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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	2025 On 04-August-22			Bond Future	163.30	163.3048	163.3048	163.3048	0.00
10/08/2022	2025 On 03-November-22			Bond Future	166.28	166.1497	166.2826	166.1497	7,599.00
10/08/2022	2025 On 02-February-23			Bond Future	167.52	167.4221	167.5229	167.4221	1,918.00
10/08/2022	2025 On 04-May-23			Bond Future	170.82	170.5517	170.8185	170.5517	0.00
10/08/2022	2025 On 03-August-23			Bond Future	172.55	172.3156	172.5503	172.3156	0.00
10/08/2022	2025 On 02-November-23			Bond Future	175.65	175.3639	175.6546	175.3639	0.00
10/08/2022	2029 On 04-August-22			Bond Future	120.40	120.4003	120.4003	120.4003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2029 On 03-November-22			Bond Future	121.49	121.2583	121.4883	121.2583	1,519.00
10/08/2022	2029 On 02-February-23			Bond Future	123.64	123.4279	123.6365	123.4279	728.00
10/08/2022	2029 On 04-May-23			Bond Future	124.77	124.4364	124.7694	124.4364	0.00
10/08/2022	2029 On 03-August-23			Bond Future	127.32	127.0102	127.3222	127.0102	0.00
10/08/2022	2029 On 02-November-23			Bond Future	128.27	127.9124	128.2684	127.9124	0.00
10/08/2022	2030 On 04-August-22			Bond Future	10.25	88.6614	10.2500	88.6614	0.00
10/08/2022	2030 On 03-November-22			Bond Future	10.16	90.0777	10.1618	90.0777	67,852.00
10/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	1408	1	1408	1	0.00
10/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1693	1	1693	1	500.00
10/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	6453	5	6453	5	0.00
10/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	1430	1	1430	1	0.00
10/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	723	0	723	0	500.00
10/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	1453	1	1453	1	0.00
10/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	1743	2	1743	2	0.00
10/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	1514	2	1514	2	0.00
10/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	2918	4	2918	4	0.00
10/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	1767	2	1767	2	0.00
10/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	161	0	161	0	500.00
10/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	1792	3	1792	3	0.00
10/08/2022	2030 On 02-February-23			Bond Future	10.31	87.6621	10.3096	87.6621	5,200.00
10/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	6081	5	6081	5	5,000.00
10/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	4624	4	4624	4	0.00
10/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	4755	4	4755	4	0.00
10/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1651	1	1651	1	0.00
10/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	1334	1	1334	1	388.00
10/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	346	0	346	0	102.00
10/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	502	0	502	0	388.00
10/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1522	1	1522	1	0.00
10/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	1269	1	1269	1	0.00
10/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	5391	5	5391	5	5,000.00
10/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1612	1	1612	1	0.00
10/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1631	1	1631	1	0.00
10/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	1285	1	1285	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	590	0	590	0	0.00
10/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	476	0	476	0	0.00
10/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	1074	1	1074	1	0.00
10/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	4082	5	4082	5	102.00
10/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	7486	9	7486	9	0.00
10/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	6475	8	6475	8	0.00
10/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	6305	7	6305	7	0.00
10/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	5805	7	5805	7	0.00
10/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	3217	4	3217	4	102.00
10/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	3022	4	3022	4	0.00
10/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	830	1	830	1	0.00
10/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1004	1	1004	1	388.00
10/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	3665	4	3665	4	0.00
10/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	3542	4	3542	4	0.00
10/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	3634	4	3634	4	0.00
10/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	3076	4	3076	4	0.00
10/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	3049	4	3049	4	0.00
10/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1045	1	1045	1	0.00
10/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	678	1	678	1	0.00
10/08/2022	2030 On 04-May-23			Bond Future	10.43	89.2830	10.4325	89.2830	0.00
10/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	9345	8	9345	8	0.00
10/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	6157	5	6157	5	0.00
10/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	7541	7	7541	7	0.00
10/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	9104	8	9104	8	0.00
10/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	3031	2	3031	2	0.00
10/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	3306	3	3306	3	350.00
10/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	1252	1	1252	1	150.00
10/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1887	1	1887	1	1,080.00
10/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	5272	4	5272	4	0.00
10/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	2746	2	2746	2	479.00
10/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2982	2	2982	2	0.00
10/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	3006	2	3006	2	0.00
10/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	1364	1	1364	1	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1516	1	1516	1	388.00
10/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	714	0	714	0	388.00
10/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	7161	8	7161	8	0.00
10/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	5103	6	5103	6	0.00
10/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	4445	5	4445	5	0.00
10/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	4798	6	4798	6	0.00
10/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	2579	3	2579	3	0.00
10/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	2598	3	2598	3	0.00
10/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	2801	3	2801	3	0.00
10/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1393	2	1393	2	150.00
10/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	3814	5	3814	5	0.00
10/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	2356	3	2356	3	0.00
10/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	2560	3	2560	3	0.00
10/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	575	1	575	1	479.00
10/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	816	1	816	1	1,080.00
10/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1125	1	1125	1	388.00
10/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	545	1	545	1	350.00
10/08/2022	2030 On 03-August-23			Bond Future	10.55	87.1063	10.5505	87.1063	0.00
10/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	9042	8	9042	8	0.00
10/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	5246	4	5246	4	0.00
10/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	9991	9	9991	9	0.00
10/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	5189	4	5189	4	0.00
10/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	5217	4	5217	4	0.00
10/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2800	2	2800	2	1,012.00
10/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	3368	3	3368	3	350.00
10/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	2945	4	2945	4	0.00
10/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	1881	2	1881	2	0.00
10/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	1905	2	1905	2	0.00
10/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	698	1	698	1	350.00
10/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	3443	4	3443	4	0.00
10/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	869	1	869	1	1,012.00
10/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	1893	2	1893	2	0.00
10/08/2022	2030 On 02-November-23			Bond Future	10.72	88.6234	10.7221	88.6234	0.00

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10/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	3595	3	3595	3	0.00
10/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	3572	3	3572	3	0.00
10/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	3549	3	3549	3	0.00
10/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	3229	4	3229	4	0.00
10/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	3211	4	3211	4	0.00
10/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	3193	4	3193	4	0.00
10/08/2022	2032 On 04-August-22			Bond Future	10.70	88.4399	10.7000	88.4399	0.00
10/08/2022	2032 On 03-November-22			Bond Future	10.61	85.7596	10.6107	85.7596	157,135.00
10/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	101	0	101	0	180.00
10/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	153	0	153	0	500.00
10/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	5263	4	5263	4	0.00
10/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	8511	7	8511	7	0.00
10/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	2001	1	2001	1	0.00
10/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	2030	1	2030	1	750.00
10/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	4848	4	4848	4	0.00
10/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	924	1	924	1	500.00
10/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1719	1	1719	1	0.00
10/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	755	0	755	0	0.00
10/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	1536	1	1536	1	0.00
10/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	116	0	116	0	454.00
10/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	837	1	837	1	0.00
10/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	493	0	493	0	750.00
10/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	4263	5	4263	5	0.00
10/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	3466	4	3466	4	454.00
10/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	3272	4	3272	4	180.00
10/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	7105	8	7105	8	0.00
10/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	6557	8	6557	8	0.00
10/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	1989	3	1989	3	180.00
10/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	7384	9	7384	9	0.00
10/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	2179	3	2179	3	454.00
10/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	3085	4	3085	4	0.00
10/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	544	1	544	1	7,500.00
10/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	1716	2	1716	2	0.00

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10/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	1740	2	1740	2	0.00
10/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	136	0	136	0	750.00
10/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	464	1	464	1	500.00
10/08/2022	2032 On 02-February-23			Bond Future	10.76	87.2748	10.7567	87.2748	18.00
10/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	6330	5	6330	5	0.00
10/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	9930	9	9930	9	0.00
10/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1756	1	1756	1	0.00
10/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1777	1	1777	1	0.00
10/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	1328	1	1328	1	0.00
10/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	392	0	392	0	454.00
10/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	5764	5	5764	5	0.00
10/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1798	1	1798	1	0.00
10/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	2020	2	2020	2	0.00
10/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	2443	2	2443	2	750.00
10/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	1437	1	1437	1	500.00
10/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	504	0	504	0	500.00
10/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	957	1	957	1	750.00
10/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	5433	6	5433	6	0.00
10/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	7515	9	7515	9	0.00
10/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	4274	5	4274	5	0.00
10/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	2893	4	2893	4	0.00
10/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	3362	4	3362	4	454.00
10/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	3670	5	3670	5	0.00
10/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1112	1	1112	1	0.00
10/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	8327	9	8327	9	0.00
10/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	4489	5	4489	5	454.00
10/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	3702	5	3702	5	0.00
10/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	3734	5	3734	5	0.00
10/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	395	1	395	1	750.00
10/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	962	1	962	1	500.00
10/08/2022	2032 On 04-May-23			Bond Future	10.88	84.7293	10.8768	84.7293	0.00
10/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	2666	2	2666	2	400.00
10/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	3303	3	3303	3	0.00

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10/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	3330	3	3330	3	0.00
10/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	3357	3	3357	3	0.00
10/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	4775	4	4775	4	400.00
10/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	12162	11	12162	11	0.00
10/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	462	1	462	1	400.00
10/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	3290	4	3290	4	0.00
10/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	3314	4	3314	4	0.00
10/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	3337	4	3337	4	0.00
10/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	3976	5	3976	5	0.00
10/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2332	3	2332	3	0.00
10/08/2022	2032 On 03-August-23			Bond Future	10.99	86.4693	10.9878	86.4693	2,600.00
10/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	5962	5	5962	5	0.00
10/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	5994	5	5994	5	0.00
10/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	6450	6	6450	6	5,000.00
10/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	6026	5	6026	5	0.00
10/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2279	3	2279	3	0.00
10/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2101	3	2101	3	0.00
10/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2293	3	2293	3	0.00
10/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2308	3	2308	3	0.00
10/08/2022	2032 On 02-November-23			Bond Future	11.15	83.8212	11.1524	83.8212	0.00
10/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	4168	3	4168	3	0.00
10/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	4194	3	4194	3	0.00
10/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	4221	3	4221	3	0.00
10/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	3801	5	3801	5	0.00
10/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	3823	5	3823	5	0.00
10/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	3845	5	3845	5	0.00
10/08/2022	2033 On 04-August-22			Bond Future	114.22	114.2177	114.2177	114.2177	0.00
10/08/2022	2033 On 03-November-22			Bond Future	115.02	114.7186	115.0155	114.7186	1,267.00
10/08/2022	2033 On 02-February-23			Bond Future	117.05	116.7709	117.0491	116.7709	5,967.00
10/08/2022	2033 On 04-May-23			Bond Future	117.97	117.5693	117.9665	117.5693	0.00
10/08/2022	2033 On 03-August-23			Bond Future	120.38	120.0008	120.3799	120.0008	0.00
10/08/2022	2033 On 02-November-23			Bond Future	121.11	120.6902	121.1121	120.6902	0.00
10/08/2022	2037 On 04-August-22			Bond Future	11.09	81.7987	11.0850	81.7987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2037 On 03-November-22			Bond Future	10.96	83.2739	10.9610	83.2739	66,843.00
10/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	3384	3	3384	3	0.00
10/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	3424	3	3424	3	0.00
10/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	3465	3	3465	3	0.00
10/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	1304	2	1304	2	0.00
10/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	1323	2	1323	2	0.00
10/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	1285	2	1285	2	0.00
10/08/2022	2037 On 02-February-23			Bond Future	11.09	80.4879	11.0899	80.4879	63,547.00
10/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	3210	3	3210	3	636.00
10/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	3049	2	3049	2	0.00
10/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	6509	5	6509	5	0.00
10/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2986	2	2986	2	0.00
10/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	3017	2	3017	2	0.00
10/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	3321	4	3321	4	0.00
10/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	3351	4	3351	4	0.00
10/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	3292	4	3292	4	0.00
10/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	3149	4	3149	4	0.00
10/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1415	2	1415	2	636.00
10/08/2022	2037 On 04-May-23			Bond Future	11.20	81.9766	11.1993	81.9766	0.00
10/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	5878	5	5878	5	400.00
10/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	13821	12	13821	12	0.00
10/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	4250	3	4250	3	0.00
10/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	3346	3	3346	3	400.00
10/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	4184	3	4184	3	0.00
10/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	4217	3	4217	3	0.00
10/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	3561	4	3561	4	0.00
10/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	4365	5	4365	5	0.00
10/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	3587	4	3587	4	0.00
10/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	579	1	579	1	400.00
10/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	3535	4	3535	4	0.00
10/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	2520	3	2520	3	0.00
10/08/2022	2037 On 03-August-23			Bond Future	11.30	79.4005	11.3046	79.4005	0.00
10/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	7364	6	7364	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	7289	6	7289	6	0.00
10/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	7326	6	7326	6	0.00
10/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	2694	3	2694	3	0.00
10/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	2710	3	2710	3	0.00
10/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	2677	3	2677	3	0.00
10/08/2022	2037 On 02-November-23			Bond Future	11.44	80.7824	11.4426	80.7824	0.00
10/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	5209	4	5209	4	0.00
10/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	5177	4	5177	4	0.00
10/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	5240	4	5240	4	0.00
10/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	4564	5	4564	5	0.00
10/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	4539	5	4539	5	0.00
10/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	4513	5	4513	5	0.00
10/08/2022	2038 On 04-August-22			Bond Future	128.59	128.5855	128.5855	128.5855	0.00
10/08/2022	2038 On 03-November-22			Bond Future	131.07	130.7331	131.0727	130.7331	5,346.00
10/08/2022	2038 On 02-February-23			Bond Future	131.48	131.1596	131.4781	131.1596	0.00
10/08/2022	2038 On 04-May-23			Bond Future	134.07	133.6118	134.0654	133.6118	0.00
10/08/2022	2038 On 03-August-23			Bond Future	134.83	134.3923	134.8257	134.3923	0.00
10/08/2022	2038 On 02-November-23			Bond Future	137.25	136.7688	137.2504	136.7688	0.00
10/08/2022	2040 On 04-August-22			Bond Future	11.15	83.8519	11.1500	83.8519	0.00
10/08/2022	2040 On 03-November-22			Bond Future	11.04	85.4763	11.0413	85.4763	62,121.00
10/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	1574	1	1574	1	1,500.00
10/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	3813	3	3813	3	0.00
10/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	4214	3	4214	3	1,500.00
10/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	3343	3	3343	3	1,160.00
10/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	1307	1	1307	1	1,078.00
10/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	2938	2	2938	2	1,078.00
10/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	9319	8	9319	8	0.00
10/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	6637	6	6637	6	1,160.00
10/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	3726	3	3726	3	0.00
10/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	3769	3	3769	3	0.00
10/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	577	1	577	1	0.00
10/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	1398	2	1398	2	0.00
10/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	1885	3	1885	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	1637	2	1637	2	0.00
10/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	1439	2	1439	2	0.00
10/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	1419	2	1419	2	0.00
10/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1226	2	1226	2	0.00
10/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	3216	4	3216	4	0.00
10/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	255	0	255	0	1,078.00
10/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	3643	5	3643	5	0.00
10/08/2022	2040 On 02-February-23			Bond Future	11.17	82.4788	11.1658	82.4788	64,040.00
10/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	7159	6	7159	6	0.00
10/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	3282	3	3282	3	0.00
10/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	3248	3	3248	3	0.00
10/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	973	1	973	1	0.00
10/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	1016	1	1016	1	388.00
10/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	7929	7	7929	7	0.00
10/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	8066	7	8066	7	0.00
10/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	3316	3	3316	3	0.00
10/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	2698	2	2698	2	0.00
10/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	2791	2	2791	2	388.00
10/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	3559	3	3559	3	621.00
10/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	3400	4	3400	4	0.00
10/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	4160	5	4160	5	0.00
10/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	3617	4	3617	4	0.00
10/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1275	2	1275	2	388.00
10/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1310	2	1310	2	0.00
10/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	1531	2	1531	2	621.00
10/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	7682	9	7682	9	0.00
10/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	7860	9	7860	9	0.00
10/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	3682	4	3682	4	0.00
10/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	4270	5	4270	5	0.00
10/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	3650	4	3650	4	0.00
10/08/2022	2040 On 04-May-23			Bond Future	11.27	84.0045	11.2713	84.0045	0.00
10/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	4955	4	4955	4	486.00
10/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	13299	12	13299	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	4702	4	4702	4	0.00
10/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	4738	4	4738	4	0.00
10/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	2590	2	2590	2	486.00
10/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	3106	3	3106	3	388.00
10/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	1439	1	1439	1	388.00
10/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	10344	9	10344	9	0.00
10/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	4774	4	4774	4	0.00
10/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	3757	4	3757	4	0.00
10/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	6206	7	6206	7	0.00
10/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1418	2	1418	2	388.00
10/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	889	1	889	1	486.00
10/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	9059	10	9059	10	0.00
10/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	5426	6	5426	6	0.00
10/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	3785	4	3785	4	0.00
10/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	3812	5	3812	5	0.00
10/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	3622	4	3622	4	0.00
10/08/2022	2040 On 03-August-23			Bond Future	11.37	81.2197	11.3728	81.2197	0.00
10/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	8004	7	8004	7	0.00
10/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	8044	7	8044	7	0.00
10/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	8083	7	8083	7	0.00
10/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	2899	3	2899	3	0.00
10/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	2917	3	2917	3	0.00
10/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	2935	3	2935	3	0.00
10/08/2022	2040 On 02-November-23			Bond Future	11.50	82.6331	11.5045	82.6331	0.00
10/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	5612	5	5612	5	0.00
10/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	5545	5	5545	5	0.00
10/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	5579	5	5579	5	0.00
10/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	5020	6	5020	6	0.00
10/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	5076	6	5076	6	0.00
10/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	5048	6	5048	6	0.00
10/08/2022	2044 On 04-August-22			Bond Future	11.14	80.8694	11.1400	80.8694	0.00
10/08/2022	2044 On 03-November-22			Bond Future	11.02	82.4195	11.0233	82.4195	66,441.00
10/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	3896	3	3896	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	3941	3	3941	3	0.00
10/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	1135	1	1135	1	1,600.00
10/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	3501	3	3501	3	1,600.00
10/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	3986	3	3986	3	0.00
10/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	1391	2	1391	2	0.00
10/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	1631	2	1631	2	0.00
10/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	4141	5	4141	5	0.00
10/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	1412	2	1412	2	0.00
10/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	1432	2	1432	2	0.00
10/08/2022	2044 On 02-February-23			Bond Future	11.14	79.4933	11.1394	79.4933	30,170.00
10/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	3634	3	3634	3	0.00
10/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	3598	3	3598	3	0.00
10/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	3562	3	3562	3	0.00
10/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	3558	4	3558	4	0.00
10/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	3526	4	3526	4	0.00
10/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	3495	4	3495	4	0.00
10/08/2022	2044 On 04-May-23			Bond Future	11.24	80.9638	11.2374	80.9638	0.00
10/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	5022	4	5022	4	0.00
10/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	4984	4	4984	4	0.00
10/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	4947	4	4947	4	0.00
10/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	3810	5	3810	5	0.00
10/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	3783	5	3783	5	0.00
10/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	3755	4	3755	4	0.00
10/08/2022	2044 On 03-August-23			Bond Future	11.33	78.2419	11.3312	78.2419	0.00
10/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	8206	7	8206	7	0.00
10/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	8166	7	8166	7	0.00
10/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	8126	7	8126	7	0.00
10/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3038	4	3038	4	0.00
10/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3019	4	3019	4	0.00
10/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3000	4	3000	4	0.00
10/08/2022	2044 On 02-November-23			Bond Future	11.45	79.6034	11.4530	79.6034	0.00
10/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	5800	5	5800	5	0.00
10/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	5765	5	5765	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	5834	5	5834	5	0.00
10/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	5086	6	5086	6	0.00
10/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	5144	6	5144	6	0.00
10/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	5115	6	5115	6	0.00
10/08/2022	2046 On 04-August-22			Bond Future	117.31	117.3147	117.3147	117.3147	0.00
10/08/2022	2046 On 03-November-22			Bond Future	117.70	117.2228	117.7005	117.2228	15,983.00
10/08/2022	2046 On 02-February-23			Bond Future	119.78	119.3208	119.7820	119.3208	0.00
10/08/2022	2046 On 04-May-23			Bond Future	120.10	119.5111	120.0978	119.5111	0.00
10/08/2022	2046 On 03-August-23			Bond Future	122.56	121.9845	122.5561	121.9845	0.00
10/08/2022	2046 On 02-November-23			Bond Future	122.65	122.0283	122.6471	122.0283	0.00
10/08/2022	2050 On 04-August-22			Bond Future	119.02	119.0217	119.0217	119.0217	0.00
10/08/2022	2050 On 03-November-22			Bond Future	121.13	121.0454	121.1326	121.0454	9,910.00
10/08/2022	2050 On 02-February-23			Bond Future	121.15	121.0872	121.1509	121.0872	0.00
10/08/2022	2050 On 04-May-23			Bond Future	123.53	123.3511	123.5350	123.3511	0.00
10/08/2022	2050 On 03-August-23			Bond Future	123.86	123.7002	123.8606	123.7002	0.00
10/08/2022	2050 On 02-November-23			Bond Future	126.09	125.8875	126.0877	125.8875	0.00
10/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	AL37 On 03-November-22			Index Future	837.94	830.3410	837.9360	830.3410	0.00
10/08/2022	AL37 On 02-February-23			Index Future	852.55	844.9860	852.5480	844.9860	0.00
10/08/2022	AL37 On 04-May-23			Index Future	869.11	860.5730	869.1100	860.5730	0.00
10/08/2022	AL37 On 03-August-23			Index Future	886.69	878.1580	886.6850	878.1580	0.00
10/08/2022	AL37 On 02-November-23			Index Future	902.46	893.5210	902.4610	893.5210	0.00
10/08/2022	AL7T On 03-November-22			Index Future	972.52	959.3100	972.5160	959.3100	0.00
10/08/2022	AL7T On 02-February-23			Index Future	989.48	976.2290	989.4750	976.2290	0.00
10/08/2022	AL7T On 04-May-23			Index Future	1008.70	994.2380	1008.6960	994.2380	0.00
10/08/2022	AL7T On 03-August-23			Index Future	1029.10	1014.5550	1029.0950	1014.5550	0.00
10/08/2022	AL7T On 02-November-23			Index Future	1047.40	1032.3040	1047.4040	1032.3040	0.00
10/08/2022	ALBI On 03-November-22			Index Future	860.48	848.2480	860.4790	848.2480	138.00
10/08/2022	ALBI On 02-February-23			Index Future	875.48	863.2090	875.4840	863.2090	0.00
10/08/2022	ALBI On 04-May-23			Index Future	892.49	879.1320	892.4910	879.1320	0.00
10/08/2022	ALBI On 03-August-23			Index Future	910.54	897.0970	910.5390	897.0970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	ALBI On 02-November-23			Index Future	926.74	912.7910	926.7390	912.7910	0.00
10/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2022	ES33 On 04-August-22			Bond Future	11.87	76.4474	11.8650	76.4474	0.00
10/08/2022	ES33 On 03-November-22			Bond Future	11.80	74.0123	11.7966	74.0123	0.00
10/08/2022	ES33 On 02-February-23			Bond Future	11.98	75.3374	11.9761	75.3374	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	ES33 On 04-May-23			Bond Future	12.13	72.9552	12.1280	72.9552	0.00
10/08/2022	ES33 On 03-August-23			Bond Future	12.27	74.4692	12.2729	74.4692	0.00
10/08/2022	ES33 On 02-November-23			Bond Future	12.47	71.9937	12.4706	71.9937	0.00
10/08/2022	ES42 On 04-August-22			Bond Future	12.20	75.0659	12.2000	75.0659	0.00
10/08/2022	ES42 On 03-November-22			Bond Future	12.09	72.4177	12.0888	72.4177	0.00
10/08/2022	ES42 On 02-February-23			Bond Future	12.24	73.7160	12.2443	73.7160	4,769.00
10/08/2022	ES42 On 04-May-23			Bond Future	12.38	70.8332	12.3828	70.8332	0.00
10/08/2022	ES42 On 03-August-23			Bond Future	12.51	72.3065	12.5111	72.3065	0.00
10/08/2022	ES42 On 02-November-23			Bond Future	12.68	69.3209	12.6832	69.3209	0.00
10/08/2022	GOVI On 03-November-22			GOVI	848.52	836.3650	848.5210	836.3650	869.00
10/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	280910	16	280910	16	0.00
10/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	281110	16	281110	16	0.00
10/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	281010	16	281010	16	0.00
10/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 02-February-23			GOVI	863.32	851.1160	863.3180	851.1160	0.00
10/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	124780	0	124780	0	0.00
10/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	124980	0	124980	0	0.00
10/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	124880	0	124880	0	0.00
10/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 04-May-23			GOVI	880.09	866.8160	880.0890	866.8160	0.00
10/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	272090	14	272090	14	0.00
10/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	272190	14	272190	14	0.00
10/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	272290	14	272290	14	0.00
10/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 03-August-23			GOVI	897.89	884.5290	897.8860	884.5290	0.00
10/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	606560	47	606560	47	0.00
10/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	606760	47	606760	47	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	606660	47	606660	47	0.00
10/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 02-November-23			GOVI	913.86	900.0030	913.8610	900.0030	0.00
10/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	280610	14	280610	14	0.00
10/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	280510	14	280510	14	0.00
10/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	280410	14	280410	14	0.00
10/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
10/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
10/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2022	IGOV On 03-November-22			Index Future	325.92	325.4980	325.9150	325.4980	703.00
10/08/2022	IGOV On 02-February-23			Index Future	331.68	331.3170	331.6770	331.3170	0.00
10/08/2022	IGOV On 04-May-23			Index Future	338.20	337.5060	338.1970	337.5060	0.00
10/08/2022	IGOV On 03-August-23			Index Future	345.11	344.4780	345.1110	344.4780	0.00
10/08/2022	IGOV On 02-November-23			Index Future	351.33	350.5780	351.3260	350.5780	0.00
10/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.75	94.2550	5.7450	94.2550	0.00
10/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1750	5.8150	94.1750	0.00
10/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.37	93.5700	6.3700	93.5700	0.00
10/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.47	93.4700	6.4700	93.4700	0.00
10/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.92	93.0050	6.9150	93.0050	68.00
10/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.00	92.9200	7.0000	92.9200	0.00
10/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.29	92.6000	7.2900	92.6000	0.00
10/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.50	92.3350	7.5000	92.3350	0.00
10/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.67	92.1550	7.6650	92.1550	75.00
10/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.56	92.2450	7.5600	92.2450	272.00
10/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.67	92.1400	7.6700	92.1400	0.00
10/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.61	92.1800	7.6100	92.1800	0.00
10/08/2022	R023 On 04-August-22			Bond Future	6.92	103.8721	6.9200	103.8721	0.00
10/08/2022	R023 On 03-November-22			Bond Future	7.28	101.5747	7.2841	101.5747	24,229.00
10/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	2	0	2	0	0.00
10/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	1	0	0.00
10/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
10/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	315	0	315	0	0.00
10/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	318	0	318	0	0.00
10/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	312	0	312	0	0.00
10/08/2022	R035 On 04-August-22			Bond Future	10.93	90.0589	10.9300	90.0589	0.00
10/08/2022	R035 On 03-November-22			Bond Future	10.84	87.1401	10.8361	87.1401	60,084.00
10/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	238	0	238	0	582.00
10/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	790	1	790	1	976.00
10/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	3206	2	3206	2	0.00
10/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	3167	2	3167	2	0.00
10/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	1359	1	1359	1	0.00
10/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	3245	2	3245	2	0.00
10/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	10366	9	10366	9	0.00
10/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	2644	2	2644	2	0.00
10/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	2863	2	2863	2	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	1716	2	1716	2	582.00
10/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	121	0	121	0	976.00
10/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	1367	2	1367	2	0.00
10/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	2998	4	2998	4	582.00
10/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1407	2	1407	2	0.00
10/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1387	2	1387	2	0.00
10/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	1577	2	1577	2	0.00
10/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	4136	5	4136	5	0.00
10/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	6735	8	6735	8	0.00
10/08/2022	R035 On 02-February-23			Bond Future	10.98	88.6787	10.9758	88.6787	72,176.00
10/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	6873	6	6873	6	0.00
10/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	12346	11	12346	11	0.00
10/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	3297	3	3297	3	976.00
10/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	3330	3	3330	3	0.00
10/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	2702	2	2702	2	0.00
10/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	1338	1	1338	1	976.00
10/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	2097	2	2097	2	388.00
10/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	2732	2	2732	2	0.00
10/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	6704	6	6704	6	0.00
10/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	2762	2	2762	2	0.00
10/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	2147	2	2147	2	0.00
10/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1997	2	1997	2	0.00
10/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	657	0	657	0	582.00
10/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	699	0	699	0	0.00
10/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	744	1	744	1	388.00
10/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	7994	9	7994	9	0.00
10/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	4271	5	4271	5	0.00
10/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	4125	5	4125	5	0.00
10/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	7550	9	7550	9	0.00
10/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	4053	5	4053	5	582.00
10/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	5489	6	5489	6	0.00
10/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	3334	4	3334	4	0.00
10/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	361	0	361	0	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	3364	4	3364	4	0.00
10/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	7770	9	7770	9	0.00
10/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	3394	4	3394	4	0.00
10/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	2832	4	2832	4	582.00
10/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	2858	4	2858	4	0.00
10/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1190	2	1190	2	388.00
10/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1236	2	1236	2	0.00
10/08/2022	R035 On 04-May-23			Bond Future	11.09	85.8179	11.0851	85.8179	0.00
10/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	4220	3	4220	3	0.00
10/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	2043	2	2043	2	491.00
10/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	1103	1	1103	1	388.00
10/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	8898	8	8898	8	0.00
10/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	4059	3	4059	3	491.00
10/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	4155	3	4155	3	0.00
10/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	4188	3	4188	3	0.00
10/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	2451	2	2451	2	388.00
10/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	11891	11	11891	11	0.00
10/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	819	1	819	1	491.00
10/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	5346	6	5346	6	0.00
10/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1387	2	1387	2	388.00
10/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	3439	4	3439	4	0.00
10/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	8749	10	8749	10	0.00
10/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	6047	7	6047	7	0.00
10/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	3566	4	3566	4	0.00
10/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	3489	4	3489	4	0.00
10/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	3464	4	3464	4	0.00
10/08/2022	R035 On 03-August-23			Bond Future	11.19	87.5789	11.1878	87.5789	0.00
10/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	6991	6	6991	6	0.00
10/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	7028	6	7028	6	0.00
10/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	7064	6	7064	6	0.00
10/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	2591	3	2591	3	0.00
10/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	2607	3	2607	3	0.00
10/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	2623	3	2623	3	0.00

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10/08/2022	R035 On 02-November-23			Bond Future	11.34	84.6085	11.3387	84.6085	0.00
10/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	5021	4	5021	4	0.00
10/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	4961	4	4961	4	0.00
10/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	4991	4	4991	4	0.00
10/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	4538	5	4538	5	0.00
10/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	4563	5	4563	5	0.00
10/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	4513	5	4513	5	0.00
10/08/2022	R186 On 04-August-22			Bond Future	8.90	107.0946	8.9000	107.0946	0.00
10/08/2022	R186 On 03-November-22			Bond Future	8.75	108.9182	8.7492	108.9182	66,200.00
10/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	476	0	476	0	4,310.00
10/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	846	1	846	1	0.00
10/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	1478	1	1478	1	0.00
10/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	818	0	818	0	0.00
10/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	832	0	832	0	0.00
10/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	1572	2	1572	2	0.00
10/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	913	1	913	1	4,310.00
10/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	1594	2	1594	2	0.00
10/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	1551	2	1551	2	0.00
10/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	2325	3	2325	3	0.00
10/08/2022	R186 On 02-February-23			Bond Future	8.88	105.5437	8.8822	105.5437	0.00
10/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	858	1	858	1	0.00
10/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	847	1	847	1	0.00
10/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	836	1	836	1	0.00
10/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	2724	3	2724	3	0.00
10/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	2701	3	2701	3	0.00
10/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	2678	3	2678	3	0.00
10/08/2022	R186 On 04-May-23			Bond Future	8.97	107.4946	8.9669	107.4946	0.00
10/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1699	1	1699	1	0.00
10/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1684	1	1684	1	0.00
10/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1715	1	1715	1	0.00
10/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2128	3	2128	3	0.00
10/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2144	3	2144	3	0.00
10/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2112	3	2112	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	R186 On 03-August-23			Bond Future	9.03	104.3953	9.0325	104.3953	0.00
10/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	3383	3	3383	3	0.00
10/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	3342	3	3342	3	0.00
10/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	3362	3	3362	3	0.00
10/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1318	2	1318	2	0.00
10/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1326	2	1326	2	0.00
10/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1310	2	1310	2	0.00
10/08/2022	R186 On 02-November-23			Bond Future	9.21	106.2141	9.2060	106.2141	0.00
10/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	2526	2	2526	2	0.00
10/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	2509	2	2509	2	0.00
10/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	2542	2	2542	2	0.00
10/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	2016	3	2016	3	0.00
10/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2037	3	2037	3	0.00
10/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	2027	3	2027	3	0.00
10/08/2022	R197 On 04-August-22			Bond Future	331.54	331.5355	331.5355	331.5355	0.00
10/08/2022	R197 On 03-November-22			Bond Future	336.95	336.8876	336.9538	336.8876	831.00
10/08/2022	R197 On 02-February-23			Bond Future	334.09	334.0912	334.0885	334.0912	0.00
10/08/2022	R197 On 04-May-23			Bond Future	340.66	340.3384	340.6643	340.3384	0.00
10/08/2022	R197 On 03-August-23			Bond Future	338.49	338.2355	338.4917	338.2355	0.00
10/08/2022	R197 On 02-November-23			Bond Future	344.58	344.2128	344.5757	344.2128	0.00
10/08/2022	R202 On 04-August-22			Bond Future	247.21	247.2083	247.2083	247.2083	0.00
10/08/2022	R202 On 03-November-22			Bond Future	251.25	251.1803	251.2467	251.1803	6,140.00
10/08/2022	R202 On 02-February-23			Bond Future	251.00	250.9872	251.0024	250.9872	460.00
10/08/2022	R202 On 04-May-23			Bond Future	255.94	255.6792	255.9411	255.6792	0.00
10/08/2022	R202 On 03-August-23			Bond Future	256.32	256.1101	256.3204	256.1101	0.00
10/08/2022	R202 On 02-November-23			Bond Future	260.93	260.6389	260.9302	260.6389	0.00
10/08/2022	R209 On 04-August-22			Bond Future	10.92	69.5281	10.9150	69.5281	0.00
10/08/2022	R209 On 03-November-22			Bond Future	10.79	67.6115	10.7939	67.6115	18,801.00
10/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	364	0	364	0	9,500.00
10/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	2544	2	2544	2	0.00
10/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	4297	3	4297	3	0.00
10/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	1121	1	1121	1	0.00
10/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	2478	2	2478	2	0.00

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10/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	2511	2	2511	2	0.00
10/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	40	0	40	0	6,000.00
10/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	92	0	92	0	0.00
10/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	2577	2	2577	2	0.00
10/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	6353	5	6353	5	0.00
10/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	294	0	294	0	9,500.00
10/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	1327	2	1327	2	0.00
10/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	2723	4	2723	4	0.00
10/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	7551	9	7551	9	0.00
10/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	9069	10	9069	10	0.00
10/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1366	2	1366	2	0.00
10/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1385	2	1385	2	8,750.00
10/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	653	1	653	1	0.00
10/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1346	2	1346	2	0.00
10/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	4813	6	4813	6	6,000.00
10/08/2022	R209 On 02-February-23			Bond Future	10.91	68.8061	10.9131	68.8061	2,066.00
10/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	2369	2	2369	2	0.00
10/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	2317	2	2317	2	0.00
10/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	2343	2	2343	2	0.00
10/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	2969	4	2969	4	0.00
10/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3023	4	3023	4	0.00
10/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	2996	4	2996	4	0.00
10/08/2022	R209 On 04-May-23			Bond Future	11.01	66.9273	11.0105	66.9273	0.00
10/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	3603	3	3603	3	0.00
10/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	3547	3	3547	3	0.00
10/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	3575	3	3575	3	0.00
10/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3113	4	3113	4	0.00
10/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3136	4	3136	4	0.00
10/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3090	4	3090	4	0.00
10/08/2022	R209 On 03-August-23			Bond Future	11.10	68.3015	11.0997	68.3015	0.00
10/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	6424	6	6424	6	0.00
10/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	6360	5	6360	5	0.00
10/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	6392	6	6392	6	0.00

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10/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2263	3	2263	3	0.00
10/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2292	3	2292	3	0.00
10/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2277	3	2277	3	0.00
10/08/2022	R209 On 02-November-23			Bond Future	11.23	66.3442	11.2281	66.3442	0.00
10/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	4504	4	4504	4	0.00
10/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	4450	4	4450	4	0.00
10/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	4477	4	4477	4	0.00
10/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	3918	5	3918	5	0.00
10/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	3941	5	3941	5	0.00
10/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	3896	5	3896	5	0.00
10/08/2022	R210 On 04-August-22			Bond Future	225.47	225.4728	225.4728	225.4728	0.00
10/08/2022	R210 On 03-November-22			Bond Future	226.75	226.6138	226.7531	226.6138	732.00
10/08/2022	R210 On 02-February-23			Bond Future	230.76	230.6689	230.7628	230.6689	300.00
10/08/2022	R210 On 04-May-23			Bond Future	232.21	231.8876	232.2083	231.8876	0.00
10/08/2022	R210 On 03-August-23			Bond Future	236.96	236.6851	236.9604	236.6851	0.00
10/08/2022	R210 On 02-November-23			Bond Future	238.02	237.6682	238.0198	237.6682	0.00
10/08/2022	R213 On 04-August-22			Bond Future	10.58	83.2823	10.5750	83.2823	0.00
10/08/2022	R213 On 03-November-22			Bond Future	10.48	81.0986	10.4830	81.0986	33,851.00
10/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	95	0	95	0	200.00
10/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	502	0	502	0	0.00
10/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	1452	1	1452	1	0.00
10/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	1015	1	1015	1	0.00
10/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	678	0	678	0	0.00
10/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	111	0	111	0	476.00
10/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	1406	1	1406	1	0.00
10/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	1429	1	1429	1	0.00
10/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	1383	1	1383	1	0.00
10/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	1924	3	1924	3	200.00
10/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	1874	3	1874	3	0.00
10/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	1899	3	1899	3	0.00
10/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	6588	8	6588	8	0.00
10/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	3123	4	3123	4	200.00
10/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	2427	3	2427	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	1849	3	1849	3	0.00
10/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	3644	5	3644	5	476.00
10/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	6889	8	6889	8	0.00
10/08/2022	R213 On 02-February-23			Bond Future	10.63	82.5303	10.6343	82.5303	0.00
10/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1936	1	1936	1	912.00
10/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1513	1	1513	1	0.00
10/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	354	0	354	0	476.00
10/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	1495	1	1495	1	0.00
10/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	1162	1	1162	1	0.00
10/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	7407	6	7407	6	0.00
10/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1531	1	1531	1	0.00
10/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1767	1	1767	1	0.00
10/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	3100	4	3100	4	476.00
10/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	543	1	543	1	912.00
10/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	3465	4	3465	4	0.00
10/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	2891	4	2891	4	0.00
10/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	3495	4	3495	4	0.00
10/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	7579	9	7579	9	0.00
10/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	4126	5	4126	5	476.00
10/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	3435	4	3435	4	0.00
10/08/2022	R213 On 04-May-23			Bond Future	10.75	80.5062	10.7516	80.5062	0.00
10/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2895	2	2895	2	0.00
10/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2871	2	2871	2	0.00
10/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2919	2	2919	2	0.00
10/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	2926	4	2926	4	0.00
10/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	2969	4	2969	4	0.00
10/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	2947	4	2947	4	0.00
10/08/2022	R213 On 03-August-23			Bond Future	10.86	82.1572	10.8617	82.1572	0.00
10/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	5340	5	5340	5	0.00
10/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	5311	4	5311	4	0.00
10/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	5369	5	5369	5	0.00
10/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2079	3	2079	3	0.00
10/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2092	3	2092	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2066	3	2066	3	0.00
10/08/2022	R213 On 02-November-23			Bond Future	11.03	80.0432	11.0324	80.0432	0.00
10/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	3777	3	3777	3	0.00
10/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	3753	3	3753	3	0.00
10/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	3801	3	3801	3	0.00
10/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	3384	4	3384	4	0.00
10/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	3422	4	3422	4	0.00
10/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	3403	4	3403	4	0.00
10/08/2022	R214 On 04-August-22			Bond Future	11.05	67.2892	11.0500	67.2892	0.00
10/08/2022	R214 On 03-November-22			Bond Future	10.95	65.1735	10.9471	65.1735	25,310.00
10/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	3305	3	3305	3	0.00
10/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	3343	3	3343	3	0.00
10/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	3268	3	3268	3	0.00
10/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1070	2	1070	2	0.00
10/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1086	2	1086	2	0.00
10/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1103	2	1103	2	0.00
10/08/2022	R214 On 02-February-23			Bond Future	11.06	66.3242	11.0621	66.3242	65,489.00
10/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2965	2	2965	2	0.00
10/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	2906	2	2906	2	0.00
10/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2936	2	2936	2	0.00
10/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	2836	3	2836	3	0.00
10/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	2862	3	2862	3	0.00
10/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	2810	3	2810	3	0.00
10/08/2022	R214 On 04-May-23			Bond Future	11.15	64.2544	11.1516	64.2544	0.00
10/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	4269	4	4269	4	0.00
10/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	4207	4	4207	4	0.00
10/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	4238	4	4238	4	0.00
10/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3056	4	3056	4	0.00
10/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3079	4	3079	4	0.00
10/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3034	4	3034	4	0.00
10/08/2022	R214 On 03-August-23			Bond Future	11.23	65.5728	11.2348	65.5728	0.00
10/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	7010	6	7010	6	0.00
10/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	6942	6	6942	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	6976	6	6976	6	0.00
10/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2296	3	2296	3	0.00
10/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2310	3	2310	3	0.00
10/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2281	3	2281	3	0.00
10/08/2022	R214 On 02-November-23			Bond Future	11.35	63.4223	11.3549	63.4223	0.00
10/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	4770	4	4770	4	0.00
10/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	4828	4	4828	4	0.00
10/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	4799	4	4799	4	0.00
10/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	4242	5	4242	5	0.00
10/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	4266	5	4266	5	0.00
10/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	4218	5	4218	5	0.00
10/08/2022	R248 On 04-August-22			Bond Future	11.08	84.1710	11.0800	84.1710	0.00
10/08/2022	R248 On 03-November-22			Bond Future	10.96	81.2830	10.9563	81.2830	258,811.00
10/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	3885	3	3885	3	0.00
10/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	3930	3	3930	3	0.00
10/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	6874	6	6874	6	1,650.00
10/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	3976	3	3976	3	0.00
10/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	3438	3	3438	3	1,650.00
10/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	1733	2	1733	2	0.00
10/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	1498	2	1498	2	0.00
10/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	1476	2	1476	2	0.00
10/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	604	1	604	1	0.00
10/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	1454	2	1454	2	0.00
10/08/2022	R248 On 02-February-23			Bond Future	11.07	82.7181	11.0706	82.7181	0.00
10/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	3740	3	3740	3	2,700.00
10/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	3591	3	3591	3	0.00
10/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	1600	1	1600	1	2,700.00
10/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	3628	3	3628	3	0.00
10/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	3665	3	3665	3	0.00
10/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	3599	4	3599	4	0.00
10/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	3534	4	3534	4	0.00
10/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	3632	4	3632	4	0.00
10/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	6539	8	6539	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	3664	5	3664	5	0.00
10/08/2022	R248 On 04-May-23			Bond Future	11.16	79.8107	11.1594	79.8107	0.00
10/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	5052	4	5052	4	0.00
10/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	5090	4	5090	4	0.00
10/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	5129	4	5129	4	0.00
10/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	3833	5	3833	5	0.00
10/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	3861	5	3861	5	0.00
10/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	3890	5	3890	5	0.00
10/08/2022	R248 On 03-August-23			Bond Future	11.24	81.4488	11.2419	81.4488	0.00
10/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	8454	7	8454	7	0.00
10/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	8496	7	8496	7	0.00
10/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	8537	7	8537	7	0.00
10/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	2992	4	2992	4	0.00
10/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3011	4	3011	4	0.00
10/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3029	4	3029	4	0.00
10/08/2022	R248 On 02-November-23			Bond Future	11.36	78.4347	11.3610	78.4347	0.00
10/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	6108	5	6108	5	0.00
10/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	6037	5	6037	5	0.00
10/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	6072	5	6072	5	0.00
10/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	5255	6	5255	6	0.00
10/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	5315	6	5315	6	0.00
10/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	5285	6	5285	6	0.00