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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	2025 On 03-November-22			Bond Future	167.68	167.6584	167.6782	167.6584	7,172.00
08/09/2022	2025 On 02-February-23			Bond Future	169.01	168.9881	169.0062	168.9881	1,936.00
08/09/2022	2025 On 04-May-23			Bond Future	172.25	172.2360	172.2534	172.2360	0.00
08/09/2022	2025 On 03-August-23			Bond Future	173.91	173.8963	173.9132	173.8963	0.00
08/09/2022	2025 On 02-November-23			Bond Future	177.23	177.2133	177.2306	177.2133	0.00
08/09/2022	2029 On 03-November-22			Bond Future	122.39	122.3527	122.3860	122.3527	1,519.00
08/09/2022	2029 On 02-February-23			Bond Future	124.61	124.5759	124.6083	124.5759	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2022	2029 On 04-May-23			Bond Future	125.69	125.6584	125.6906	125.6584	0.00
08/09/2022	2029 On 03-August-23			Bond Future	128.20	128.1701	128.2024	128.1701	0.00
08/09/2022	2029 On 02-November-23			Bond Future	129.29	129.2535	129.2865	129.2535	0.00
08/09/2022	2030 On 03-November-22			Bond Future	10.47	89.6142	10.4709	89.6142	66,891.00
08/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	391	0	391	0	0.00
08/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	405	0	405	0	0.00
08/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	572	1	572	1	500.00
08/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	4996	5	4996	5	0.00
08/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	83	0	83	0	500.00
08/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	419	0	419	0	0.00
08/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2140	2	2140	2	0.00
08/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1825	2	1825	2	0.00
08/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3709	4	3709	4	0.00
08/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	136	0	136	0	500.00
08/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2173	2	2173	2	0.00
08/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2207	2	2207	2	0.00
08/09/2022	2030 On 02-February-23			Bond Future	10.62	87.2151	10.6248	87.2151	5,200.00
08/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4708	5	4708	5	5,000.00
08/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3334	3	3334	3	0.00
08/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3455	3	3455	3	0.00
08/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	882	1	882	1	0.00
08/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	666	1	666	1	388.00
08/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	131	0	131	0	102.00
08/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	206	0	206	0	388.00
08/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	793	1	793	1	0.00
08/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	623	1	623	1	0.00
08/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4050	4	4050	4	5,000.00
08/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	856	1	856	1	0.00
08/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	869	1	869	1	0.00
08/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	634	1	634	1	0.00
08/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	251	0	251	0	0.00
08/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	193	0	193	0	0.00
08/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	511	0	511	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
08/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4934	5	4934	5	102.00
08/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8685	9	8685	9	0.00
08/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7607	8	7607	8	0.00
08/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7423	8	7423	8	0.00
08/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6881	7	6881	7	0.00
08/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3903	4	3903	4	102.00
08/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3668	4	3668	4	0.00
08/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	903	1	903	1	0.00
08/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1118	1	1118	1	388.00
08/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4433	5	4433	5	0.00
08/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4288	4	4288	4	0.00
08/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4397	5	4397	5	0.00
08/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3734	4	3734	4	0.00
08/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3701	4	3701	4	0.00
08/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1169	1	1169	1	0.00
08/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	718	1	718	1	0.00
08/09/2022	2030 On 04-May-23			Bond Future	10.77	88.8735	10.7736	88.8735	0.00
08/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	7878	8	7878	8	0.00
08/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4787	5	4787	5	0.00
08/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6114	6	6114	6	0.00
08/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	7641	7	7641	7	0.00
08/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1990	2	1990	2	0.00
08/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2218	2	2218	2	350.00
08/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	702	1	702	1	150.00
08/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1108	1	1108	1	1,080.00
08/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3958	4	3958	4	0.00
08/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1763	2	1763	2	479.00
08/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1950	2	1950	2	0.00
08/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1970	2	1970	2	0.00
08/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	777	1	777	1	479.00
08/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	877	1	877	1	388.00
08/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	364	0	364	0	388.00
08/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	8296	8	8296	8	0.00

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08/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	6037	6	6037	6	0.00
08/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5290	5	5290	5	0.00
08/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5695	6	5695	6	0.00
08/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3026	3	3026	3	0.00
08/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3050	3	3050	3	0.00
08/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3302	3	3302	3	0.00
08/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1562	2	1562	2	150.00
08/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4520	5	4520	5	0.00
08/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2752	3	2752	3	0.00
08/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3002	3	3002	3	0.00
08/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	596	1	596	1	479.00
08/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	872	1	872	1	1,080.00
08/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1238	1	1238	1	388.00
08/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	562	1	562	1	350.00
08/09/2022	2030 On 03-August-23			Bond Future	10.92	86.6247	10.9203	86.6247	0.00
08/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7572	7	7572	7	0.00
08/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3966	4	3966	4	0.00
08/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8522	8	8522	8	0.00
08/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3914	4	3914	4	0.00
08/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3940	4	3940	4	0.00
08/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1853	2	1853	2	1,012.00
08/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2314	2	2314	2	350.00
08/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3449	4	3449	4	0.00
08/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2158	2	2158	2	0.00
08/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2188	2	2188	2	0.00
08/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	786	1	786	1	350.00
08/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4054	4	4054	4	0.00
08/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	956	1	956	1	1,012.00
08/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2173	2	2173	2	0.00
08/09/2022	2030 On 02-November-23			Bond Future	11.09	88.2571	11.0876	88.2571	0.00
08/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2571	2	2571	2	0.00
08/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2551	2	2551	2	0.00
08/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2531	2	2531	2	0.00

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08/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3699	4	3699	4	0.00
08/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3678	4	3678	4	0.00
08/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3657	4	3657	4	0.00
08/09/2022	2032 On 03-November-22			Bond Future	10.93	85.1295	10.9284	85.1295	168,761.00
08/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	2	0	2	0	180.00
08/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	4	0	4	0	500.00
08/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3580	3	3580	3	0.00
08/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	6808	7	6808	7	0.00
08/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	744	1	744	1	0.00
08/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	764	1	764	1	750.00
08/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3182	3	3182	3	0.00
08/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	161	0	161	0	500.00
08/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	452	0	452	0	0.00
08/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	561	1	561	1	0.00
08/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	103	0	103	0	0.00
08/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	2	0	2	0	454.00
08/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	130	0	130	0	0.00
08/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	42	0	42	0	750.00
08/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5476	6	5476	6	0.00
08/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4479	5	4479	5	454.00
08/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	4230	4	4230	4	180.00
08/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	8655	9	8655	9	0.00
08/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	8072	8	8072	8	0.00
08/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2494	3	2494	3	180.00
08/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8949	9	8949	9	0.00
08/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2759	3	2759	3	454.00
08/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3987	4	3987	4	0.00
08/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	541	1	541	1	7,500.00
08/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2114	2	2114	2	0.00
08/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2146	2	2146	2	0.00
08/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	97	0	97	0	750.00
08/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	446	1	446	1	500.00
08/09/2022	2032 On 02-February-23			Bond Future	11.08	86.6563	11.0805	86.6563	18.00

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08/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	4779	5	4779	5	0.00
08/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8275	8	8275	8	0.00
08/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	898	1	898	1	0.00
08/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	912	1	912	1	0.00
08/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	626	1	626	1	0.00
08/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	132	0	132	0	454.00
08/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4248	4	4248	4	0.00
08/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	927	1	927	1	0.00
08/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1085	1	1085	1	0.00
08/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1390	1	1390	1	750.00
08/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	688	1	688	1	500.00
08/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	183	0	183	0	500.00
08/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	421	0	421	0	750.00
08/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6550	7	6550	7	0.00
08/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	8847	9	8847	9	0.00
08/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5178	5	5178	5	0.00
08/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3494	4	3494	4	0.00
08/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4080	4	4080	4	454.00
08/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4452	5	4452	5	0.00
08/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1249	1	1249	1	0.00
08/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	9720	10	9720	10	0.00
08/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5441	6	5441	6	454.00
08/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4491	5	4491	5	0.00
08/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4529	5	4529	5	0.00
08/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	393	0	393	0	750.00
08/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1064	1	1064	1	500.00
08/09/2022	2032 On 04-May-23			Bond Future	11.22	84.1433	11.2232	84.1433	0.00
08/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1628	2	1628	2	400.00
08/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2119	2	2119	2	0.00
08/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2140	2	2140	2	0.00
08/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2162	2	2162	2	0.00
08/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3356	3	3356	3	400.00
08/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10486	10	10486	10	0.00

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08/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	513	1	513	1	400.00
08/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3821	4	3821	4	0.00
08/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3850	4	3850	4	0.00
08/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3880	4	3880	4	0.00
08/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4665	5	4665	5	0.00
08/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2639	3	2639	3	0.00
08/09/2022	2032 On 03-August-23			Bond Future	11.36	85.8090	11.3585	85.8090	2,600.00
08/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4541	4	4541	4	0.00
08/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4571	4	4571	4	0.00
08/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	4987	5	4987	5	5,000.00
08/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4600	4	4600	4	0.00
08/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2656	3	2656	3	0.00
08/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2442	3	2442	3	0.00
08/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2674	3	2674	3	0.00
08/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2691	3	2691	3	0.00
08/09/2022	2032 On 02-November-23			Bond Future	11.52	83.2688	11.5202	83.2688	0.00
08/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3047	3	3047	3	0.00
08/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3069	3	3069	3	0.00
08/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3091	3	3091	3	0.00
08/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4413	5	4413	5	0.00
08/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4439	5	4439	5	0.00
08/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4465	5	4465	5	0.00
08/09/2022	2033 On 03-November-22			Bond Future	114.50	114.6256	114.5010	114.6256	1,287.00
08/09/2022	2033 On 02-February-23			Bond Future	116.58	116.7082	116.5799	116.7082	6,141.00
08/09/2022	2033 On 04-May-23			Bond Future	117.42	117.5531	117.4217	117.5531	0.00
08/09/2022	2033 On 03-August-23			Bond Future	119.77	119.9026	119.7682	119.9026	0.00
08/09/2022	2033 On 02-November-23			Bond Future	120.60	120.7386	120.6017	120.7386	0.00
08/09/2022	2037 On 03-November-22			Bond Future	11.39	82.1598	11.3872	82.1598	66,092.00
08/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1352	1	1352	1	0.00
08/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1380	1	1380	1	0.00
08/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1409	1	1409	1	0.00
08/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1839	2	1839	2	0.00
08/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1870	2	1870	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
08/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1808	2	1808	2	0.00
08/09/2022	2037 On 02-February-23			Bond Future	11.53	79.3768	11.5260	79.3768	73,477.00
08/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1586	2	1586	2	636.00
08/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1476	1	1476	1	0.00
08/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4252	4	4252	4	0.00
08/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1434	1	1434	1	0.00
08/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1455	1	1455	1	0.00
08/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4343	4	4343	4	0.00
08/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4383	4	4383	4	0.00
08/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4303	4	4303	4	0.00
08/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4110	4	4110	4	0.00
08/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1743	2	1743	2	636.00
08/09/2022	2037 On 04-May-23			Bond Future	11.66	80.8866	11.6587	80.8866	0.00
08/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	3924	4	3924	4	400.00
08/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1911	2	1911	2	400.00
08/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	11322	11	11322	11	0.00
08/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2590	3	2590	3	0.00
08/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2539	3	2539	3	0.00
08/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2565	3	2565	3	0.00
08/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4582	5	4582	5	0.00
08/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5603	6	5603	6	0.00
08/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	753	1	753	1	400.00
08/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4615	5	4615	5	0.00
08/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4548	5	4548	5	0.00
08/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3240	3	3240	3	0.00
08/09/2022	2037 On 03-August-23			Bond Future	11.79	78.2298	11.7890	78.2298	0.00
08/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5210	5	5210	5	0.00
08/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5144	5	5144	5	0.00
08/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5177	5	5177	5	0.00
08/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3311	3	3311	3	0.00
08/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3333	3	3333	3	0.00
08/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3290	3	3290	3	0.00
08/09/2022	2037 On 02-November-23			Bond Future	11.93	79.7038	11.9296	79.7038	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
08/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3585	4	3585	4	0.00
08/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3560	4	3560	4	0.00
08/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3611	4	3611	4	0.00
08/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5674	6	5674	6	0.00
08/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5643	6	5643	6	0.00
08/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5611	6	5611	6	0.00
08/09/2022	2038 On 03-November-22			Bond Future	130.41	130.5325	130.4090	130.5325	5,473.00
08/09/2022	2038 On 02-February-23			Bond Future	130.85	130.9731	130.8457	130.9731	0.00
08/09/2022	2038 On 04-May-23			Bond Future	133.36	133.4909	133.3603	133.4909	0.00
08/09/2022	2038 On 03-August-23			Bond Future	134.02	134.1545	134.0206	134.1545	0.00
08/09/2022	2038 On 02-November-23			Bond Future	136.58	136.7130	136.5768	136.7130	0.00
08/09/2022	2040 On 03-November-22			Bond Future	11.47	84.0605	11.4741	84.0605	52,377.00
08/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	16	0	16	0	0.00
08/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	144	0	144	0	1,600.00
08/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	1847	2	1847	2	0.00
08/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1552	2	1552	2	0.00
08/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	304	0	304	0	0.00
08/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1229	1	1229	1	1,600.00
08/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	213	0	213	0	1,078.00
08/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	3900	4	3900	4	0.00
08/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	6467	7	6467	7	0.00
08/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1490	2	1490	2	0.00
08/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1521	2	1521	2	0.00
08/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	973	1	973	1	1,078.00
08/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2744	3	2744	3	0.00
08/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1961	2	1961	2	0.00
08/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	665	1	665	1	0.00
08/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	6008	6	6008	6	0.00
08/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2347	2	2347	2	0.00
08/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4770	5	4770	5	0.00
08/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1683	2	1683	2	0.00
08/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	228	0	228	0	1,078.00
08/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	2027	2	2027	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
08/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1994	2	1994	2	0.00
08/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5373	5	5373	5	0.00
08/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	9532	9	9532	9	0.00
08/09/2022	2040 On 02-February-23			Bond Future	11.61	81.0612	11.6087	81.0612	64,540.00
08/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4673	5	4673	5	0.00
08/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1540	2	1540	2	0.00
08/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1563	2	1563	2	0.00
08/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	327	0	327	0	388.00
08/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	307	0	307	0	0.00
08/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5367	5	5367	5	0.00
08/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5492	6	5492	6	0.00
08/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1586	2	1586	2	0.00
08/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1752	2	1752	2	621.00
08/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1183	1	1183	1	0.00
08/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1242	1	1242	1	388.00
08/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5444	5	5444	5	0.00
08/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4426	4	4426	4	0.00
08/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1879	2	1879	2	621.00
08/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4720	5	4720	5	0.00
08/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1534	2	1534	2	388.00
08/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1581	2	1581	2	0.00
08/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	10028	10	10028	10	0.00
08/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	9825	10	9825	10	0.00
08/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5588	6	5588	6	0.00
08/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4764	5	4764	5	0.00
08/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4807	5	4807	5	0.00
08/09/2022	2040 On 04-May-23			Bond Future	11.74	82.6032	11.7369	82.6032	0.00
08/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10577	11	10577	11	0.00
08/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	2887	3	2887	3	0.00
08/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3059	3	3059	3	486.00
08/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1324	1	1324	1	486.00
08/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1678	2	1678	2	388.00
08/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	2859	3	2859	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
08/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	646	1	646	1	388.00
08/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	7784	8	7784	8	0.00
08/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	2916	3	2916	3	0.00
08/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4827	5	4827	5	0.00
08/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7869	8	7869	8	0.00
08/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1786	2	1786	2	388.00
08/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1095	1	1095	1	486.00
08/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	11194	11	11194	11	0.00
08/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4897	5	4897	5	0.00
08/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6926	7	6926	7	0.00
08/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4655	5	4655	5	0.00
08/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4862	5	4862	5	0.00
08/09/2022	2040 On 03-August-23			Bond Future	11.86	79.7300	11.8628	79.7300	0.00
08/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5670	6	5670	6	0.00
08/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5635	6	5635	6	0.00
08/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5705	6	5705	6	0.00
08/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3549	4	3549	4	0.00
08/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3594	4	3594	4	0.00
08/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3571	4	3571	4	0.00
08/09/2022	2040 On 02-November-23			Bond Future	12.00	81.2322	11.9979	81.2322	0.00
08/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	3824	4	3824	4	0.00
08/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3797	4	3797	4	0.00
08/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3769	4	3769	4	0.00
08/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6292	6	6292	6	0.00
08/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6223	6	6223	6	0.00
08/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6257	6	6257	6	0.00
08/09/2022	2044 On 03-November-22			Bond Future	11.45	81.0852	11.4535	81.0852	73,088.00
08/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1580	2	1580	2	0.00
08/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1612	2	1612	2	0.00
08/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	17	0	17	0	0.00
08/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	156	0	156	0	1,900.00
08/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	327	0	327	0	0.00
08/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1644	2	1644	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
08/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1306	1	1306	1	1,900.00
08/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2313	2	2313	2	0.00
08/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1960	2	1960	2	0.00
08/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1927	2	1927	2	0.00
08/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	4768	5	4768	5	0.00
08/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	6038	6	6038	6	0.00
08/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	9690	10	9690	10	0.00
08/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1994	2	1994	2	0.00
08/09/2022	2044 On 02-February-23			Bond Future	11.58	78.1578	11.5796	78.1578	33,819.00
08/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1777	2	1777	2	0.00
08/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	4589	5	4589	5	0.00
08/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1752	2	1752	2	0.00
08/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1727	2	1727	2	0.00
08/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	4612	5	4612	5	0.00
08/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	4570	5	4570	5	0.00
08/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1987	2	1987	2	4,000.00
08/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4527	4	4527	4	0.00
08/09/2022	2044 On 04-May-23			Bond Future	11.70	79.6445	11.6994	79.6445	0.00
08/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	4982	5	4982	5	0.00
08/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3073	3	3073	3	0.00
08/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4097	4	4097	4	0.00
08/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3044	3	3044	3	0.00
08/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3014	3	3014	3	0.00
08/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4861	5	4861	5	0.00
08/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4825	5	4825	5	0.00
08/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3781	4	3781	4	4,115.00
08/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4790	5	4790	5	0.00
08/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3138	3	3138	3	4,115.00
08/09/2022	2044 On 03-August-23			Bond Future	11.82	76.8381	11.8165	76.8381	0.00
08/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	5760	6	5760	6	0.00
08/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5689	6	5689	6	0.00
08/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5724	6	5724	6	0.00
08/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3660	4	3660	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
08/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3683	4	3683	4	0.00
08/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3637	4	3637	4	0.00
08/09/2022	2044 On 02-November-23			Bond Future	11.94	78.2858	11.9419	78.2858	0.00
08/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	3909	4	3909	4	0.00
08/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	3937	4	3937	4	0.00
08/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	3965	4	3965	4	0.00
08/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6268	6	6268	6	0.00
08/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6303	6	6303	6	0.00
08/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6338	6	6338	6	0.00
08/09/2022	2046 On 03-November-22			Bond Future	116.49	116.6480	116.4902	116.6480	16,413.00
08/09/2022	2046 On 02-February-23			Bond Future	118.61	118.7678	118.6057	118.7678	0.00
08/09/2022	2046 On 04-May-23			Bond Future	118.82	118.9898	118.8238	118.9898	0.00
08/09/2022	2046 On 03-August-23			Bond Future	121.20	121.3688	121.1990	121.3688	0.00
08/09/2022	2046 On 02-November-23			Bond Future	121.37	121.5444	121.3714	121.5444	0.00
08/09/2022	2050 On 03-November-22			Bond Future	119.08	119.1982	119.0817	119.1982	11,950.00
08/09/2022	2050 On 02-February-23			Bond Future	119.10	119.2176	119.0974	119.2176	0.00
08/09/2022	2050 On 04-May-23			Bond Future	121.39	121.5093	121.3860	121.5093	0.00
08/09/2022	2050 On 03-August-23			Bond Future	121.59	121.7123	121.5860	121.7123	0.00
08/09/2022	2050 On 02-November-23			Bond Future	123.91	124.0336	123.9050	124.0336	0.00
08/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	AL37 On 03-November-22			Index Future	831.94	830.3590	831.9410	830.3590	0.00
08/09/2022	AL37 On 02-February-23			Index Future	846.84	845.2430	846.8430	845.2430	0.00
08/09/2022	AL37 On 04-May-23			Index Future	862.91	861.2820	862.9080	861.2820	0.00
08/09/2022	AL37 On 03-August-23			Index Future	879.95	878.2960	879.9500	878.2960	0.00
08/09/2022	AL37 On 02-November-23			Index Future	896.55	894.8620	896.5480	894.8620	0.00
08/09/2022	AL7T On 03-November-22			Index Future	955.51	953.1220	955.5110	953.1220	0.00
08/09/2022	AL7T On 02-February-23			Index Future	972.63	970.2060	972.6260	970.2060	0.00
08/09/2022	AL7T On 04-May-23			Index Future	991.08	988.6170	991.0770	988.6170	0.00
08/09/2022	AL7T On 03-August-23			Index Future	1010.65	1008.1460	1010.6510	1008.1460	0.00
08/09/2022	AL7T On 02-November-23			Index Future	1029.71	1027.1610	1029.7140	1027.1610	0.00
08/09/2022	ALBI On 03-November-22			Index Future	840.90	840.1910	840.9020	840.1910	135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2022	ALBI On 02-February-23			Index Future	855.97	855.2510	855.9650	855.2510	0.00
08/09/2022	ALBI On 04-May-23			Index Future	872.20	871.4800	872.2030	871.4800	0.00
08/09/2022	ALBI On 03-August-23			Index Future	889.43	888.6950	889.4290	888.6950	0.00
08/09/2022	ALBI On 02-November-23			Index Future	906.21	905.4570	906.2050	905.4570	0.00
08/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2022	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
08/09/2022	ES33 On 03-November-22			Bond Future	12.21	73.1819	12.2129	73.1819	0.00
08/09/2022	ES33 On 02-February-23			Bond Future	12.40	74.5115	12.4029	74.5115	350.00
08/09/2022	ES33 On 04-May-23			Bond Future	12.58	72.1513	12.5805	72.1513	0.00
08/09/2022	ES33 On 03-August-23			Bond Future	12.75	73.5955	12.7528	73.5955	0.00
08/09/2022	ES33 On 02-November-23			Bond Future	12.95	71.2067	12.9532	71.2067	0.00
08/09/2022	ES42 On 03-November-22			Bond Future	12.51	71.3517	12.5112	71.3517	0.00
08/09/2022	ES42 On 02-February-23			Bond Future	12.68	72.6502	12.6774	72.6502	4,769.00
08/09/2022	ES42 On 04-May-23			Bond Future	12.84	69.7849	12.8399	69.7849	0.00
08/09/2022	ES42 On 03-August-23			Bond Future	12.99	71.1836	12.9930	71.1836	0.00
08/09/2022	ES42 On 02-November-23			Bond Future	13.17	68.2789	13.1699	68.2789	0.00
08/09/2022	GOVI On 03-November-22			GOVI	829.15	828.3930	829.1520	828.3930	869.00
08/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	87220	8	87220	8	0.00
08/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	87420	8	87420	8	0.00
08/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	87320	8	87320	8	0.00
08/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 02-February-23			GOVI	844.00	843.2410	844.0040	843.2410	0.00
08/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	68260	8	68260	8	0.00
08/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	68160	8	68160	8	0.00
08/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	68360	8	68360	8	0.00
08/09/2022	GOVI On 04-May-23			GOVI	860.02	859.2430	860.0150	859.2430	0.00
08/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	71350	6	71350	6	0.00
08/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	71550	6	71550	6	0.00
08/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	71450	6	71450	6	0.00
08/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 03-August-23			GOVI	877.00	876.2160	877.0000	876.2160	0.00
08/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	397700	39	397700	39	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
08/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	397900	39	397900	39	0.00
08/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	397800	39	397800	39	0.00
08/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 02-November-23			GOVI	893.54	892.7420	893.5420	892.7420	0.00
08/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	77420	7	77420	7	0.00
08/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	77320	7	77320	7	0.00
08/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	77220	7	77220	7	0.00
08/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2022	IGOV On 03-November-22			Index Future	325.59	325.9000	325.5930	325.9000	704.00
08/09/2022	IGOV On 02-February-23			Index Future	331.50	331.8210	331.5040	331.8210	0.00
08/09/2022	IGOV On 04-May-23			Index Future	337.87	338.1950	337.8710	338.1950	0.00
08/09/2022	IGOV On 03-August-23			Index Future	344.62	344.9520	344.6200	344.9520	0.00
08/09/2022	IGOV On 02-November-23			Index Future	351.20	351.5330	351.1950	351.5330	0.00
08/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
08/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.77	94.1850	5.7700	94.1850	0.00
08/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5450	6.4550	93.5450	0.00
08/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.54	93.4700	6.5400	93.4700	0.00
08/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.08	92.9350	7.0800	92.9350	68.00
08/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.17	92.8500	7.1700	92.8500	0.00
08/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.60	92.4300	7.5950	92.4300	0.00
08/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.67	92.3400	7.6650	92.3400	0.00
08/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.09	91.9050	8.0850	91.9050	0.00
08/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.18	91.8050	8.1800	91.8050	75.00
08/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.19	91.8000	8.1900	91.8000	272.00
08/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.19	91.8000	8.1900	91.8000	0.00
08/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.19	91.8050	8.1850	91.8050	0.00
08/09/2022	R023 On 03-November-22			Bond Future	7.18	101.6359	7.1757	101.6359	23,874.00
08/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
08/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
08/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
08/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	280	0	280	0	0.00
08/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	283	0	283	0	0.00
08/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	277	0	277	0	0.00
08/09/2022	R035 On 03-November-22			Bond Future	11.25	86.0041	11.2543	86.0041	61,488.00
08/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	11	0	11	0	582.00
08/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	94	0	94	0	976.00
08/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1248	1	1248	1	0.00
08/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1275	1	1275	1	0.00
08/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	267	0	267	0	0.00
08/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1303	1	1303	1	0.00
08/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	7841	8	7841	8	0.00
08/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	906	1	906	1	0.00
08/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1045	1	1045	1	976.00
08/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2467	2	2467	2	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	85	0	85	0	976.00
08/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1913	2	1913	2	0.00
08/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4394	4	4394	4	582.00
08/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1945	2	1945	2	0.00
08/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	2248	2	2248	2	0.00
08/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1977	2	1977	2	0.00
08/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5928	6	5928	6	0.00
08/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8996	9	8996	9	0.00
08/09/2022	R035 On 02-February-23			Bond Future	11.40	87.5456	11.4040	87.5456	106,331.00
08/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4714	5	4714	5	0.00
08/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	9909	10	9909	10	0.00
08/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1739	2	1739	2	976.00
08/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1764	2	1764	2	0.00
08/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1323	1	1323	1	0.00
08/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1343	1	1343	1	0.00
08/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	513	1	513	1	976.00
08/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	928	1	928	1	388.00
08/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4562	5	4562	5	0.00
08/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1363	1	1363	1	0.00
08/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	961	1	961	1	0.00
08/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	866	1	866	1	0.00
08/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	195	0	195	0	582.00
08/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	213	0	213	0	0.00
08/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	232	0	232	0	388.00
08/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9529	10	9529	10	0.00
08/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	10024	10	10024	10	0.00
08/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5631	6	5631	6	0.00
08/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5448	5	5448	5	0.00
08/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5357	5	5357	5	582.00
08/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	7154	7	7154	7	0.00
08/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4427	4	4427	4	0.00
08/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	415	0	415	0	976.00
08/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	9775	10	9775	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
08/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4466	4	4466	4	0.00
08/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4506	5	4506	5	0.00
08/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3757	4	3757	4	582.00
08/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3791	4	3791	4	0.00
08/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1522	2	1522	2	388.00
08/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1586	2	1586	2	0.00
08/09/2022	R035 On 04-May-23			Bond Future	11.54	84.7076	11.5376	84.7076	0.00
08/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2544	3	2544	3	0.00
08/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1046	1	1046	1	491.00
08/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	495	0	495	0	388.00
08/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6614	7	6614	7	0.00
08/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2422	2	2422	2	491.00
08/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2495	2	2495	2	0.00
08/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2520	3	2520	3	0.00
08/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1290	1	1290	1	388.00
08/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9457	9	9457	9	0.00
08/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	966	1	966	1	491.00
08/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6766	7	6766	7	0.00
08/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1684	2	1684	2	388.00
08/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4344	4	4344	4	0.00
08/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10722	11	10722	11	0.00
08/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7630	8	7630	8	0.00
08/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4510	5	4510	5	0.00
08/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4410	4	4410	4	0.00
08/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4377	4	4377	4	0.00
08/09/2022	R035 On 03-August-23			Bond Future	11.67	86.3839	11.6660	86.3839	0.00
08/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5020	5	5020	5	0.00
08/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5052	5	5052	5	0.00
08/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5084	5	5084	5	0.00
08/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3286	3	3286	3	0.00
08/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3306	3	3306	3	0.00
08/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3328	3	3328	3	0.00
08/09/2022	R035 On 02-November-23			Bond Future	11.82	83.5117	11.8194	83.5117	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
08/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3416	3	3416	3	0.00
08/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3369	3	3369	3	0.00
08/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3392	3	3392	3	0.00
08/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5568	6	5568	6	0.00
08/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5600	6	5600	6	0.00
08/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5537	6	5537	6	0.00
08/09/2022	R186 On 03-November-22			Bond Future	8.98	108.9193	8.9816	108.9193	63,832.00
08/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	62	0	62	0	4,310.00
08/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	682	1	682	1	0.00
08/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	232	0	232	0	0.00
08/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	224	0	224	0	0.00
08/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	216	0	216	0	0.00
08/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1806	2	1806	2	0.00
08/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1779	2	1779	2	0.00
08/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	933	1	933	1	4,310.00
08/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1751	2	1751	2	0.00
08/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2726	3	2726	3	0.00
08/09/2022	R186 On 02-February-23			Bond Future	9.12	105.5738	9.1177	105.5738	0.00
08/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	452	0	452	0	0.00
08/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	445	0	445	0	0.00
08/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	437	0	437	0	0.00
08/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3103	3	3103	3	0.00
08/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3077	3	3077	3	0.00
08/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3050	3	3050	3	0.00
08/09/2022	R186 On 04-May-23			Bond Future	9.24	107.5803	9.2387	107.5803	0.00
08/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1104	1	1104	1	0.00
08/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1092	1	1092	1	0.00
08/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1116	1	1116	1	0.00
08/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2377	3	2377	3	0.00
08/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2396	3	2396	3	0.00
08/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2358	2	2358	2	0.00
08/09/2022	R186 On 03-August-23			Bond Future	9.35	104.4054	9.3466	104.4054	0.00
08/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2627	3	2627	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
08/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2590	2	2590	2	0.00
08/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2608	2	2608	2	0.00
08/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1477	2	1477	2	0.00
08/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1487	2	1487	2	0.00
08/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1468	2	1468	2	0.00
08/09/2022	R186 On 02-November-23			Bond Future	9.51	106.3732	9.5064	106.3732	0.00
08/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1865	2	1865	2	0.00
08/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1850	2	1850	2	0.00
08/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1879	2	1879	2	0.00
08/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2166	2	2166	2	0.00
08/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2191	2	2191	2	0.00
08/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2179	2	2179	2	0.00
08/09/2022	R197 On 03-November-22			Bond Future	339.16	339.0354	339.1621	339.0354	831.00
08/09/2022	R197 On 02-February-23			Bond Future	336.40	336.2719	336.3967	336.2719	0.00
08/09/2022	R197 On 04-May-23			Bond Future	342.86	342.7365	342.8617	342.7365	0.00
08/09/2022	R197 On 03-August-23			Bond Future	340.47	340.3476	340.4732	340.3476	0.00
08/09/2022	R197 On 02-November-23			Bond Future	346.97	346.8382	346.9665	346.8382	0.00
08/09/2022	R202 On 03-November-22			Bond Future	250.96	252.2550	250.9626	252.2550	6,148.00
08/09/2022	R202 On 02-February-23			Bond Future	250.78	252.0985	250.7796	252.0985	460.00
08/09/2022	R202 On 04-May-23			Bond Future	255.60	256.9441	255.5983	256.9441	0.00
08/09/2022	R202 On 03-August-23			Bond Future	255.80	257.1716	255.7975	257.1716	0.00
08/09/2022	R202 On 02-November-23			Bond Future	260.68	262.0765	260.6767	262.0765	0.00
08/09/2022	R209 On 03-November-22			Bond Future	11.23	66.6101	11.2265	66.6101	20,285.00
08/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	25	0	25	0	7,750.00
08/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	901	1	901	1	0.00
08/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2226	2	2226	2	0.00
08/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	196	0	196	0	0.00
08/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	860	1	860	1	0.00
08/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	880	1	880	1	0.00
08/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
08/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	2	0	2	0	0.00
08/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	922	1	922	1	0.00
08/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4101	4	4101	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
08/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	307	0	307	0	7,750.00
08/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1938	2	1938	2	0.00
08/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	4063	4	4063	4	0.00
08/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9726	10	9726	10	0.00
08/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	11294	11	11294	11	0.00
08/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	2000	2	2000	2	0.00
08/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	2032	2	2032	2	6,000.00
08/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	847	1	847	1	0.00
08/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1969	2	1969	2	0.00
08/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6739	7	6739	7	6,000.00
08/09/2022	R209 On 02-February-23			Bond Future	11.35	67.8047	11.3550	67.8047	2,066.00
08/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1127	1	1127	1	0.00
08/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1093	1	1093	1	0.00
08/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1110	1	1110	1	0.00
08/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	4000	4	4000	4	0.00
08/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	4073	4	4073	4	0.00
08/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	4036	4	4036	4	0.00
08/09/2022	R209 On 04-May-23			Bond Future	11.47	65.9418	11.4746	65.9418	1,250.00
08/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6198	6	6198	6	0.00
08/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2171	2	2171	2	0.00
08/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1935	2	1935	2	0.00
08/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2127	2	2127	2	0.00
08/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2149	2	2149	2	0.00
08/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	576	1	576	1	7,500.00
08/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8463	8	8463	8	0.00
08/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4037	4	4037	4	0.00
08/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4066	4	4066	4	0.00
08/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4339	4	4339	4	7,500.00
08/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	4007	4	4007	4	0.00
08/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1398	1	1398	1	7,500.00
08/09/2022	R209 On 03-August-23			Bond Future	11.59	67.2471	11.5871	67.2471	0.00
08/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4536	5	4536	5	0.00
08/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4479	4	4479	4	0.00

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08/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4507	5	4507	5	0.00
08/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2805	3	2805	3	0.00
08/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2841	3	2841	3	0.00
08/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2823	3	2823	3	0.00
08/09/2022	R209 On 02-November-23			Bond Future	11.72	65.3650	11.7181	65.3650	0.00
08/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3088	3	3088	3	0.00
08/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3044	3	3044	3	0.00
08/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3066	3	3066	3	0.00
08/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4907	5	4907	5	0.00
08/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4935	5	4935	5	0.00
08/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4880	5	4880	5	0.00
08/09/2022	R210 On 03-November-22			Bond Future	231.33	231.1529	231.3294	231.1529	732.00
08/09/2022	R210 On 02-February-23			Bond Future	235.53	235.3532	235.5302	235.3532	300.00
08/09/2022	R210 On 04-May-23			Bond Future	236.93	236.7524	236.9313	236.7524	0.00
08/09/2022	R210 On 03-August-23			Bond Future	241.67	241.4851	241.6666	241.4851	0.00
08/09/2022	R210 On 02-November-23			Bond Future	243.03	242.8483	243.0332	242.8483	0.00
08/09/2022	R213 On 03-November-22			Bond Future	10.80	80.5802	10.8010	80.5802	34,054.00
08/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	1	0	200.00
08/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	36	0	36	0	0.00
08/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	407	0	407	0	0.00
08/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	182	0	182	0	0.00
08/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	66	0	66	0	0.00
08/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	1	0	476.00
08/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	380	0	380	0	0.00
08/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	393	0	393	0	0.00
08/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	367	0	367	0	0.00
08/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2407	3	2407	3	200.00
08/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2337	3	2337	3	0.00
08/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2372	3	2372	3	0.00
08/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7977	8	7977	8	0.00
08/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	4009	4	4009	4	200.00
08/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	3093	3	3093	3	476.00
08/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2302	2	2302	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
08/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	4677	5	4677	5	476.00
08/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	8293	9	8293	9	0.00
08/09/2022	R213 On 02-February-23			Bond Future	10.96	82.0246	10.9585	82.0246	0.00
08/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1033	1	1033	1	912.00
08/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	751	1	751	1	0.00
08/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	740	1	740	1	0.00
08/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	129	0	129	0	476.00
08/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	552	1	552	1	0.00
08/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	5900	6	5900	6	0.00
08/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	762	1	762	1	0.00
08/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	916	1	916	1	0.00
08/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3736	4	3736	4	476.00
08/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	522	1	522	1	912.00
08/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4189	4	4189	4	0.00
08/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3475	4	3475	4	0.00
08/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8841	9	8841	9	0.00
08/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	5002	5	5002	5	476.00
08/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4226	4	4226	4	0.00
08/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4152	4	4152	4	0.00
08/09/2022	R213 On 04-May-23			Bond Future	11.10	80.0323	11.0991	80.0323	0.00
08/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1862	2	1862	2	0.00
08/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1843	2	1843	2	0.00
08/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1881	2	1881	2	0.00
08/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3442	4	3442	4	0.00
08/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3495	4	3495	4	0.00
08/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3468	4	3468	4	0.00
08/09/2022	R213 On 03-August-23			Bond Future	11.23	81.6156	11.2346	81.6156	0.00
08/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3972	4	3972	4	0.00
08/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3945	4	3945	4	0.00
08/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3998	4	3998	4	0.00
08/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2336	2	2336	2	0.00
08/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2352	2	2352	2	0.00
08/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2321	2	2321	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
08/09/2022	R213 On 02-November-23			Bond Future	11.40	79.6046	11.4022	79.6046	0.00
08/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2736	3	2736	3	0.00
08/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2715	3	2715	3	0.00
08/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2756	3	2756	3	0.00
08/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3904	4	3904	4	0.00
08/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3949	4	3949	4	0.00
08/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3927	4	3927	4	0.00
08/09/2022	R214 On 03-November-22			Bond Future	11.38	64.0492	11.3822	64.0492	25,440.00
08/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1387	1	1387	1	0.00
08/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1360	1	1360	1	0.00
08/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1333	1	1333	1	0.00
08/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1506	1	1506	1	0.00
08/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1532	2	1532	2	0.00
08/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1559	2	1559	2	0.00
08/09/2022	R214 On 02-February-23			Bond Future	11.51	65.1972	11.5069	65.1972	64,507.00
08/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1492	2	1492	2	0.00
08/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1450	1	1450	1	0.00
08/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1471	2	1471	2	0.00
08/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3774	4	3774	4	0.00
08/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3808	4	3808	4	0.00
08/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3740	4	3740	4	0.00
08/09/2022	R214 On 04-May-23			Bond Future	11.62	63.1392	11.6172	63.1392	0.00
08/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2570	3	2570	3	0.00
08/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2521	3	2521	3	0.00
08/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2546	3	2546	3	0.00
08/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3843	4	3843	4	0.00
08/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3872	4	3872	4	0.00
08/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3815	4	3815	4	0.00
08/09/2022	R214 On 03-August-23			Bond Future	11.72	64.3885	11.7222	64.3885	0.00
08/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5033	5	5033	5	0.00
08/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	4973	5	4973	5	0.00
08/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5003	5	5003	5	0.00
08/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2884	3	2884	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
08/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2902	3	2902	3	0.00
08/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2866	3	2866	3	0.00
08/09/2022	R214 On 02-November-23			Bond Future	11.85	62.3062	11.8458	62.3062	0.00
08/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3179	3	3179	3	0.00
08/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3224	3	3224	3	0.00
08/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3201	3	3201	3	0.00
08/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	5182	5	5182	5	0.00
08/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5212	5	5212	5	0.00
08/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	5151	5	5151	5	0.00
08/09/2022	R248 On 03-November-22			Bond Future	11.37	80.0339	11.3735	80.0339	246,512.00
08/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	15	0	15	0	0.00
08/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1565	2	1565	2	950.00
08/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1598	2	1598	2	0.00
08/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4058	4	4058	4	0.00
08/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	300	0	300	0	0.00
08/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	207	0	207	0	950.00
08/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1631	2	1631	2	0.00
08/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1259	1	1259	1	0.00
08/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2436	2	2436	2	0.00
08/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	2060	2	2060	2	0.00
08/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	2025	2	2025	2	0.00
08/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	5698	6	5698	6	0.00
08/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	5045	5	5045	5	0.00
08/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	670	1	670	1	0.00
08/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	10240	10	10240	10	0.00
08/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1991	2	1991	2	0.00
08/09/2022	R248 On 02-February-23			Bond Future	11.49	81.5052	11.4921	81.5052	0.00
08/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1928	2	1928	2	2,700.00
08/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1820	2	1820	2	0.00
08/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	1847	2	1847	2	0.00
08/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	588	1	588	1	2,700.00
08/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1874	2	1874	2	0.00
08/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	4665	5	4665	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
08/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4580	5	4580	5	0.00
08/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8384	8	8384	8	0.00
08/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4708	5	4708	5	0.00
08/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4752	5	4752	5	0.00
08/09/2022	R248 On 04-May-23			Bond Future	11.60	78.5968	11.6045	78.5968	0.00
08/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3101	3	3101	3	0.00
08/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3132	3	3132	3	0.00
08/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3163	3	3163	3	0.00
08/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4837	5	4837	5	0.00
08/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4873	5	4873	5	0.00
08/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4910	5	4910	5	0.00
08/09/2022	R248 On 03-August-23			Bond Future	11.71	80.1147	11.7148	80.1147	0.00
08/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6048	6	6048	6	0.00
08/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6085	6	6085	6	0.00
08/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6122	6	6122	6	0.00
08/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3684	4	3684	4	0.00
08/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3707	4	3707	4	0.00
08/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3730	4	3730	4	0.00
08/09/2022	R248 On 02-November-23			Bond Future	11.83	77.2072	11.8346	77.2072	0.00
08/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4108	4	4108	4	0.00
08/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4051	4	4051	4	0.00
08/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4080	4	4080	4	0.00
08/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6311	6	6311	6	0.00
08/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6385	6	6385	6	0.00
08/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6348	6	6348	6	0.00