123	3	3	3	0.00
09/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3149	3	3	3	0.00
09/02/2022	2033 On 05-May-22			Bond Future	113.19	113.2522	113.1901	113.2522	2,371.00
09/02/2022	2033 On 04-August-22			Bond Future	114.71	114.7703	114.7064	114.7703	4,967.00
09/02/2022	2033 On 03-November-22			Bond Future	115.15	115.2200	115.1519	115.2200	0.00
09/02/2022	2033 On 02-February-23			Bond Future	116.87	116.9433	116.8734	116.9433	0.00
09/02/2022	2037 On 05-May-22			Bond Future	10.43	87.5243	87.9052	87.5243	84,723.00
09/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8799	8	9	8	0.00
09/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8692	8	9	8	0.00
09/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8746	8	9	8	0.00
09/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	163	0	0	0	0.00
09/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	170	0	0	0	0.00
09/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	167	0	0	0	0.00
09/02/2022	2037 On 04-August-22			Bond Future	10.61	84.4200	84.8052	84.4200	49,415.00
09/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3911	4	4	4	0.00
09/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5173	5	5	5	1,050.00
09/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1327	1	1	1	50.00
09/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6132	6	6	6	0.00
09/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	8680	8	9	8	0.00
09/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3872	4	4	4	0.00
09/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3833	4	4	4	0.00
09/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2036	2	2	2	0.00
09/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	611	1	1	1	1,050.00
09/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1989	2	2	2	0.00
09/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1108	1	1	1	50.00
09/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4712	5	5	5	0.00
09/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2012	2	2	2	50.00
09/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1405	1	1	1	0.00
09/02/2022	2037 On 03-November-22			Bond Future	10.75	85.7000	86.0888	85.7000	0.00
09/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5434	5	5	5	0.00
09/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5517	5	6	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
09/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5475	5	5	5	0.00
09/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2015	2	2	2	0.00
09/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2033	2	2	2	0.00
09/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1997	2	2	2	0.00
09/02/2022	2037 On 02-February-23			Bond Future	10.91	82.7086	83.1026	82.7086	0.00
09/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4305	4	4	4	0.00
09/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4238	4	4	4	0.00
09/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4271	4	4	4	0.00
09/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3443	4	3	4	0.00
09/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3471	4	3	4	0.00
09/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3416	4	3	4	0.00
09/02/2022	2038 On 05-May-22			Bond Future	130.77	130.2061	130.7669	130.2061	4,174.00
09/02/2022	2038 On 04-August-22			Bond Future	130.70	130.1328	130.6996	130.1328	2,669.00
09/02/2022	2038 On 03-November-22			Bond Future	132.70	132.1294	132.7018	132.1294	0.00
09/02/2022	2038 On 02-February-23			Bond Future	132.83	132.2464	132.8255	132.2464	0.00
09/02/2022	2040 On 05-May-22			Bond Future	10.55	89.7839	90.0830	89.7839	62,254.00
09/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	352	0	0	0	1,200.00
09/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9148	9	9	9	0.00
09/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9091	9	9	9	0.00
09/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9205	9	9	9	0.00
09/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2254	2	2	2	1,200.00
09/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15353	15	15	15	0.00
09/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	15	0	0	0	1,200.00
09/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	2143	2	2	2	0.00
09/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	204	0	0	0	0.00
09/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	200	0	0	0	0.00
09/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	208	0	0	0	0.00
09/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5879	6	6	6	0.00
09/02/2022	2040 On 04-August-22			Bond Future	10.72	86.4590	86.7613	86.4590	39,528.00
09/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4314	4	4	4	0.00
09/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10244	10	10	10	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
09/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	489	0	0	0	460.00
09/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	2973	3	3	3	460.00
09/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4270	4	4	4	0.00
09/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4357	4	4	4	0.00
09/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2115	2	2	2	0.00
09/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	570	1	1	1	460.00
09/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	8129	8	8	8	0.00
09/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2163	2	2	2	0.00
09/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	3134	3	3	3	0.00
09/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2139	2	2	2	0.00
09/02/2022	2040 On 03-November-22			Bond Future	10.86	87.7700	88.0747	87.7700	0.00
09/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5802	6	6	6	0.00
09/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5713	6	6	6	0.00
09/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5757	6	6	6	0.00
09/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2142	2	2	2	0.00
09/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2182	2	2	2	0.00
09/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2162	2	2	2	0.00
09/02/2022	2040 On 02-February-23			Bond Future	11.01	84.5591	84.8675	84.5591	0.00
09/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4475	4	4	4	0.00
09/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4511	4	5	4	0.00
09/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4547	4	5	4	0.00
09/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3819	4	4	4	0.00
09/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3849	4	4	4	0.00
09/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3880	4	4	4	0.00
09/02/2022	2044 On 05-May-22			Bond Future	10.61	86.2947	86.6738	86.2947	52,921.00
09/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9023	9	9	9	0.00
09/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8909	9	9	9	0.00
09/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8966	9	9	9	0.00
09/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	209	0	0	0	0.00
09/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	213	0	0	0	0.00
09/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	205	0	0	0	0.00
09/02/2022	2044 On 04-August-22			Bond Future	10.77	83.0491	83.4324	83.0491	21,683.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4456	4	4	4	0.00
09/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4369	4	4	4	0.00
09/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4412	4	4	4	0.00
09/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2190	2	2	2	0.00
09/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2215	2	2	2	0.00
09/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2166	2	2	2	0.00
09/02/2022	2044 On 03-November-22			Bond Future	10.90	84.3085	84.6955	84.3085	0.00
09/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5641	5	6	5	0.00
09/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5685	5	6	5	0.00
09/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5729	5	6	5	0.00
09/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2279	2	2	2	0.00
09/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2300	2	2	2	0.00
09/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2322	2	2	2	0.00
09/02/2022	2044 On 02-February-23			Bond Future	11.05	81.1717	81.5637	81.1717	0.00
09/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4663	4	5	4	0.00
09/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4626	4	5	4	0.00
09/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4590	4	5	4	0.00
09/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3943	4	4	4	0.00
09/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3912	4	4	4	0.00
09/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3881	4	4	4	0.00
09/02/2022	2046 On 05-May-22			Bond Future	119.54	118.8753	119.5395	118.8753	14,004.00
09/02/2022	2046 On 04-August-22			Bond Future	121.14	120.4691	121.1410	120.4691	2,969.00
09/02/2022	2046 On 03-November-22			Bond Future	121.07	120.3870	121.0658	120.3870	0.00
09/02/2022	2046 On 02-February-23			Bond Future	122.88	122.1880	122.8762	122.1880	0.00
09/02/2022	2050 On 05-May-22			Bond Future	124.29	123.6454	124.2862	123.6454	8,572.00
09/02/2022	2050 On 04-August-22			Bond Future	123.93	123.2817	123.9299	123.2817	1,194.00
09/02/2022	2050 On 03-November-22			Bond Future	125.83	125.1731	125.8279	125.1731	0.00
09/02/2022	2050 On 02-February-23			Bond Future	125.64	124.9781	125.6412	124.9781	0.00
09/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	8608 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
09/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	AL37 On 05-May-22			Index Future	827.63	825.9960	827.6270	825.9960	0.00
09/02/2022	AL37 On 04-August-22			Index Future	838.40	836.7460	838.3960	836.7460	0.00
09/02/2022	AL37 On 03-November-22			Index Future	851.14	849.4740	851.1420	849.4740	0.00
09/02/2022	AL37 On 02-February-23			Index Future	863.67	861.9770	863.6680	861.9770	0.00
09/02/2022	AL7T On 05-May-22			Index Future	954.82	950.3330	954.8210	950.3330	0.00
09/02/2022	AL7T On 04-August-22			Index Future	967.24	962.7010	967.2440	962.7010	0.00
09/02/2022	AL7T On 03-November-22			Index Future	981.95	977.3460	981.9500	977.3460	0.00
09/02/2022	AL7T On 02-February-23			Index Future	996.40	991.7300	996.4000	991.7300	0.00
09/02/2022	ALBI On 05-May-22			Index Future	849.73	846.7840	849.7270	846.7840	134.00
09/02/2022	ALBI On 04-August-22			Index Future	860.78	857.8040	860.7830	857.8040	90.00
09/02/2022	ALBI On 03-November-22			Index Future	873.87	870.8530	873.8700	870.8530	0.00
09/02/2022	ALBI On 02-February-23			Index Future	886.73	883.6700	886.7300	883.6700	0.00
09/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C044 On 31-January-44			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
09/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2022	ES33 On 05-May-22			Bond Future	11.23	77.2162	77.5006	77.2162	87.00
09/02/2022	ES33 On 04-August-22			Bond Future	11.45	78.2515	78.5391	78.2515	263.00
09/02/2022	ES33 On 03-November-22			Bond Future	11.64	75.6705	75.9604	75.6705	0.00
09/02/2022	ES33 On 02-February-23			Bond Future	11.85	76.8039	77.0976	76.8039	0.00
09/02/2022	ES42 On 05-May-22			Bond Future	11.66	75.8277	76.0915	75.8277	1,190.00
09/02/2022	ES42 On 04-August-22			Bond Future	11.85	76.8451	77.1116	76.8451	3,579.00
09/02/2022	ES42 On 03-November-22			Bond Future	12.02	73.7660	74.0347	73.7660	0.00
09/02/2022	ES42 On 02-February-23			Bond Future	12.21	74.8719	75.1441	74.8719	0.00
09/02/2022	GOVI On 05-May-22			GOVI	838.31	835.3430	838.3090	835.3430	986.00
09/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	500790	47	50	47	0.00
09/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	500690	47	50	47	0.00
09/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	500590	47	50	47	0.00
09/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 04-August-22			GOVI	849.22	846.2140	849.2160	846.2140	0.00
09/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	299560	27	30	27	0.00
09/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	299460	27	30	27	0.00
09/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	299360	27	30	27	0.00
09/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 03-November-22			GOVI	862.13	859.0870	862.1280	859.0870	0.00
09/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	416980	39	42	39	0.00
09/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	417180	39	42	39	0.00
09/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	417080	39	42	39	0.00
09/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 02-February-23			GOVI	874.82	871.7310	874.8150	871.7310	0.00
09/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	239750	21	24	21	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
09/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	239950	21	24	21	0.00
09/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	239850	21	24	21	0.00
09/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
09/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2022	IGOV On 05-May-22			Index Future	315.97	315.2730	315.9680	315.2730	498.00
09/02/2022	IGOV On 04-August-22			Index Future	320.16	319.4530	320.1560	319.4530	0.00
09/02/2022	IGOV On 03-November-22			Index Future	325.10	324.3880	325.0990	324.3880	0.00
09/02/2022	IGOV On 02-February-23			Index Future	329.96	329.2360	329.9580	329.2360	0.00
09/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
09/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
09/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8250	95.8350	95.8250	0.00
09/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7750	95.7850	95.7750	0.00
09/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.54	95.4500	95.4600	95.4500	0.00
09/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.4000	95.4100	95.4000	0.00
09/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.90	95.0850	95.1050	95.0850	72.00
09/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.94	95.0200	95.0600	95.0200	0.00
09/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.29	94.6800	94.7100	94.6800	0.00
09/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.82	94.1350	94.1850	94.1350	68.00
09/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.18	93.7500	93.8200	93.7500	0.00
09/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.37	93.5650	93.6300	93.5650	0.00
09/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.56	93.3650	93.4450	93.3650	75.00
09/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.75	93.1750	93.2500	93.1750	0.00
09/02/2022	R023 On 05-May-22			Bond Future	5.37	103.3082	103.3367	103.3082	14,672.00
09/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	751	1	1	1	0.00
09/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	758	1	1	1	0.00
09/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	766	1	1	1	0.00
09/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	26	0	0	0	0.00
09/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	26	0	0	0	0.00
09/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	27	0	0	0	0.00
09/02/2022	R023 On 04-August-22			Bond Future	5.45	104.6440	104.6721	104.6440	2,360.00
09/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	407	0	0	0	0.00
09/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	412	0	0	0	0.00
09/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	416	0	0	0	0.00
09/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	88	0	0	0	0.00
09/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	90	0	0	0	0.00
09/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	91	0	0	0	0.00
09/02/2022	R023 On 03-November-22			Bond Future	4.78	102.3488	102.3743	102.3488	0.00
09/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	479	0	0	0	0.00
09/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	474	0	0	0	0.00
09/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	477	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
09/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	20	0	0	0	0.00
09/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	20	0	0	0	0.00
09/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	19	0	0	0	0.00
09/02/2022	R035 On 05-May-22			Bond Future	10.28	91.4294	91.7725	91.4294	70,278.00
09/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4224	4	4	4	0.00
09/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8504	8	9	8	0.00
09/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	13699	13	14	13	0.00
09/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3755	4	4	4	1,200.00
09/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8398	8	8	8	0.00
09/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8451	8	8	8	0.00
09/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	185	0	0	0	0.00
09/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	188	0	0	0	0.00
09/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	975	1	1	1	0.00
09/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	19	0	0	0	1,200.00
09/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	181	0	0	0	0.00
09/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	823	1	1	1	1,200.00
09/02/2022	R035 On 04-August-22			Bond Future	10.47	92.5928	92.9397	92.5928	48,495.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3759	4	4	4	0.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5402	5	5	5	0.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	2994	3	3	3	400.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10423	10	10	10	0.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3385	3	3	3	0.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3721	3	4	3	0.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3683	3	4	3	0.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	556	0	1	0	400.00
09/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1082	1	1	1	100.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	5191	5	5	5	0.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2589	3	3	3	0.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	6799	7	7	7	0.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2066	2	2	2	0.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2090	2	2	2	0.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2289	2	2	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1320	1	1	1	100.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	415	0	0	0	400.00
09/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2042	2	2	2	0.00
09/02/2022	R035 On 03-November-22			Bond Future	10.61	89.5289	89.8785	89.5289	0.00
09/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5146	5	5	5	0.00
09/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1181	1	1	1	582.00
09/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5186	5	5	5	0.00
09/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5227	5	5	5	0.00
09/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4595	4	5	4	0.00
09/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3129	3	3	3	0.00
09/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3393	4	3	4	582.00
09/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2292	2	2	2	582.00
09/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1974	2	2	2	0.00
09/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1993	2	2	2	0.00
09/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	6303	7	6	7	0.00
09/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2011	2	2	2	0.00
09/02/2022	R035 On 02-February-23			Bond Future	10.78	90.8876	91.2417	90.8876	0.00
09/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4071	4	4	4	0.00
09/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4717	5	5	5	0.00
09/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4039	4	4	4	0.00
09/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4104	4	4	4	0.00
09/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1353	1	1	1	582.00
09/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3415	3	3	3	0.00
09/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4126	4	4	4	582.00
09/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7496	8	7	8	0.00
09/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3481	4	3	4	0.00
09/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3536	4	4	4	0.00
09/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3024	3	3	3	582.00
09/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3508	4	4	4	0.00
09/02/2022	R186 On 05-May-22			Bond Future	7.89	113.7345	113.9752	113.7345	72,663.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	46	0	0	0	3,600.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3252	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
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4291	4	4	4	0.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2208	2	2	2	0.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2327	2	2	2	454.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2179	2	2	2	0.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1126	1	1	1	435.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	270	0	0	0	435.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	470	0	0	0	3,600.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5154	5	5	5	0.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1736	2	2	2	454.00
09/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2238	2	2	2	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	497	1	0	1	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	712	1	1	1	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	74	0	0	0	454.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2122	2	2	2	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2750	3	3	3	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1146	1	1	1	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	518	1	1	1	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	468	1	0	1	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	508	1	1	1	0.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	130	0	0	0	454.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	253	0	0	0	4,035.00
09/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4841	5	5	5	0.00
09/02/2022	R186 On 04-August-22			Bond Future	8.07	109.9443	110.1871	109.9443	0.00
09/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1726	2	2	2	0.00
09/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	186	0	0	0	3,600.00
09/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1705	2	2	2	0.00
09/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1747	2	2	2	0.00
09/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6451	6	6	6	0.00
09/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1367	1	1	1	3,600.00
09/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	182	0	0	0	3,600.00
09/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1459	2	1	2	0.00
09/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1493	2	1	2	0.00
09/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4543	5	5	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
09/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1805	2	2	2	0.00
09/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1477	2	1	2	0.00
09/02/2022	R186 On 03-November-22			Bond Future	8.21	111.6091	111.8527	111.6091	0.00
09/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2619	2	3	2	0.00
09/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2573	2	3	2	0.00
09/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2596	2	3	2	0.00
09/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1426	2	1	2	0.00
09/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1439	2	1	2	0.00
09/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1413	1	1	1	0.00
09/02/2022	R186 On 02-February-23			Bond Future	8.39	107.9646	108.2111	107.9646	0.00
09/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2081	2	2	2	0.00
09/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2046	2	2	2	0.00
09/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2064	2	2	2	0.00
09/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2269	2	2	2	0.00
09/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2285	2	2	2	0.00
09/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2252	2	2	2	0.00
09/02/2022	R197 On 05-May-22			Bond Future	326.37	326.0104	326.3739	326.0104	753.00
09/02/2022	R197 On 04-August-22			Bond Future	322.34	321.9770	322.3418	321.9770	0.00
09/02/2022	R197 On 03-November-22			Bond Future	327.28	326.9186	327.2810	326.9186	0.00
09/02/2022	R197 On 02-February-23			Bond Future	323.58	323.2176	323.5804	323.2176	0.00
09/02/2022	R202 On 05-May-22			Bond Future	249.50	249.1590	249.5018	249.1590	6,392.00
09/02/2022	R202 On 04-August-22			Bond Future	248.38	248.0355	248.3803	248.0355	91.00
09/02/2022	R202 On 03-November-22			Bond Future	252.18	251.8402	252.1841	251.8402	0.00
09/02/2022	R202 On 02-February-23			Bond Future	251.39	251.0436	251.3895	251.0436	0.00
09/02/2022	R209 On 05-May-22			Bond Future	10.23	71.1957	71.4938	71.1957	21,904.00
09/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9312	9	9	9	0.00
09/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6764	6	7	6	0.00
09/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6671	6	7	6	0.00
09/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6718	6	7	6	0.00
09/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	600	1	1	1	8,525.00
09/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1789	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
09/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	3621	3	4	3	0.00
09/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	711	1	1	1	1,050.00
09/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1675	2	2	2	11,000.00
09/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3446	4	3	4	0.00
09/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	199	0	0	0	0.00
09/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	203	0	0	0	0.00
09/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	195	0	0	0	0.00
09/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	64	0	0	0	12,050.00
09/02/2022	R209 On 04-August-22			Bond Future	10.38	72.1330	72.4343	72.1330	1,550.00
09/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3052	3	3	3	0.00
09/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2987	3	3	3	0.00
09/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3019	3	3	3	0.00
09/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1927	2	2	2	0.00
09/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1949	2	2	2	0.00
09/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1904	2	2	2	0.00
09/02/2022	R209 On 03-November-22			Bond Future	10.51	70.0793	70.3833	70.0793	400.00
09/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6334	6	6	6	0.00
09/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4493	4	4	4	0.00
09/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	2854	3	3	3	0.00
09/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4528	4	5	4	0.00
09/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	718	1	1	1	1,000.00
09/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4564	4	5	4	0.00
09/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1789	2	2	2	0.00
09/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6652	7	7	7	0.00
09/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2930	3	3	3	1,000.00
09/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1805	2	2	2	0.00
09/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1822	2	2	2	0.00
09/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1165	1	1	1	1,000.00
09/02/2022	R209 On 02-February-23			Bond Future	10.66	71.1130	71.4210	71.1130	0.00
09/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3698	4	4	4	0.00
09/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3640	3	4	3	0.00
09/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3669	4	4	4	0.00
09/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2936	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
09/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2985	3	3	3	0.00
09/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2960	3	3	3	0.00
09/02/2022	R210 On 05-May-22			Bond Future	215.42	215.3446	215.4219	215.3446	1,039.00
09/02/2022	R210 On 04-August-22			Bond Future	218.31	218.2315	218.3081	218.2315	266.00
09/02/2022	R210 On 03-November-22			Bond Future	218.72	218.6528	218.7243	218.6528	0.00
09/02/2022	R210 On 02-February-23			Bond Future	221.99	221.9238	221.9949	221.9238	0.00
09/02/2022	R213 On 05-May-22			Bond Future	9.67	85.3038	85.7433	85.3038	24,243.00
09/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5220	5	5	5	0.00
09/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5177	5	5	5	0.00
09/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5134	5	5	5	0.00
09/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	277	0	0	0	0.00
09/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	282	0	0	0	0.00
09/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	287	0	0	0	0.00
09/02/2022	R213 On 04-August-22			Bond Future	9.86	86.3912	86.8359	86.3912	0.00
09/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2309	2	2	2	0.00
09/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2255	2	2	2	0.00
09/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2281	2	2	2	0.00
09/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2085	2	2	2	0.00
09/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2132	2	2	2	0.00
09/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2109	2	2	2	0.00
09/02/2022	R213 On 03-November-22			Bond Future	10.00	84.1780	84.6270	84.1780	0.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3759	3	4	3	0.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2568	2	3	2	0.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3131	3	3	3	0.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	882	1	1	1	200.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2224	2	2	2	0.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3697	3	4	3	0.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3728	3	4	3	0.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	968	1	1	1	476.00
09/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3666	3	4	3	0.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1883	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5121	5	5	5	0.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1849	2	2	2	0.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1866	2	2	2	0.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	3042	3	3	3	476.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5352	6	5	6	0.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2220	2	2	2	476.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2689	3	3	3	200.00
09/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1832	2	2	2	0.00
09/02/2022	R213 On 02-February-23			Bond Future	10.17	85.4533	85.9083	85.4533	0.00
09/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3131	3	3	3	0.00
09/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1038	1	1	1	476.00
09/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3106	3	3	3	0.00
09/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3156	3	3	3	0.00
09/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3472	3	3	3	0.00
09/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2618	2	3	2	0.00
09/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2635	3	3	3	476.00
09/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2913	3	3	3	0.00
09/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2935	3	3	3	0.00
09/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	6094	6	6	6	0.00
09/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3412	4	3	4	476.00
09/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2891	3	3	3	0.00
09/02/2022	R214 On 05-May-22			Bond Future	10.54	68.2053	68.4522	68.2053	17,027.00
09/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6809	7	7	7	0.00
09/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6855	7	7	7	0.00
09/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6902	7	7	7	0.00
09/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	228	0	0	0	0.00
09/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	224	0	0	0	0.00
09/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	220	0	0	0	0.00
09/02/2022	R214 On 04-August-22			Bond Future	10.69	69.0727	69.3221	69.0727	1,337.00
09/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3438	3	3	3	0.00
09/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3472	3	3	3	0.00
09/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3508	3	4	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
09/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1832	2	2	2	0.00
09/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1811	2	2	2	0.00
09/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1854	2	2	2	0.00
09/02/2022	R214 On 03-November-22			Bond Future	10.82	66.8483	67.0997	66.8483	0.00
09/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4868	5	5	5	0.00
09/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4830	5	5	5	0.00
09/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4794	5	5	5	0.00
09/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1862	2	2	2	0.00
09/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1879	2	2	2	0.00
09/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1895	2	2	2	0.00
09/02/2022	R214 On 02-February-23			Bond Future	10.96	67.8634	68.1180	67.8634	0.00
09/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3866	4	4	4	0.00
09/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3805	4	4	4	0.00
09/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3835	4	4	4	0.00
09/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3142	3	3	3	0.00
09/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3167	3	3	3	0.00
09/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3117	3	3	3	0.00
09/02/2022	R248 On 05-May-22			Bond Future	10.54	85.6100	85.8843	85.6100	192,744.00
09/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9030	9	9	9	0.00
09/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8914	9	9	9	0.00
09/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8972	9	9	9	0.00
09/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	245	0	0	0	0.00
09/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	235	0	0	0	0.00
09/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	240	0	0	0	0.00
09/02/2022	R248 On 04-August-22			Bond Future	10.69	86.6987	86.9759	86.6987	6,016.00
09/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4474	4	4	4	0.00
09/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2148	2	2	2	2,400.00
09/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	497	0	0	0	2,400.00
09/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4430	4	4	4	0.00
09/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4386	4	4	4	0.00
09/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2286	2	2	2	0.00
09/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2259	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
09/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	4360	5	4	5	0.00
09/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	8463	9	8	9	0.00
09/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2233	2	2	2	0.00
09/02/2022	R248 On 03-November-22			Bond Future	10.81	83.6080	83.8872	83.6080	0.00
09/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5902	6	6	6	0.00
09/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5856	6	6	6	0.00
09/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5948	6	6	6	0.00
09/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2439	3	2	3	0.00
09/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2417	3	2	3	0.00
09/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2395	2	2	2	0.00
09/02/2022	R248 On 02-February-23			Bond Future	10.95	84.8777	85.1603	84.8777	0.00
09/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4792	5	5	5	0.00
09/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4754	5	5	5	0.00
09/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4831	5	5	5	0.00
09/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3907	4	4	4	0.00
09/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3970	4	4	4	0.00
09/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3938	4	4	4	0.00