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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	2025 On 03-November-22			Bond Future	166.42	166.2437	166.4192	166.2437	7,182.00
03/10/2022	2025 On 02-February-23			Bond Future	167.85	167.6748	167.8512	167.6748	232.00
03/10/2022	2025 On 04-May-23			Bond Future	171.34	171.1618	171.3403	171.1618	0.00
03/10/2022	2025 On 03-August-23			Bond Future	173.17	172.9933	173.1747	172.9933	0.00
03/10/2022	2025 On 02-November-23			Bond Future	176.77	176.5875	176.7728	176.5875	0.00
03/10/2022	2029 On 03-November-22			Bond Future	120.48	120.0701	120.4805	120.0701	1,099.00
03/10/2022	2029 On 02-February-23			Bond Future	122.75	122.3386	122.7549	122.3386	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
03/10/2022	2029 On 04-May-23			Bond Future	124.00	123.5782	124.0021	123.5782	0.00
03/10/2022	2029 On 03-August-23			Bond Future	126.61	126.1779	126.6103	126.1779	0.00
03/10/2022	2029 On 02-November-23			Bond Future	127.89	127.4478	127.8891	127.4478	0.00
03/10/2022	2030 On 03-November-22			Bond Future	10.80	87.7317	10.7973	87.7317	62,294.00
03/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	4	0	4	0	0.00
03/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	5	0	5	0	0.00
03/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	24	0	24	0	500.00
03/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3514	3	3514	3	0.00
03/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
03/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	6	0	6	0	0.00
03/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3208	4	3208	4	0.00
03/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2758	3	2758	3	0.00
03/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5107	6	5107	6	0.00
03/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	134	0	134	0	500.00
03/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3254	4	3254	4	0.00
03/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3301	4	3301	4	0.00
03/10/2022	2030 On 02-February-23			Bond Future	10.95	85.3621	10.9534	85.3621	5,200.00
03/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3493	3	3493	3	5,000.00
03/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2290	2	2290	2	0.00
03/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2392	2	2392	2	0.00
03/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	508	0	508	0	0.00
03/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	387	0	387	0	388.00
03/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	58	0	58	0	102.00
03/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	106	0	106	0	388.00
03/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	457	0	457	0	0.00
03/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	364	0	364	0	0.00
03/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2905	3	2905	3	5,000.00
03/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	493	0	493	0	0.00
03/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	500	0	500	0	0.00
03/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	369	0	369	0	0.00
03/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	136	0	136	0	0.00
03/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	97	0	97	0	0.00
03/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	297	0	297	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
03/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6163	7	6163	7	102.00
03/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10057	11	10057	11	0.00
03/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8955	10	8955	10	0.00
03/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8767	9	8767	9	0.00
03/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8210	9	8210	9	0.00
03/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5011	6	5011	6	102.00
03/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4737	5	4737	5	0.00
03/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1202	1	1202	1	0.00
03/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1499	2	1499	2	388.00
03/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5618	6	5618	6	0.00
03/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5453	6	5453	6	0.00
03/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5576	6	5576	6	0.00
03/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4815	5	4815	5	0.00
03/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4776	5	4776	5	0.00
03/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1569	2	1569	2	0.00
03/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	948	1	948	1	0.00
03/10/2022	2030 On 04-May-23			Bond Future	11.09	87.1207	11.0868	87.1207	0.00
03/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6714	6	6714	6	0.00
03/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3818	3	3818	3	0.00
03/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5043	5	5043	5	0.00
03/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6488	6	6488	6	0.00
03/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1434	1	1434	1	0.00
03/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1611	1	1611	1	350.00
03/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	489	0	489	0	150.00
03/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	789	1	789	1	1,080.00
03/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3076	3	3076	3	0.00
03/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1256	1	1256	1	479.00
03/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1403	1	1403	1	0.00
03/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1419	1	1419	1	0.00
03/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	544	0	544	0	479.00
03/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	617	1	617	1	388.00
03/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	238	0	238	0	388.00
03/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9504	10	9504	10	0.00

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03/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7159	8	7159	8	0.00
03/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6365	7	6365	7	0.00
03/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6798	7	6798	7	0.00
03/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3811	4	3811	4	0.00
03/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	3839	4	3839	4	0.00
03/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4130	5	4130	5	0.00
03/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2016	2	2016	2	150.00
03/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5536	6	5536	6	0.00
03/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3480	4	3480	4	0.00
03/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3782	4	3782	4	0.00
03/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	778	1	778	1	479.00
03/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1136	1	1136	1	1,080.00
03/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1604	2	1604	2	388.00
03/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	734	1	734	1	350.00
03/10/2022	2030 On 03-August-23			Bond Future	11.23	84.9277	11.2282	84.9277	0.00
03/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6422	6	6422	6	0.00
03/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3048	3	3048	3	0.00
03/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7343	7	7343	7	0.00
03/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3001	3	3001	3	0.00
03/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3025	3	3025	3	0.00
03/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1315	1	1315	1	1,012.00
03/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1664	1	1664	1	350.00
03/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4069	5	4069	5	0.00
03/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2511	3	2511	3	0.00
03/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2546	3	2546	3	0.00
03/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	878	1	878	1	350.00
03/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4786	5	4786	5	0.00
03/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1077	1	1077	1	1,012.00
03/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2528	3	2528	3	0.00
03/10/2022	2030 On 02-November-23			Bond Future	11.37	86.6740	11.3749	86.6740	0.00
03/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1929	2	1929	2	0.00
03/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1913	2	1913	2	0.00
03/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1897	2	1897	2	0.00

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03/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4212	5	4212	5	0.00
03/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4187	5	4187	5	0.00
03/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4163	5	4163	5	0.00
03/10/2022	2032 On 03-November-22			Bond Future	11.26	82.9894	11.2602	82.9894	171,147.00
03/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
03/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
03/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1928	2	1928	2	0.00
03/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5081	4	5081	4	0.00
03/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	51	0	51	0	0.00
03/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	56	0	56	0	750.00
03/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1573	1	1573	1	0.00
03/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	1	0	1	0	500.00
03/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	10	0	10	0	0.00
03/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	21	0	21	0	0.00
03/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	1	0	1	0	0.00
03/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
03/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	1	0	1	0	0.00
03/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
03/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7127	8	7127	8	0.00
03/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6069	7	6069	7	454.00
03/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5793	6	5793	6	180.00
03/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10346	11	10346	11	0.00
03/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9760	10	9760	10	0.00
03/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3647	4	3647	4	180.00
03/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10640	11	10640	11	0.00
03/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4010	5	4010	5	454.00
03/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5519	6	5519	6	0.00
03/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	625	1	625	1	7,500.00
03/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3098	4	3098	4	0.00
03/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3147	4	3147	4	0.00
03/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	62	0	62	0	750.00
03/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	487	1	487	1	500.00
03/10/2022	2032 On 02-February-23			Bond Future	11.41	84.5369	11.4150	84.5369	18.00

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03/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3401	3	3401	3	0.00
03/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6688	6	6688	6	0.00
03/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	454	0	454	0	0.00
03/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	462	0	462	0	0.00
03/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	305	0	305	0	0.00
03/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	46	0	46	0	454.00
03/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2932	3	2932	3	0.00
03/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	470	0	470	0	0.00
03/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	557	0	557	0	0.00
03/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	733	1	733	1	750.00
03/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	340	0	340	0	500.00
03/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	69	0	69	0	500.00
03/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	191	0	191	0	750.00
03/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	7983	9	7983	9	0.00
03/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10397	11	10397	11	0.00
03/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6494	7	6494	7	0.00
03/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4500	5	4500	5	0.00
03/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5215	6	5215	6	454.00
03/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5658	6	5658	6	0.00
03/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1597	2	1597	2	0.00
03/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11298	12	11298	12	0.00
03/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6783	7	6783	7	454.00
03/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5703	6	5703	6	0.00
03/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5748	6	5748	6	0.00
03/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	469	1	469	1	750.00
03/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1350	2	1350	2	500.00
03/10/2022	2032 On 04-May-23			Bond Future	11.55	82.1140	11.5454	82.1140	0.00
03/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1064	1	1064	1	400.00
03/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1420	1	1420	1	0.00
03/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1437	1	1437	1	0.00
03/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1454	1	1454	1	0.00
03/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2414	2	2414	2	400.00
03/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9036	8	9036	8	0.00

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03/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	627	1	627	1	400.00
03/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	4677	5	4677	5	0.00
03/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	4711	5	4711	5	0.00
03/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	4744	5	4744	5	0.00
03/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5664	6	5664	6	0.00
03/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3261	4	3261	4	0.00
03/10/2022	2032 On 03-August-23			Bond Future	11.68	83.8247	11.6768	83.8247	2,600.00
03/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3365	3	3365	3	0.00
03/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3391	3	3391	3	0.00
03/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3765	3	3765	3	5,000.00
03/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3417	3	3417	3	0.00
03/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	2982	3	2982	3	0.00
03/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	2729	3	2729	3	0.00
03/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3003	3	3003	3	0.00
03/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3023	3	3023	3	0.00
03/10/2022	2032 On 02-November-23			Bond Future	11.82	81.3879	11.8223	81.3879	0.00
03/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2171	2	2171	2	0.00
03/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2190	2	2190	2	0.00
03/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2209	2	2209	2	0.00
03/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4926	5	4926	5	0.00
03/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4956	5	4956	5	0.00
03/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4984	5	4984	5	0.00
03/10/2022	2033 On 03-November-22			Bond Future	113.60	112.7801	113.6039	112.7801	1,415.00
03/10/2022	2033 On 02-February-23			Bond Future	115.75	114.9109	115.7487	114.9109	6,141.00
03/10/2022	2033 On 04-May-23			Bond Future	116.76	115.9084	116.7626	115.9084	0.00
03/10/2022	2033 On 03-August-23			Bond Future	119.22	118.3467	119.2185	118.3467	0.00
03/10/2022	2033 On 02-November-23			Bond Future	120.25	119.3637	120.2534	119.3637	0.00
03/10/2022	2037 On 03-November-22			Bond Future	11.71	79.4023	11.7142	79.4023	60,175.00
03/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	303	0	303	0	0.00
03/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	316	0	316	0	0.00
03/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	328	0	328	0	0.00
03/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	2671	3	2671	3	0.00
03/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	2718	3	2718	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
03/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	2624	3	2624	3	0.00
03/10/2022	2037 On 02-February-23			Bond Future	11.86	76.6270	11.8555	76.6270	76,247.00
03/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	846	1	846	1	636.00
03/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	772	1	772	1	0.00
03/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2904	2	2904	2	0.00
03/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	744	1	744	1	0.00
03/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	758	1	758	1	0.00
03/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	5519	6	5519	6	0.00
03/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	5566	6	5566	6	0.00
03/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	5473	6	5473	6	0.00
03/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5243	6	5243	6	0.00
03/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2269	3	2269	3	636.00
03/10/2022	2037 On 04-May-23			Bond Future	11.98	78.2064	11.9787	78.2064	0.00
03/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2741	2	2741	2	400.00
03/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1201	1	1201	1	400.00
03/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9621	9	9621	9	0.00
03/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1679	1	1679	1	0.00
03/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1640	1	1640	1	0.00
03/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1659	1	1659	1	0.00
03/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	5463	6	5463	6	0.00
03/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	6680	7	6680	7	0.00
03/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	5502	6	5502	6	0.00
03/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	838	1	838	1	400.00
03/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	5424	6	5424	6	0.00
03/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	3843	4	3843	4	0.00
03/10/2022	2037 On 03-August-23			Bond Future	12.11	75.5775	12.1066	75.5775	0.00
03/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3822	3	3822	3	0.00
03/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3764	3	3764	3	0.00
03/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3793	3	3793	3	0.00
03/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	3667	4	3667	4	0.00
03/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	3692	4	3692	4	0.00
03/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	3642	4	3642	4	0.00
03/10/2022	2037 On 02-November-23			Bond Future	12.23	77.1317	12.2348	77.1317	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
03/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2456	2	2456	2	0.00
03/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2435	2	2435	2	0.00
03/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2477	2	2477	2	0.00
03/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6190	7	6190	7	0.00
03/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6154	7	6154	7	0.00
03/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6119	7	6119	7	0.00
03/10/2022	2038 On 03-November-22			Bond Future	127.51	126.5964	127.5079	126.5964	5,628.00
03/10/2022	2038 On 02-February-23			Bond Future	127.99	127.0646	127.9916	127.0646	0.00
03/10/2022	2038 On 04-May-23			Bond Future	130.65	129.7078	130.6528	129.7078	0.00
03/10/2022	2038 On 03-August-23			Bond Future	131.41	130.4465	131.4107	130.4465	0.00
03/10/2022	2038 On 02-November-23			Bond Future	134.14	133.1566	134.1410	133.1566	0.00
03/10/2022	2040 On 03-November-22			Bond Future	11.80	81.0919	11.7974	81.0919	55,485.00
03/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
03/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	4	0	4	0	1,467.00
03/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	515	0	515	0	0.00
03/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	370	0	370	0	0.00
03/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	16	0	16	0	0.00
03/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	236	0	236	0	1,467.00
03/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	9	0	9	0	1,078.00
03/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1987	2	1987	2	0.00
03/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	4400	4	4400	4	0.00
03/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	342	0	342	0	0.00
03/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	356	0	356	0	0.00
03/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	150	0	150	0	1,078.00
03/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	3934	5	3934	5	0.00
03/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2792	4	2792	4	0.00
03/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	765	1	765	1	0.00
03/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	7881	9	7881	9	0.00
03/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3368	4	3368	4	0.00
03/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6495	7	6495	7	0.00
03/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2364	3	2364	3	0.00
03/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	174	0	174	0	1,078.00
03/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	2893	4	2893	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
03/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	2842	4	2842	4	0.00
03/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7182	8	7182	8	0.00
03/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	11529	12	11529	12	0.00
03/10/2022	2040 On 02-February-23			Bond Future	11.93	78.0977	11.9347	78.0977	64,691.00
03/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3137	3	3137	3	0.00
03/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	781	1	781	1	0.00
03/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	794	1	794	1	0.00
03/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	115	0	115	0	0.00
03/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	124	0	124	0	388.00
03/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3741	3	3741	3	0.00
03/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3852	3	3852	3	0.00
03/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	808	1	808	1	0.00
03/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	907	1	907	1	621.00
03/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	611	0	611	0	388.00
03/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	578	0	578	0	0.00
03/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	6804	8	6804	8	0.00
03/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	5572	6	5572	6	0.00
03/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2334	3	2334	3	621.00
03/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	5933	7	5933	7	0.00
03/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	1884	2	1884	2	388.00
03/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	1946	2	1946	2	0.00
03/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	11613	12	11613	12	0.00
03/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	6974	8	6974	8	0.00
03/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	11827	13	11827	13	0.00
03/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	5986	7	5986	7	0.00
03/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6039	7	6039	7	0.00
03/10/2022	2040 On 04-May-23			Bond Future	12.05	79.7076	12.0542	79.7076	0.00
03/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8798	8	8798	8	0.00
03/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1875	2	1875	2	0.00
03/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2009	2	2009	2	486.00
03/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	802	1	802	1	486.00
03/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1028	1	1028	1	388.00
03/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	349	0	349	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1854	2	1854	2	0.00
03/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6132	6	6132	6	0.00
03/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1897	2	1897	2	0.00
03/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	5712	6	5712	6	0.00
03/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9250	10	9250	10	0.00
03/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2037	2	2037	2	388.00
03/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1220	1	1220	1	486.00
03/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	5795	6	5795	6	0.00
03/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	12800	14	12800	14	0.00
03/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8180	9	8180	9	0.00
03/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	5507	6	5507	6	0.00
03/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	5753	6	5753	6	0.00
03/10/2022	2040 On 03-August-23			Bond Future	12.18	76.8597	12.1781	76.8597	0.00
03/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4155	4	4155	4	0.00
03/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4124	4	4124	4	0.00
03/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4186	4	4186	4	0.00
03/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	3887	4	3887	4	0.00
03/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	3940	4	3940	4	0.00
03/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	3914	4	3914	4	0.00
03/10/2022	2040 On 02-November-23			Bond Future	12.30	78.4402	12.3018	78.4402	0.00
03/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2599	2	2599	2	0.00
03/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2577	2	2577	2	0.00
03/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2555	2	2555	2	0.00
03/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	6836	7	6836	7	0.00
03/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	6756	7	6756	7	0.00
03/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	6796	7	6796	7	0.00
03/10/2022	2044 On 03-November-22			Bond Future	11.77	77.9505	11.7690	77.9505	74,360.00
03/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	383	0	383	0	0.00
03/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	398	0	398	0	0.00
03/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
03/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	5	0	5	0	1,647.00
03/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	19	0	19	0	0.00
03/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	266	0	266	0	1,647.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	413	0	413	0	0.00
03/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2700	4	2700	4	0.00
03/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3277	4	3277	4	0.00
03/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2750	4	2750	4	0.00
03/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6463	7	6463	7	0.00
03/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	7892	9	7892	9	0.00
03/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	11677	13	11677	13	0.00
03/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	2801	4	2801	4	0.00
03/10/2022	2044 On 02-February-23			Bond Future	11.90	75.0230	11.8979	75.0230	31,719.00
03/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	924	1	924	1	0.00
03/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	986	1	986	1	1,300.00
03/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3059	3	3059	3	0.00
03/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2727	2	2727	2	1,300.00
03/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	909	1	909	1	0.00
03/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	894	1	894	1	0.00
03/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	5763	7	5763	7	0.00
03/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	5710	7	5710	7	0.00
03/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	2714	3	2714	3	0.00
03/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2440	3	2440	3	4,000.00
03/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5451	6	5451	6	0.00
03/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	5658	6	5658	6	0.00
03/10/2022	2044 On 04-May-23			Bond Future	12.01	76.5694	12.0095	76.5694	0.00
03/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4413	4	4413	4	0.00
03/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2012	2	2012	2	0.00
03/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2827	2	2827	2	0.00
03/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3578	3	3578	3	0.00
03/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	1989	2	1989	2	0.00
03/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	1966	2	1966	2	0.00
03/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	5714	6	5714	6	0.00
03/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	5671	6	5671	6	0.00
03/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	4412	5	4412	5	4,115.00
03/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	3635	4	3635	4	4,115.00
03/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	5629	6	5629	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	2992	3	2992	3	1,500.00
03/10/2022	2044 On 03-August-23			Bond Future	12.12	73.7815	12.1249	73.7815	0.00
03/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4222	4	4222	4	0.00
03/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4160	4	4160	4	0.00
03/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4191	4	4191	4	0.00
03/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	3984	5	3984	5	0.00
03/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4012	5	4012	5	0.00
03/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	3957	4	3957	4	0.00
03/10/2022	2044 On 02-November-23			Bond Future	12.24	75.2987	12.2397	75.2987	0.00
03/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2651	2	2651	2	0.00
03/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2674	2	2674	2	0.00
03/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2697	2	2697	2	0.00
03/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	6764	7	6764	7	0.00
03/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	6804	8	6804	8	0.00
03/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	6845	8	6845	8	0.00
03/10/2022	2046 On 03-November-22			Bond Future	113.43	111.4589	113.4278	111.4589	16,546.00
03/10/2022	2046 On 02-February-23			Bond Future	115.57	113.5648	115.5690	113.5648	0.00
03/10/2022	2046 On 04-May-23			Bond Future	115.92	113.8775	115.9223	113.8775	0.00
03/10/2022	2046 On 03-August-23			Bond Future	118.36	116.2736	118.3611	116.2736	0.00
03/10/2022	2046 On 02-November-23			Bond Future	118.70	116.5655	118.6963	116.5655	0.00
03/10/2022	2050 On 03-November-22			Bond Future	116.11	114.0003	116.1055	114.0003	12,564.00
03/10/2022	2050 On 02-February-23			Bond Future	116.16	114.0128	116.1561	114.0128	0.00
03/10/2022	2050 On 04-May-23			Bond Future	118.57	116.3843	118.5710	116.3843	0.00
03/10/2022	2050 On 03-August-23			Bond Future	118.85	116.6218	118.8540	116.6218	0.00
03/10/2022	2050 On 02-November-23			Bond Future	121.32	119.0448	121.3233	119.0448	0.00
03/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	AL37 On 03-November-22			Index Future	823.11	817.9620	823.1050	817.9620	0.00
03/10/2022	AL37 On 02-February-23			Index Future	838.42	833.2150	838.4170	833.2150	0.00
03/10/2022	AL37 On 04-May-23			Index Future	855.62	850.3370	855.6230	850.3370	0.00
03/10/2022	AL37 On 03-August-23			Index Future	873.42	868.0270	873.4150	868.0270	0.00
03/10/2022	AL37 On 02-November-23			Index Future	891.37	885.8740	891.3710	885.8740	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
03/10/2022	AL7T On 03-November-22			Index Future	938.48	930.9260	938.4760	930.9260	0.00
03/10/2022	AL7T On 02-February-23			Index Future	955.93	948.2850	955.9340	948.2850	0.00
03/10/2022	AL7T On 04-May-23			Index Future	975.55	967.7710	975.5510	967.7710	0.00
03/10/2022	AL7T On 03-August-23			Index Future	995.84	987.9050	995.8370	987.9050	0.00
03/10/2022	AL7T On 02-November-23			Index Future	1016.31	1008.2160	1016.3100	1008.2160	0.00
03/10/2022	ALBI On 03-November-22			Index Future	824.47	816.6640	824.4740	816.6640	123.00
03/10/2022	ALBI On 02-February-23			Index Future	839.81	831.8930	839.8110	831.8930	0.00
03/10/2022	ALBI On 04-May-23			Index Future	857.05	848.9880	857.0450	848.9880	0.00
03/10/2022	ALBI On 03-August-23			Index Future	874.87	866.6500	874.8670	866.6500	0.00
03/10/2022	ALBI On 02-November-23			Index Future	892.85	884.4680	892.8530	884.4680	0.00
03/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2022	ES33 On 03-November-22			Bond Future	12.55	70.9022	12.5528	70.9022	0.00
03/10/2022	ES33 On 02-February-23			Bond Future	12.75	72.2418	12.7461	72.2418	350.00
03/10/2022	ES33 On 04-May-23			Bond Future	12.91	69.9489	12.9130	69.9489	0.00
03/10/2022	ES33 On 03-August-23			Bond Future	13.08	71.4219	13.0826	71.4219	0.00
03/10/2022	ES33 On 02-November-23			Bond Future	13.27	69.1105	13.2691	69.1105	0.00
03/10/2022	ES42 On 03-November-22			Bond Future	12.82	68.8160	12.8150	68.8160	0.00
03/10/2022	ES42 On 02-February-23			Bond Future	12.98	70.1174	12.9842	70.1174	4,769.00
03/10/2022	ES42 On 04-May-23			Bond Future	13.14	67.3128	13.1378	67.3128	0.00
03/10/2022	ES42 On 03-August-23			Bond Future	13.29	68.7315	13.2888	68.7315	0.00
03/10/2022	ES42 On 02-November-23			Bond Future	13.45	65.8969	13.4541	65.8969	0.00
03/10/2022	GOVI On 03-November-22			GOVI	812.83	805.1350	812.8320	805.1350	878.00
03/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	75880	15	75880	15	0.00
03/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	75780	15	75780	15	0.00
03/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	75980	15	75980	15	0.00
03/10/2022	GOVI On 02-February-23			GOVI	827.95	820.1490	827.9530	820.1490	0.00
03/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	228770	31	228770	31	0.00
03/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	228670	31	228670	31	0.00
03/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	228870	31	228870	31	0.00
03/10/2022	GOVI On 04-May-23			GOVI	844.94	837.0020	844.9430	837.0020	0.00
03/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	79270	16	79270	16	0.00
03/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	79170	16	79170	16	0.00
03/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	79370	16	79370	16	0.00
03/10/2022	GOVI On 03-August-23			GOVI	862.51	854.4150	862.5140	854.4150	0.00
03/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	252840	17	252840	17	0.00
03/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	253040	17	253040	17	0.00
03/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	252940	17	252940	17	0.00
03/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 02-November-23			GOVI	880.25	871.9810	880.2460	871.9810	0.00
03/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
03/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	55640	14	55640	14	0.00
03/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	55740	14	55740	14	0.00
03/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	55540	14	55540	14	0.00
03/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2022	IGOV On 03-November-22			Index Future	320.46	318.1420	320.4590	318.1420	702.00
03/10/2022	IGOV On 02-February-23			Index Future	326.50	324.1530	326.4990	324.1530	0.00
03/10/2022	IGOV On 04-May-23			Index Future	333.28	330.8910	333.2760	330.8910	0.00
03/10/2022	IGOV On 03-August-23			Index Future	340.28	337.8500	340.2820	337.8500	0.00
03/10/2022	IGOV On 02-November-23			Index Future	347.35	344.8690	347.3520	344.8690	0.00
03/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.51	93.4450	6.5050	93.4450	0.00
03/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.3850	6.5150	93.3850	0.00
03/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.33	92.5650	7.3300	92.5650	68.00
03/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.38	92.5250	7.3750	92.5250	0.00
03/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.93	91.9050	7.9250	91.9050	0.00
03/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.98	91.8650	7.9750	91.8650	0.00
03/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.28	91.5050	8.2750	91.5050	0.00
03/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.4050	8.3450	91.4050	75.00
03/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.40	91.3500	8.4000	91.3500	272.00
03/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.42	91.3150	8.4150	91.3150	0.00
03/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.37	91.3450	8.3650	91.3450	0.00
03/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.43	91.2800	8.4300	91.2800	0.00
03/10/2022	R023 On 03-November-22			Bond Future	7.31	101.5783	7.3064	101.5783	11,802.00
03/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
03/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
03/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
03/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	320	0	320	0	0.00
03/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	323	0	323	0	0.00
03/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	317	0	317	0	0.00
03/10/2022	R035 On 03-November-22			Bond Future	11.59	83.2915	11.5936	83.2915	63,733.00
03/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
03/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	2	0	2	0	976.00
03/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	253	0	253	0	0.00
03/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	264	0	264	0	0.00
03/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	13	0	13	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
03/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	274	0	274	0	0.00
03/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5860	5	5860	5	0.00
03/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	135	0	135	0	0.00
03/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	179	0	179	0	976.00
03/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3641	4	3641	4	582.00
03/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	48	0	48	0	976.00
03/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	2830	4	2830	4	0.00
03/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6085	7	6085	7	582.00
03/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	2878	4	2878	4	0.00
03/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3327	4	3327	4	0.00
03/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	2927	4	2927	4	0.00
03/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	7781	9	7781	9	0.00
03/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	10930	12	10930	12	0.00
03/10/2022	R035 On 02-February-23			Bond Future	11.75	84.8447	11.7465	84.8447	108,831.00
03/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3212	3	3212	3	0.00
03/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8066	7	8066	7	0.00
03/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	900	1	900	1	976.00
03/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	916	1	916	1	0.00
03/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	650	1	650	1	0.00
03/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	661	1	661	1	0.00
03/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	218	0	218	0	976.00
03/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	435	0	435	0	388.00
03/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3080	3	3080	3	0.00
03/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	672	1	672	1	0.00
03/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	67	0	67	0	582.00
03/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	452	0	452	0	0.00
03/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	403	0	403	0	0.00
03/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	75	0	75	0	0.00
03/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	83	0	83	0	388.00
03/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11300	12	11300	12	0.00
03/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7088	8	7088	8	0.00
03/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	6874	8	6874	8	0.00
03/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	6768	7	6768	7	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
03/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	8779	10	8779	10	0.00
03/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	11815	13	11815	13	0.00
03/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	5655	6	5655	6	0.00
03/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	491	1	491	1	976.00
03/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11557	12	11557	12	0.00
03/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	5704	6	5704	6	0.00
03/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	5752	6	5752	6	0.00
03/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	4828	5	4828	5	582.00
03/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	4871	5	4871	5	0.00
03/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	1939	2	1939	2	388.00
03/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2023	2	2023	2	0.00
03/10/2022	R035 On 04-May-23			Bond Future	11.87	82.0845	11.8698	82.0845	0.00
03/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1648	1	1648	1	0.00
03/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	262	0	262	0	388.00
03/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	621	1	621	1	491.00
03/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5107	5	5107	5	0.00
03/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1561	1	1561	1	491.00
03/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1613	1	1613	1	0.00
03/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1630	1	1630	1	0.00
03/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	791	1	791	1	388.00
03/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7790	7	7790	7	0.00
03/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1125	1	1125	1	491.00
03/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8092	9	8092	9	0.00
03/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2003	2	2003	2	388.00
03/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5273	6	5273	6	0.00
03/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9031	10	9031	10	0.00
03/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12315	13	12315	13	0.00
03/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	5475	6	5475	6	0.00
03/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5354	6	5354	6	0.00
03/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5313	6	5313	6	0.00
03/10/2022	R035 On 03-August-23			Bond Future	12.00	83.7944	11.9957	83.7944	0.00
03/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3650	3	3650	3	0.00
03/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3678	3	3678	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
03/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3706	3	3706	3	0.00
03/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	3683	4	3683	4	0.00
03/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	3708	4	3708	4	0.00
03/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	3733	4	3733	4	0.00
03/10/2022	R035 On 02-November-23			Bond Future	12.14	81.0118	12.1361	81.0118	0.00
03/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2342	2	2342	2	0.00
03/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2307	2	2307	2	0.00
03/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2325	2	2325	2	0.00
03/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6170	7	6170	7	0.00
03/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6208	7	6208	7	0.00
03/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6132	7	6132	7	0.00
03/10/2022	R186 On 03-November-22			Bond Future	9.32	107.2811	9.3242	107.2811	63,188.00
03/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
03/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	102	0	102	0	0.00
03/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	3	0	3	0	0.00
03/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	2	0	2	0	0.00
03/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	2	0	2	0	0.00
03/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2779	3	2779	3	0.00
03/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2744	3	2744	3	0.00
03/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1539	2	1539	2	4,310.00
03/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2709	3	2709	3	0.00
03/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3851	5	3851	5	0.00
03/10/2022	R186 On 02-February-23			Bond Future	9.46	103.9814	9.4645	103.9814	0.00
03/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	282	0	282	0	0.00
03/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	278	0	278	0	0.00
03/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	274	0	274	0	0.00
03/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	4073	5	4073	5	0.00
03/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	4043	5	4043	5	0.00
03/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	4013	5	4013	5	0.00
03/10/2022	R186 On 04-May-23			Bond Future	9.56	106.1219	9.5607	106.1219	0.00
03/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	798	1	798	1	0.00
03/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	789	1	789	1	0.00
03/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	806	1	806	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	3060	4	3060	4	0.00
03/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	3083	4	3083	4	0.00
03/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	3036	4	3036	4	0.00
03/10/2022	R186 On 03-August-23			Bond Future	9.66	103.0255	9.6596	103.0255	0.00
03/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2018	2	2018	2	0.00
03/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	1985	2	1985	2	0.00
03/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2001	2	2001	2	0.00
03/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1771	2	1771	2	0.00
03/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1783	2	1783	2	0.00
03/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1759	2	1759	2	0.00
03/10/2022	R186 On 02-November-23			Bond Future	9.78	105.1439	9.7825	105.1439	0.00
03/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3046	3	3046	3	0.00
03/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1411	1	1411	1	0.00
03/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1423	1	1423	1	0.00
03/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1436	1	1436	1	0.00
03/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1157	1	1157	1	1,715.00
03/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2463	3	2463	3	0.00
03/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2477	3	2477	3	0.00
03/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2862	3	2862	3	0.00
03/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2492	3	2492	3	0.00
03/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1363	2	1363	2	1,715.00
03/10/2022	R197 On 03-November-22			Bond Future	336.02	335.8989	336.0207	335.8989	831.00
03/10/2022	R197 On 02-February-23			Bond Future	333.45	333.3358	333.4550	333.3358	0.00
03/10/2022	R197 On 04-May-23			Bond Future	340.39	340.2694	340.3879	340.2694	0.00
03/10/2022	R197 On 03-August-23			Bond Future	338.36	338.2452	338.3641	338.2452	0.00
03/10/2022	R197 On 02-November-23			Bond Future	345.39	345.2730	345.3943	345.2730	0.00
03/10/2022	R202 On 03-November-22			Bond Future	247.40	247.2890	247.3961	247.2890	6,206.00
03/10/2022	R202 On 02-February-23			Bond Future	247.33	247.2289	247.3343	247.2289	460.00
03/10/2022	R202 On 04-May-23			Bond Future	252.48	252.3703	252.4756	252.3703	0.00
03/10/2022	R202 On 03-August-23			Bond Future	252.91	252.8017	252.9078	252.8017	0.00
03/10/2022	R202 On 02-November-23			Bond Future	258.16	258.0542	258.1625	258.0542	0.00
03/10/2022	R209 On 03-November-22			Bond Future	11.58	64.0918	11.5804	64.0918	19,030.00
03/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	7,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	814	1	814	1	1,136.00
03/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	135	0	135	0	0.00
03/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	8	0	8	0	0.00
03/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	79	0	79	0	1,136.00
03/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	129	0	129	0	0.00
03/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	142	0	142	0	0.00
03/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
03/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
03/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	149	0	149	0	0.00
03/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2355	2	2355	2	0.00
03/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	337	1	337	1	7,750.00
03/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	2939	4	2939	4	0.00
03/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	5650	6	5650	6	0.00
03/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3553	4	3553	4	0.00
03/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11500	12	11500	12	0.00
03/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13069	14	13069	14	0.00
03/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	2985	4	2985	4	0.00
03/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3077	4	3077	4	6,000.00
03/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3031	4	3031	4	0.00
03/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1211	2	1211	2	0.00
03/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8490	9	8490	9	6,000.00
03/10/2022	R209 On 02-February-23			Bond Future	11.71	65.2870	11.7123	65.2870	2,066.00
03/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	539	0	539	0	0.00
03/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	529	0	529	0	0.00
03/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	520	0	520	0	0.00
03/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5172	6	5172	6	0.00
03/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5260	6	5260	6	0.00
03/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5216	6	5216	6	0.00
03/10/2022	R209 On 04-May-23			Bond Future	11.82	63.4769	11.8238	63.4769	2,975.00
03/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1361	1	1361	1	0.00
03/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1188	1	1188	1	0.00
03/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4787	4	4787	4	0.00
03/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1329	1	1329	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1345	1	1345	1	0.00
03/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	309	0	309	0	7,500.00
03/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	9890	11	9890	11	0.00
03/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	4926	5	4926	5	0.00
03/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	4961	6	4961	6	0.00
03/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	1680	2	1680	2	7,500.00
03/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5285	6	5285	6	10,000.00
03/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	4891	5	4891	5	0.00
03/10/2022	R209 On 03-August-23			Bond Future	11.93	64.7994	11.9347	64.7994	0.00
03/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3262	3	3262	3	0.00
03/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3237	3	3237	3	0.00
03/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3213	3	3213	3	0.00
03/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3190	4	3190	4	0.00
03/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3235	4	3235	4	0.00
03/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3212	4	3212	4	0.00
03/10/2022	R209 On 02-November-23			Bond Future	12.05	62.9799	12.0549	62.9799	0.00
03/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	2068	2	2068	2	0.00
03/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	2050	2	2050	2	0.00
03/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	2033	2	2033	2	0.00
03/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5505	6	5505	6	0.00
03/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5472	6	5472	6	0.00
03/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5441	6	5441	6	0.00
03/10/2022	R210 On 03-November-22			Bond Future	228.30	227.6289	228.2956	227.6289	430.00
03/10/2022	R210 On 02-February-23			Bond Future	232.61	231.9296	232.6055	231.9296	300.00
03/10/2022	R210 On 04-May-23			Bond Future	234.33	233.6459	234.3338	233.6459	0.00
03/10/2022	R210 On 03-August-23			Bond Future	239.26	238.5615	239.2630	238.5615	0.00
03/10/2022	R210 On 02-November-23			Bond Future	241.01	240.2984	241.0143	240.2984	0.00
03/10/2022	R213 On 03-November-22			Bond Future	11.14	78.6051	11.1375	78.6051	33,626.00
03/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
03/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
03/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	3	0	3	0	0.00
03/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
03/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	2	0	2	0	0.00
03/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
03/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	2	0	2	0	0.00
03/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	2	0	2	0	0.00
03/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3493	4	3493	4	0.00
03/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3589	4	3589	4	200.00
03/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9523	10	9523	10	0.00
03/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3541	4	3541	4	0.00
03/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4459	5	4459	5	476.00
03/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5491	6	5491	6	200.00
03/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3445	4	3445	4	0.00
03/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6188	7	6188	7	476.00
03/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9839	10	9839	10	0.00
03/10/2022	R213 On 02-February-23			Bond Future	11.30	80.0708	11.2978	80.0708	0.00
03/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	560	0	560	0	912.00
03/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	401	0	401	0	0.00
03/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	51	0	51	0	476.00
03/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	395	0	395	0	0.00
03/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	494	0	494	0	0.00
03/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	408	0	408	0	0.00
03/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4574	4	4574	4	0.00
03/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	282	0	282	0	0.00
03/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	714	1	714	1	912.00
03/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5357	6	5357	6	0.00
03/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4519	5	4519	5	0.00
03/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4832	5	4832	5	476.00
03/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5399	6	5399	6	0.00
03/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10280	11	10280	11	0.00
03/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6251	7	6251	7	476.00
03/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5316	6	5316	6	0.00
03/10/2022	R213 On 04-May-23			Bond Future	11.43	78.1641	11.4253	78.1641	0.00
03/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1252	1	1252	1	0.00
03/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1240	1	1240	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1265	1	1265	1	0.00
03/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4250	5	4250	5	0.00
03/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4315	5	4315	5	0.00
03/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4282	5	4282	5	0.00
03/10/2022	R213 On 03-August-23			Bond Future	11.56	79.7919	11.5565	79.7919	0.00
03/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3007	3	3007	3	0.00
03/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2984	3	2984	3	0.00
03/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3030	3	3030	3	0.00
03/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2741	3	2741	3	0.00
03/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2760	3	2760	3	0.00
03/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2722	3	2722	3	0.00
03/10/2022	R213 On 02-November-23			Bond Future	11.71	77.8789	11.7072	77.8789	0.00
03/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1953	2	1953	2	0.00
03/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1937	2	1937	2	0.00
03/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1970	2	1970	2	0.00
03/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4380	5	4380	5	0.00
03/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4432	5	4432	5	0.00
03/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4406	5	4406	5	0.00
03/10/2022	R214 On 03-November-22			Bond Future	11.70	61.5206	11.6981	61.5206	24,788.00
03/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	358	0	358	0	0.00
03/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	345	0	345	0	0.00
03/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	332	0	332	0	0.00
03/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2128	3	2128	3	0.00
03/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2168	3	2168	3	0.00
03/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2209	3	2209	3	0.00
03/10/2022	R214 On 02-February-23			Bond Future	11.83	62.6678	11.8254	62.6678	64,507.00
03/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	769	1	769	1	0.00
03/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2206	2	2206	2	1,600.00
03/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	783	1	783	1	1,600.00
03/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	741	1	741	1	0.00
03/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	755	1	755	1	0.00
03/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	4694	5	4694	5	0.00
03/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	4736	5	4736	5	0.00

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03/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2333	3	2333	3	0.00
03/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	4652	5	4652	5	0.00
03/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4611	5	4611	5	0.00
03/10/2022	R214 On 04-May-23			Bond Future	11.93	60.6571	11.9273	60.6571	0.00
03/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1698	1	1698	1	0.00
03/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1679	1	1679	1	0.00
03/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1660	1	1660	1	0.00
03/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	4581	5	4581	5	0.00
03/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	4547	5	4547	5	0.00
03/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	4513	5	4513	5	0.00
03/10/2022	R214 On 03-August-23			Bond Future	12.03	61.9206	12.0302	61.9206	0.00
03/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3738	3	3738	3	0.00
03/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3711	3	3711	3	0.00
03/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3684	3	3684	3	0.00
03/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3150	4	3150	4	0.00
03/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3129	4	3129	4	0.00
03/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3108	4	3108	4	0.00
03/10/2022	R214 On 02-November-23			Bond Future	12.14	59.8940	12.1434	59.8940	0.00
03/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2199	2	2199	2	0.00
03/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2166	2	2166	2	0.00
03/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2183	2	2183	2	0.00
03/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	5626	6	5626	6	0.00
03/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	5661	6	5661	6	0.00
03/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5590	6	5590	6	0.00
03/10/2022	R248 On 03-November-22			Bond Future	11.70	76.8668	11.7013	76.8668	248,068.00
03/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
03/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	2026	2	2026	2	0.00
03/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	347	0	347	0	874.00
03/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	362	0	362	0	0.00
03/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	8	0	8	0	874.00
03/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	376	0	376	0	0.00
03/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	227	0	227	0	0.00
03/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	15	0	15	0	0.00

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03/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	6899	8	6899	8	0.00
03/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3543	4	3543	4	0.00
03/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	2982	4	2982	4	0.00
03/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	2929	4	2929	4	0.00
03/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	7639	9	7639	9	0.00
03/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	778	1	778	1	0.00
03/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12365	13	12365	13	0.00
03/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	2876	4	2876	4	0.00
03/10/2022	R248 On 02-February-23			Bond Future	11.82	78.3370	11.8233	78.3370	0.00
03/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	968	1	968	1	0.00
03/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	899	1	899	1	0.00
03/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	238	0	238	0	0.00
03/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	916	1	916	1	0.00
03/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	933	1	933	1	0.00
03/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2427	2	2427	2	2,542.00
03/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	801	1	801	1	2,542.00
03/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6277	7	6277	7	0.00
03/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	5847	7	5847	7	0.00
03/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	5743	7	5743	7	0.00
03/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3205	4	3205	4	0.00
03/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	5900	7	5900	7	0.00
03/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10157	11	10157	11	0.00
03/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	5953	7	5953	7	0.00
03/10/2022	R248 On 04-May-23			Bond Future	11.93	75.4874	11.9285	75.4874	0.00
03/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	1982	2	1982	2	0.00
03/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2005	2	2005	2	0.00
03/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2029	2	2029	2	0.00
03/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	5746	6	5746	6	0.00
03/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	5789	6	5789	6	0.00
03/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	5833	7	5833	7	0.00
03/10/2022	R248 On 03-August-23			Bond Future	12.04	77.0223	12.0379	77.0223	0.00
03/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4376	4	4376	4	0.00
03/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4409	4	4409	4	0.00

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03/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4441	4	4441	4	0.00
03/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4007	5	4007	5	0.00
03/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4034	5	4034	5	0.00
03/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4062	5	4062	5	0.00
03/10/2022	R248 On 02-November-23			Bond Future	12.15	74.1834	12.1484	74.1834	0.00
03/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2749	2	2749	2	0.00
03/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2707	2	2707	2	0.00
03/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2728	2	2728	2	0.00
03/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	6864	8	6864	8	0.00
03/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	6953	8	6953	8	0.00
03/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	6909	8	6909	8	0.00