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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	2025 On 03-November-22			Bond Future	167.66	167.8523	167.6584	167.8523	7,366.00
07/09/2022	2025 On 02-February-23			Bond Future	168.99	169.1912	168.9881	169.1912	1,936.00
07/09/2022	2025 On 04-May-23			Bond Future	172.24	172.4459	172.2360	172.4459	0.00
07/09/2022	2025 On 03-August-23			Bond Future	173.90	174.1116	173.8963	174.1116	0.00
07/09/2022	2025 On 02-November-23			Bond Future	177.21	177.4323	177.2133	177.4323	0.00
07/09/2022	2029 On 03-November-22			Bond Future	122.35	122.4764	122.3527	122.4764	1,519.00
07/09/2022	2029 On 02-February-23			Bond Future	124.58	124.7063	124.5759	124.7063	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
07/09/2022	2029 On 04-May-23			Bond Future	125.66	125.7930	125.6584	125.7930	0.00
07/09/2022	2029 On 03-August-23			Bond Future	128.17	128.3088	128.1701	128.3088	0.00
07/09/2022	2029 On 02-November-23			Bond Future	129.25	129.3940	129.2535	129.3940	0.00
07/09/2022	2030 On 03-November-22			Bond Future	10.52	89.0462	10.5192	89.0462	66,891.00
07/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	346	0	346	0	0.00
07/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	358	0	358	0	0.00
07/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	511	0	511	0	500.00
07/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	4799	4	4799	4	0.00
07/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	70	0	70	0	500.00
07/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	370	0	370	0	0.00
07/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2313	3	2313	3	0.00
07/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1985	2	1985	2	0.00
07/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3918	4	3918	4	0.00
07/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	161	0	161	0	500.00
07/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2348	3	2348	3	0.00
07/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2382	3	2382	3	0.00
07/09/2022	2030 On 02-February-23			Bond Future	10.68	86.6402	10.6754	86.6402	5,200.00
07/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4540	4	4540	4	5,000.00
07/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3191	3	3191	3	0.00
07/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3310	3	3310	3	0.00
07/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	823	1	823	1	0.00
07/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	618	1	618	1	388.00
07/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	120	0	120	0	102.00
07/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	189	0	189	0	388.00
07/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	738	1	738	1	0.00
07/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	579	0	579	0	0.00
07/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	3893	4	3893	4	5,000.00
07/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	798	1	798	1	0.00
07/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	810	1	810	1	0.00
07/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	588	0	588	0	0.00
07/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	231	0	231	0	0.00
07/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	177	0	177	0	0.00
07/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	473	0	473	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
07/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	5120	6	5120	6	102.00
07/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8899	9	8899	9	0.00
07/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7815	8	7815	8	0.00
07/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7631	8	7631	8	0.00
07/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	7085	8	7085	8	0.00
07/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	4073	5	4073	5	102.00
07/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3833	4	3833	4	0.00
07/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	970	1	970	1	0.00
07/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1197	1	1197	1	388.00
07/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4613	5	4613	5	0.00
07/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4465	5	4465	5	0.00
07/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4576	5	4576	5	0.00
07/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3901	4	3901	4	0.00
07/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3867	4	3867	4	0.00
07/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1251	2	1251	2	0.00
07/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	775	1	775	1	0.00
07/09/2022	2030 On 04-May-23			Bond Future	10.83	88.2892	10.8266	88.2892	0.00
07/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	7687	7	7687	7	0.00
07/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4630	4	4630	4	0.00
07/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	5939	6	5939	6	0.00
07/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	7452	7	7452	7	0.00
07/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1894	2	1894	2	0.00
07/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2115	2	2115	2	350.00
07/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	659	1	659	1	150.00
07/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3814	4	3814	4	0.00
07/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1675	1	1675	1	479.00
07/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1855	2	1855	2	0.00
07/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1875	2	1875	2	0.00
07/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	730	1	730	1	479.00
07/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	825	1	825	1	388.00
07/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	340	0	340	0	388.00
07/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1046	1	1046	1	1,080.00
07/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4685	5	4685	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
07/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	8500	9	8500	9	0.00
07/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	6222	7	6222	7	0.00
07/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5466	6	5466	6	0.00
07/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5877	6	5877	6	0.00
07/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3159	4	3159	4	0.00
07/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3184	4	3184	4	0.00
07/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3442	4	3442	4	0.00
07/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1647	2	1647	2	150.00
07/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2877	3	2877	3	0.00
07/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3135	4	3135	4	0.00
07/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	634	1	634	1	479.00
07/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	926	1	926	1	1,080.00
07/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1309	2	1309	2	388.00
07/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	599	1	599	1	350.00
07/09/2022	2030 On 03-August-23			Bond Future	10.98	86.0299	10.9761	86.0299	0.00
07/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7389	7	7389	7	0.00
07/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3829	3	3829	3	0.00
07/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8331	8	8331	8	0.00
07/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3778	3	3778	3	0.00
07/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3804	3	3804	3	0.00
07/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1767	2	1767	2	1,012.00
07/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2215	2	2215	2	350.00
07/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3582	4	3582	4	0.00
07/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2254	2	2254	2	0.00
07/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2284	3	2284	3	0.00
07/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	828	1	828	1	350.00
07/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4200	5	4200	5	0.00
07/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1006	1	1006	1	1,012.00
07/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2269	2	2269	2	0.00
07/09/2022	2030 On 02-November-23			Bond Future	11.15	87.6509	11.1464	87.6509	0.00
07/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2467	2	2467	2	0.00
07/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2447	2	2447	2	0.00
07/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2428	2	2428	2	0.00

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07/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3833	4	3833	4	0.00
07/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3811	4	3811	4	0.00
07/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3789	4	3789	4	0.00
07/09/2022	2032 On 03-November-22			Bond Future	10.98	84.5184	10.9766	84.5184	168,761.00
07/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	1	0	1	0	180.00
07/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	4	0	4	0	500.00
07/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3394	3	3394	3	0.00
07/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	6578	6	6578	6	0.00
07/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	672	1	672	1	0.00
07/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	690	1	690	1	750.00
07/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3005	3	3005	3	0.00
07/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	140	0	140	0	500.00
07/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	402	0	402	0	0.00
07/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	503	0	503	0	0.00
07/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	88	0	88	0	0.00
07/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	2	0	2	0	454.00
07/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	112	0	112	0	0.00
07/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	35	0	35	0	750.00
07/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5719	6	5719	6	0.00
07/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4713	5	4713	5	454.00
07/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	4461	5	4461	5	180.00
07/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	8904	10	8904	10	0.00
07/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	8320	9	8320	9	0.00
07/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2685	3	2685	3	180.00
07/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	9198	10	9198	10	0.00
07/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2959	3	2959	3	454.00
07/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	4214	5	4214	5	0.00
07/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	613	1	613	1	7,500.00
07/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2289	3	2289	3	0.00
07/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2324	3	2324	3	0.00
07/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	115	0	115	0	750.00
07/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	509	1	509	1	500.00
07/09/2022	2032 On 02-February-23			Bond Future	11.13	86.0374	11.1307	86.0374	18.00

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07/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	4602	4	4602	4	0.00
07/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8057	8	8057	8	0.00
07/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	837	1	837	1	0.00
07/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	851	1	851	1	0.00
07/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	581	0	581	0	0.00
07/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	121	0	121	0	454.00
07/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4081	4	4081	4	0.00
07/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	865	1	865	1	0.00
07/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1015	1	1015	1	0.00
07/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1306	1	1306	1	750.00
07/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	639	1	639	1	500.00
07/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	167	0	167	0	500.00
07/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	389	0	389	0	750.00
07/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6770	7	6770	7	0.00
07/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	9084	10	9084	10	0.00
07/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5381	6	5381	6	0.00
07/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3662	4	3662	4	0.00
07/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4262	5	4262	5	454.00
07/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4642	5	4642	5	0.00
07/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1334	2	1334	2	0.00
07/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	9961	11	9961	11	0.00
07/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5648	6	5648	6	454.00
07/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4681	5	4681	5	0.00
07/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4721	5	4721	5	0.00
07/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	427	1	427	1	750.00
07/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1140	1	1140	1	500.00
07/09/2022	2032 On 04-May-23			Bond Future	11.28	83.5142	11.2755	83.5142	0.00
07/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1545	1	1545	1	400.00
07/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2019	2	2019	2	0.00
07/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2039	2	2039	2	0.00
07/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2060	2	2060	2	0.00
07/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3222	3	3222	3	400.00
07/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10263	10	10263	10	0.00

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07/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	546	1	546	1	400.00
07/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3976	4	3976	4	0.00
07/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	4006	4	4006	4	0.00
07/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	4036	4	4036	4	0.00
07/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4838	5	4838	5	0.00
07/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2761	3	2761	3	0.00
07/09/2022	2032 On 03-August-23			Bond Future	11.41	85.1685	11.4131	85.1685	2,600.00
07/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4390	4	4390	4	0.00
07/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4419	4	4419	4	0.00
07/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	4828	5	4828	5	5,000.00
07/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4448	4	4448	4	0.00
07/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2766	3	2766	3	0.00
07/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2545	3	2545	3	0.00
07/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2784	3	2784	3	0.00
07/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2801	3	2801	3	0.00
07/09/2022	2032 On 02-November-23			Bond Future	11.58	82.6161	11.5773	82.6161	0.00
07/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2930	3	2930	3	0.00
07/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2952	3	2952	3	0.00
07/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2973	3	2973	3	0.00
07/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4561	5	4561	5	0.00
07/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4588	5	4588	5	0.00
07/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4614	5	4614	5	0.00
07/09/2022	2033 On 03-November-22			Bond Future	114.63	114.8417	114.6256	114.8417	1,287.00
07/09/2022	2033 On 02-February-23			Bond Future	116.71	116.9323	116.7082	116.9323	6,141.00
07/09/2022	2033 On 04-May-23			Bond Future	117.55	117.7833	117.5531	117.7833	0.00
07/09/2022	2033 On 03-August-23			Bond Future	119.90	120.1387	119.9026	120.1387	0.00
07/09/2022	2033 On 02-November-23			Bond Future	120.74	120.9783	120.7386	120.9783	0.00
07/09/2022	2037 On 03-November-22			Bond Future	11.39	81.4670	11.3890	81.4670	66,092.00
07/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1361	1	1361	1	0.00
07/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1418	1	1418	1	0.00
07/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1390	1	1390	1	0.00
07/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1858	2	1858	2	0.00
07/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1889	2	1889	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1828	2	1828	2	0.00
07/09/2022	2037 On 02-February-23			Bond Future	11.53	78.6744	11.5277	78.6744	73,477.00
07/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1591	1	1591	1	636.00
07/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1481	1	1481	1	0.00
07/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4255	4	4255	4	0.00
07/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1439	1	1439	1	0.00
07/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1460	1	1460	1	0.00
07/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4358	5	4358	5	0.00
07/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4397	5	4397	5	0.00
07/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4318	5	4318	5	0.00
07/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4124	5	4124	5	0.00
07/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1755	2	1755	2	636.00
07/09/2022	2037 On 04-May-23			Bond Future	11.66	80.1724	11.6603	80.1724	0.00
07/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	3927	4	3927	4	400.00
07/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1915	2	1915	2	400.00
07/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	11319	11	11319	11	0.00
07/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2593	2	2593	2	0.00
07/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2568	2	2568	2	0.00
07/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2542	2	2542	2	0.00
07/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4627	5	4627	5	0.00
07/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4594	5	4594	5	0.00
07/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5616	6	5616	6	0.00
07/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	759	1	759	1	400.00
07/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4561	5	4561	5	0.00
07/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3251	4	3251	4	0.00
07/09/2022	2037 On 03-August-23			Bond Future	11.79	77.5024	11.7906	77.5024	0.00
07/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5211	5	5211	5	0.00
07/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5178	5	5178	5	0.00
07/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5145	5	5145	5	0.00
07/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3342	4	3342	4	0.00
07/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3321	4	3321	4	0.00
07/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3300	4	3300	4	0.00
07/09/2022	2037 On 02-November-23			Bond Future	11.93	78.9625	11.9313	78.9625	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
07/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3586	3	3586	3	0.00
07/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3561	3	3561	3	0.00
07/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3612	3	3612	3	0.00
07/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5684	6	5684	6	0.00
07/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5653	6	5653	6	0.00
07/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5622	6	5622	6	0.00
07/09/2022	2038 On 03-November-22			Bond Future	130.53	130.4178	130.5325	130.4178	5,473.00
07/09/2022	2038 On 02-February-23			Bond Future	130.97	130.8607	130.9731	130.8607	0.00
07/09/2022	2038 On 04-May-23			Bond Future	133.49	133.3786	133.4909	133.3786	0.00
07/09/2022	2038 On 03-August-23			Bond Future	134.15	134.0406	134.1545	134.0406	0.00
07/09/2022	2038 On 02-November-23			Bond Future	136.71	136.5968	136.7130	136.5968	0.00
07/09/2022	2040 On 03-November-22			Bond Future	11.47	83.3807	11.4656	83.3807	52,352.00
07/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	18	0	18	0	0.00
07/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	1891	2	1891	2	0.00
07/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	154	0	154	0	1,600.00
07/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1593	1	1593	1	0.00
07/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	321	0	321	0	0.00
07/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1266	1	1266	1	1,600.00
07/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	226	0	226	0	1,078.00
07/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	3955	3	3955	3	0.00
07/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	6524	6	6524	6	0.00
07/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1531	1	1531	1	0.00
07/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1562	1	1562	1	0.00
07/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1006	1	1006	1	1,078.00
07/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2723	3	2723	3	0.00
07/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1948	2	1948	2	0.00
07/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	665	1	665	1	0.00
07/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5963	7	5963	7	0.00
07/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2330	3	2330	3	0.00
07/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4732	5	4732	5	0.00
07/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5332	6	5332	6	0.00
07/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1673	2	1673	2	0.00
07/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	230	0	230	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	2014	2	2014	2	0.00
07/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1981	2	1981	2	0.00
07/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	9479	10	9479	10	0.00
07/09/2022	2040 On 02-February-23			Bond Future	11.60	80.3722	11.5996	80.3722	64,540.00
07/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4720	4	4720	4	0.00
07/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1568	1	1568	1	0.00
07/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1591	1	1591	1	0.00
07/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	337	0	337	0	388.00
07/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	317	0	317	0	0.00
07/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5416	5	5416	5	0.00
07/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5542	5	5542	5	0.00
07/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1614	1	1614	1	0.00
07/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1782	2	1782	2	621.00
07/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1207	1	1207	1	0.00
07/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1267	1	1267	1	388.00
07/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5413	6	5413	6	0.00
07/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4400	5	4400	5	0.00
07/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1869	2	1869	2	621.00
07/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4693	5	4693	5	0.00
07/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1527	2	1527	2	388.00
07/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1574	2	1574	2	0.00
07/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9982	11	9982	11	0.00
07/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	9779	10	9779	10	0.00
07/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5556	6	5556	6	0.00
07/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4736	5	4736	5	0.00
07/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4779	5	4779	5	0.00
07/09/2022	2040 On 04-May-23			Bond Future	11.73	81.9026	11.7275	81.9026	0.00
07/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10631	10	10631	10	0.00
07/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	2921	3	2921	3	0.00
07/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3094	3	3094	3	486.00
07/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1345	1	1345	1	486.00
07/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1702	2	1702	2	388.00
07/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	2892	3	2892	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
07/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	659	1	659	1	388.00
07/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	7834	7	7834	7	0.00
07/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	2949	3	2949	3	0.00
07/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4803	5	4803	5	0.00
07/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7832	8	7832	8	0.00
07/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1778	2	1778	2	388.00
07/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1091	1	1091	1	486.00
07/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	11149	12	11149	12	0.00
07/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4873	5	4873	5	0.00
07/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6893	7	6893	7	0.00
07/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4631	5	4631	5	0.00
07/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4838	5	4838	5	0.00
07/09/2022	2040 On 03-August-23			Bond Future	11.85	79.0165	11.8529	79.0165	0.00
07/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5712	5	5712	5	0.00
07/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5677	5	5677	5	0.00
07/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5748	5	5748	5	0.00
07/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3532	4	3532	4	0.00
07/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3577	4	3577	4	0.00
07/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3554	4	3554	4	0.00
07/09/2022	2040 On 02-November-23			Bond Future	11.99	80.5051	11.9877	80.5051	0.00
07/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	3857	4	3857	4	0.00
07/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3830	4	3830	4	0.00
07/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3802	4	3802	4	0.00
07/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6264	7	6264	7	0.00
07/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6195	7	6195	7	0.00
07/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6230	7	6230	7	0.00
07/09/2022	2044 On 03-November-22			Bond Future	11.43	80.3596	11.4346	80.3596	73,089.00
07/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1654	1	1654	1	0.00
07/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1687	1	1687	1	0.00
07/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	20	0	20	0	0.00
07/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	172	0	172	0	1,900.00
07/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	356	0	356	0	0.00
07/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1720	1	1720	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
07/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1374	1	1374	1	1,900.00
07/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2258	3	2258	3	0.00
07/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1913	2	1913	2	0.00
07/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1881	2	1881	2	0.00
07/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	4673	5	4673	5	0.00
07/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5932	7	5932	7	0.00
07/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	9570	10	9570	10	0.00
07/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1945	2	1945	2	0.00
07/09/2022	2044 On 02-February-23			Bond Future	11.56	77.4220	11.5598	77.4220	33,819.00
07/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1834	2	1834	2	0.00
07/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	4681	0	4681	0	0.00
07/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1808	2	1808	2	0.00
07/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1783	2	1783	2	0.00
07/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	4542	5	4542	5	0.00
07/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	4500	5	4500	5	0.00
07/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1953	0	1953	0	4,000.00
07/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4458	5	4458	5	0.00
07/09/2022	2044 On 04-May-23			Bond Future	11.68	78.8962	11.6788	78.8962	0.00
07/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5067	5	5067	5	0.00
07/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4175	4	4175	4	0.00
07/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3140	3	3140	3	0.00
07/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3110	3	3110	3	0.00
07/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3080	3	3080	3	0.00
07/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4763	5	4763	5	0.00
07/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3730	4	3730	4	4,115.00
07/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4798	5	4798	5	0.00
07/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4728	5	4728	5	0.00
07/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3095	3	3095	3	4,115.00
07/09/2022	2044 On 03-August-23			Bond Future	11.80	76.0759	11.7951	76.0759	0.00
07/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	5846	6	5846	6	0.00
07/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5775	5	5775	5	0.00
07/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5811	6	5811	6	0.00
07/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3615	4	3615	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
07/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3638	4	3638	4	0.00
07/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3592	4	3592	4	0.00
07/09/2022	2044 On 02-November-23			Bond Future	11.92	77.5091	11.9197	77.5091	0.00
07/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	3976	4	3976	4	0.00
07/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4005	4	4005	4	0.00
07/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4033	4	4033	4	0.00
07/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6201	7	6201	7	0.00
07/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6237	7	6237	7	0.00
07/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6271	7	6271	7	0.00
07/09/2022	2046 On 03-November-22			Bond Future	116.65	116.5433	116.6480	116.5433	16,413.00
07/09/2022	2046 On 02-February-23			Bond Future	118.77	118.6655	118.7678	118.6655	0.00
07/09/2022	2046 On 04-May-23			Bond Future	118.99	118.8870	118.9898	118.8870	0.00
07/09/2022	2046 On 03-August-23			Bond Future	121.37	121.2653	121.3688	121.2653	0.00
07/09/2022	2046 On 02-November-23			Bond Future	121.54	121.4377	121.5444	121.4377	0.00
07/09/2022	2050 On 03-November-22			Bond Future	119.20	119.7456	119.1982	119.7456	11,950.00
07/09/2022	2050 On 02-February-23			Bond Future	119.22	119.7790	119.2176	119.7790	0.00
07/09/2022	2050 On 04-May-23			Bond Future	121.51	122.0833	121.5093	122.0833	0.00
07/09/2022	2050 On 03-August-23			Bond Future	121.71	122.2984	121.7123	122.2984	0.00
07/09/2022	2050 On 02-November-23			Bond Future	124.03	124.6306	124.0336	124.6306	0.00
07/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	AL37 On 03-November-22			Index Future	830.36	827.9490	830.3590	827.9490	0.00
07/09/2022	AL37 On 02-February-23			Index Future	845.24	842.7990	845.2430	842.7990	0.00
07/09/2022	AL37 On 04-May-23			Index Future	861.28	858.7970	861.2820	858.7970	0.00
07/09/2022	AL37 On 03-August-23			Index Future	878.30	875.7650	878.2960	875.7650	0.00
07/09/2022	AL37 On 02-November-23			Index Future	894.86	892.2820	894.8620	892.2820	0.00
07/09/2022	AL7T On 03-November-22			Index Future	953.12	947.0020	953.1220	947.0020	0.00
07/09/2022	AL7T On 02-February-23			Index Future	970.21	963.9870	970.2060	963.9870	0.00
07/09/2022	AL7T On 04-May-23			Index Future	988.62	982.2860	988.6170	982.2860	0.00
07/09/2022	AL7T On 03-August-23			Index Future	1008.15	1001.6930	1008.1460	1001.6930	0.00
07/09/2022	AL7T On 02-November-23			Index Future	1027.16	1020.5860	1027.1610	1020.5860	0.00
07/09/2022	ALBI On 03-November-22			Index Future	840.19	834.7390	840.1910	834.7390	135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	ALBI On 02-February-23			Index Future	855.25	849.7110	855.2510	849.7110	0.00
07/09/2022	ALBI On 04-May-23			Index Future	871.48	865.8400	871.4800	865.8400	0.00
07/09/2022	ALBI On 03-August-23			Index Future	888.70	882.9470	888.6950	882.9470	0.00
07/09/2022	ALBI On 02-November-23			Index Future	905.46	899.6000	905.4570	899.6000	0.00
07/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	ES33 On 03-November-22			Bond Future	12.21	72.6424	12.2099	72.6424	0.00
07/09/2022	ES33 On 02-February-23			Bond Future	12.40	73.9648	12.3996	73.9648	350.00
07/09/2022	ES33 On 04-May-23			Bond Future	12.58	71.5954	12.5770	71.5954	0.00
07/09/2022	ES33 On 03-August-23			Bond Future	12.75	73.0293	12.7491	73.0293	0.00
07/09/2022	ES33 On 02-November-23			Bond Future	12.95	70.6296	12.9494	70.6296	0.00
07/09/2022	ES42 On 03-November-22			Bond Future	12.50	70.7298	12.4979	70.7298	0.00
07/09/2022	ES42 On 02-February-23			Bond Future	12.66	72.0197	12.6634	72.0197	4,769.00
07/09/2022	ES42 On 04-May-23			Bond Future	12.83	69.1436	12.8253	69.1436	0.00
07/09/2022	ES42 On 03-August-23			Bond Future	12.98	70.5302	12.9777	70.5302	0.00
07/09/2022	ES42 On 02-November-23			Bond Future	13.15	67.6130	13.1540	67.6130	0.00
07/09/2022	GOVI On 03-November-22			GOVI	828.39	822.9920	828.3930	822.9920	869.00
07/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	79630	3	79630	3	0.00
07/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	79730	3	79730	3	0.00
07/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	79830	3	79830	3	0.00
07/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 02-February-23			GOVI	843.24	837.7540	843.2410	837.7540	0.00
07/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	75890	13	75890	13	0.00
07/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	75790	13	75790	13	0.00
07/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	75990	13	75990	13	0.00
07/09/2022	GOVI On 04-May-23			GOVI	859.24	853.6560	859.2430	853.6560	0.00
07/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	63630	1	63630	1	0.00
07/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	63830	1	63830	1	0.00
07/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	63730	1	63730	1	0.00
07/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 03-August-23			GOVI	876.22	870.5220	876.2160	870.5220	0.00
07/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	389860	33	389860	33	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
07/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	390060	33	390060	33	0.00
07/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	389960	33	389960	33	0.00
07/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 02-November-23			GOVI	892.74	886.9400	892.7420	886.9400	0.00
07/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	69420	1	69420	1	0.00
07/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	69320	1	69320	1	0.00
07/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	69220	1	69220	1	0.00
07/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
07/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
07/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2022	IGOV On 03-November-22			Index Future	325.90	326.3600	325.9000	326.3600	704.00
07/09/2022	IGOV On 02-February-23			Index Future	331.82	332.2940	331.8210	332.2940	0.00
07/09/2022	IGOV On 04-May-23			Index Future	338.20	338.6790	338.1950	338.6790	0.00
07/09/2022	IGOV On 03-August-23			Index Future	344.95	345.4470	344.9520	345.4470	0.00
07/09/2022	IGOV On 02-November-23			Index Future	351.53	352.0370	351.5330	352.0370	0.00
07/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1850	5.8150	94.1850	0.00
07/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5450	6.4550	93.5450	0.00
07/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.53	93.4800	6.5300	93.4800	0.00
07/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.9450	7.0650	92.9450	68.00
07/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8700	7.1500	92.8700	0.00
07/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.57	92.4500	7.5700	92.4500	0.00
07/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.66	92.3600	7.6600	92.3600	0.00
07/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.10	91.9450	8.0950	91.9450	0.00
07/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.20	91.8350	8.1950	91.8350	75.00
07/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.20	91.8300	8.2000	91.8300	272.00
07/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.20	91.8200	8.2000	91.8200	0.00
07/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8350	8.1950	91.8350	0.00
07/09/2022	R023 On 03-November-22			Bond Future	7.18	101.6183	7.1797	101.6183	23,874.00
07/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
07/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
07/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
07/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	281	0	281	0	0.00
07/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	285	0	285	0	0.00
07/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	278	0	278	0	0.00
07/09/2022	R035 On 03-November-22			Bond Future	11.26	85.4059	11.2561	85.4059	61,488.00
07/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	12	0	12	0	582.00
07/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	98	0	98	0	976.00
07/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1284	1	1284	1	0.00
07/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1258	1	1258	1	0.00
07/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	273	0	273	0	0.00
07/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1312	1	1312	1	0.00
07/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	7835	7	7835	7	0.00
07/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	915	1	915	1	0.00
07/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1054	1	1054	1	976.00
07/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2487	3	2487	3	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
07/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	89	0	89	0	976.00
07/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1933	2	1933	2	0.00
07/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4411	5	4411	5	582.00
07/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1997	2	1997	2	0.00
07/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1965	2	1965	2	0.00
07/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	2268	3	2268	3	0.00
07/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5942	7	5942	7	0.00
07/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	9008	10	9008	10	0.00
07/09/2022	R035 On 02-February-23			Bond Future	11.41	86.9397	11.4058	86.9397	106,331.00
07/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4716	4	4716	4	0.00
07/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	9905	9	9905	9	0.00
07/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1744	2	1744	2	976.00
07/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1768	2	1768	2	0.00
07/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1328	1	1328	1	0.00
07/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	516	0	516	0	976.00
07/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	933	1	933	1	388.00
07/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1348	1	1348	1	0.00
07/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4564	4	4564	4	0.00
07/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1368	1	1368	1	0.00
07/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	965	1	965	1	0.00
07/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	870	1	870	1	0.00
07/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	215	0	215	0	0.00
07/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	234	0	234	0	388.00
07/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	198	0	198	0	582.00
07/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	10036	11	10036	11	0.00
07/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9542	10	9542	10	0.00
07/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5646	6	5646	6	0.00
07/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5462	6	5462	6	0.00
07/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5372	6	5372	6	582.00
07/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	7168	8	7168	8	0.00
07/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4441	5	4441	5	0.00
07/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	421	1	421	1	976.00
07/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4481	5	4481	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
07/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	9788	10	9788	10	0.00
07/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4521	5	4521	5	0.00
07/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3772	4	3772	4	582.00
07/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3806	4	3806	4	0.00
07/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1534	2	1534	2	388.00
07/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1598	2	1598	2	0.00
07/09/2022	R035 On 04-May-23			Bond Future	11.54	84.0917	11.5393	84.0917	0.00
07/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2547	2	2547	2	0.00
07/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1049	1	1049	1	491.00
07/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	497	0	497	0	388.00
07/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6614	6	6614	6	0.00
07/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2424	2	2424	2	491.00
07/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2497	2	2497	2	0.00
07/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2522	2	2522	2	0.00
07/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1293	1	1293	1	388.00
07/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9454	9	9454	9	0.00
07/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	973	1	973	1	491.00
07/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6779	7	6779	7	0.00
07/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1694	2	1694	2	388.00
07/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4357	5	4357	5	0.00
07/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10734	11	10734	11	0.00
07/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7643	8	7643	8	0.00
07/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4522	5	4522	5	0.00
07/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4422	5	4422	5	0.00
07/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4389	5	4389	5	0.00
07/09/2022	R035 On 03-August-23			Bond Future	11.67	85.7568	11.6678	85.7568	0.00
07/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5020	5	5020	5	0.00
07/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5052	5	5052	5	0.00
07/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5085	5	5085	5	0.00
07/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3296	4	3296	4	0.00
07/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3317	4	3317	4	0.00
07/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3338	4	3338	4	0.00
07/09/2022	R035 On 02-November-23			Bond Future	11.82	82.8726	11.8213	82.8726	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
07/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3417	3	3417	3	0.00
07/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3369	3	3369	3	0.00
07/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3393	3	3393	3	0.00
07/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5579	6	5579	6	0.00
07/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5611	6	5611	6	0.00
07/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5547	6	5547	6	0.00
07/09/2022	R186 On 03-November-22			Bond Future	9.04	108.5876	9.0413	108.5876	63,832.00
07/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	50	0	50	0	4,310.00
07/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	195	0	195	0	0.00
07/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	599	1	599	1	0.00
07/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	181	0	181	0	0.00
07/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	187	0	187	0	0.00
07/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1951	2	1951	2	0.00
07/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1057	1	1057	1	4,310.00
07/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1979	2	1979	2	0.00
07/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1922	2	1922	2	0.00
07/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2921	3	2921	3	0.00
07/09/2022	R186 On 02-February-23			Bond Future	9.18	105.2401	9.1817	105.2401	0.00
07/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	409	0	409	0	0.00
07/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	402	0	402	0	0.00
07/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	395	0	395	0	0.00
07/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3271	4	3271	4	0.00
07/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3244	4	3244	4	0.00
07/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3217	3	3217	3	0.00
07/09/2022	R186 On 04-May-23			Bond Future	9.31	107.2422	9.3079	107.2422	0.00
07/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1027	1	1027	1	0.00
07/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1015	1	1015	1	0.00
07/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1038	1	1038	1	0.00
07/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2513	3	2513	3	0.00
07/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2533	3	2533	3	0.00
07/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2493	3	2493	3	0.00
07/09/2022	R186 On 03-August-23			Bond Future	9.42	104.0618	9.4218	104.0618	0.00
07/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2501	2	2501	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2465	2	2465	2	0.00
07/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2483	2	2483	2	0.00
07/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1569	2	1569	2	0.00
07/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1580	2	1580	2	0.00
07/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1559	2	1559	2	0.00
07/09/2022	R186 On 02-November-23			Bond Future	9.59	106.0229	9.5888	106.0229	0.00
07/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1761	2	1761	2	0.00
07/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1747	2	1747	2	0.00
07/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1776	2	1776	2	0.00
07/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2284	3	2284	3	0.00
07/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2310	3	2310	3	0.00
07/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2297	3	2297	3	0.00
07/09/2022	R197 On 03-November-22			Bond Future	339.04	339.0610	339.0354	339.0610	831.00
07/09/2022	R197 On 02-February-23			Bond Future	336.27	336.3096	336.2719	336.3096	0.00
07/09/2022	R197 On 04-May-23			Bond Future	342.74	342.7807	342.7365	342.7807	0.00
07/09/2022	R197 On 03-August-23			Bond Future	340.35	340.3937	340.3476	340.3937	0.00
07/09/2022	R197 On 02-November-23			Bond Future	346.84	346.8843	346.8382	346.8843	0.00
07/09/2022	R202 On 03-November-22			Bond Future	252.26	252.0340	252.2550	252.0340	6,148.00
07/09/2022	R202 On 02-February-23			Bond Future	252.10	251.8823	252.0985	251.8823	460.00
07/09/2022	R202 On 04-May-23			Bond Future	256.94	256.7278	256.9441	256.7278	0.00
07/09/2022	R202 On 03-August-23			Bond Future	257.17	256.9525	257.1716	256.9525	0.00
07/09/2022	R202 On 02-November-23			Bond Future	262.08	261.8526	262.0765	261.8526	0.00
07/09/2022	R209 On 03-November-22			Bond Future	11.22	66.0377	11.2230	66.0377	20,285.00
07/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	27	0	27	0	7,750.00
07/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	919	1	919	1	0.00
07/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2249	2	2249	2	0.00
07/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	205	0	205	0	0.00
07/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	878	1	878	1	0.00
07/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	898	1	898	1	0.00
07/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
07/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	2	0	2	0	0.00
07/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	941	1	941	1	0.00
07/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4124	4	4124	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
07/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	313	0	313	0	7,750.00
07/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1939	2	1939	2	0.00
07/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	4054	5	4054	5	0.00
07/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9709	10	9709	10	0.00
07/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	11277	12	11277	12	0.00
07/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	2001	2	2001	2	0.00
07/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	2033	2	2033	2	6,000.00
07/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	853	1	853	1	0.00
07/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1970	2	1970	2	0.00
07/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6724	7	6724	7	6,000.00
07/09/2022	R209 On 02-February-23			Bond Future	11.35	67.2246	11.3513	67.2246	2,066.00
07/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1140	1	1140	1	0.00
07/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1106	1	1106	1	0.00
07/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1123	1	1123	1	0.00
07/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3994	4	3994	4	0.00
07/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	4067	5	4067	5	0.00
07/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	4030	5	4030	5	0.00
07/09/2022	R209 On 04-May-23			Bond Future	11.47	65.3519	11.4707	65.3519	1,250.00
07/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6218	6	6218	6	0.00
07/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1949	2	1949	2	0.00
07/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2185	2	2185	2	0.00
07/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2141	2	2141	2	0.00
07/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2163	2	2163	2	0.00
07/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	582	1	582	1	7,500.00
07/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8451	9	8451	9	0.00
07/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4032	4	4032	4	0.00
07/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4061	4	4061	4	0.00
07/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	4002	4	4002	4	0.00
07/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4334	5	4334	5	7,500.00
07/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1399	2	1399	2	7,500.00
07/09/2022	R209 On 03-August-23			Bond Future	11.58	66.6463	11.5829	66.6463	0.00
07/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4554	4	4554	4	0.00
07/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4496	4	4496	4	0.00

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07/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4525	4	4525	4	0.00
07/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2802	3	2802	3	0.00
07/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2839	3	2839	3	0.00
07/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2820	3	2820	3	0.00
07/09/2022	R209 On 02-November-23			Bond Future	11.71	64.7527	11.7138	64.7527	0.00
07/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3102	3	3102	3	0.00
07/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3058	3	3058	3	0.00
07/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3080	3	3080	3	0.00
07/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4901	5	4901	5	0.00
07/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4928	5	4928	5	0.00
07/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4873	5	4873	5	0.00
07/09/2022	R210 On 03-November-22			Bond Future	231.15	231.6960	231.1529	231.6960	732.00
07/09/2022	R210 On 02-February-23			Bond Future	235.35	235.9145	235.3532	235.9145	300.00
07/09/2022	R210 On 04-May-23			Bond Future	236.75	237.3278	236.7524	237.3278	0.00
07/09/2022	R210 On 03-August-23			Bond Future	241.49	242.0748	241.4851	242.0748	0.00
07/09/2022	R210 On 02-November-23			Bond Future	242.85	243.4472	242.8483	243.4472	0.00
07/09/2022	R213 On 03-November-22			Bond Future	10.85	80.0292	10.8492	80.0292	34,054.00
07/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	1	0	200.00
07/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	30	0	30	0	0.00
07/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	360	0	360	0	0.00
07/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	158	0	158	0	0.00
07/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	56	0	56	0	0.00
07/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	1	0	476.00
07/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	336	0	336	0	0.00
07/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	348	0	348	0	0.00
07/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	324	0	324	0	0.00
07/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2588	3	2588	3	200.00
07/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2516	3	2516	3	0.00
07/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2552	3	2552	3	0.00
07/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	8201	9	8201	9	0.00
07/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	4223	5	4223	5	200.00
07/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	3293	4	3293	4	476.00
07/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2480	3	2480	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
07/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	4895	5	4895	5	476.00
07/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	8517	9	8517	9	0.00
07/09/2022	R213 On 02-February-23			Bond Future	11.01	81.4665	11.0088	81.4665	0.00
07/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	967	1	967	1	912.00
07/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	699	1	699	1	0.00
07/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	118	0	118	0	476.00
07/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	689	1	689	1	0.00
07/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	709	1	709	1	0.00
07/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	856	1	856	1	0.00
07/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	5716	5	5716	5	0.00
07/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	512	0	512	0	0.00
07/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	566	1	566	1	912.00
07/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4365	5	4365	5	0.00
07/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3636	4	3636	4	0.00
07/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3903	4	3903	4	476.00
07/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4403	5	4403	5	0.00
07/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	9057	10	9057	10	0.00
07/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	5190	6	5190	6	476.00
07/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4327	5	4327	5	0.00
07/09/2022	R213 On 04-May-23			Bond Future	11.15	79.4651	11.1516	79.4651	0.00
07/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1772	2	1772	2	0.00
07/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1754	2	1754	2	0.00
07/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1790	2	1790	2	0.00
07/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3582	4	3582	4	0.00
07/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3637	4	3637	4	0.00
07/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3610	4	3610	4	0.00
07/09/2022	R213 On 03-August-23			Bond Future	11.29	81.0381	11.2894	81.0381	0.00
07/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3836	4	3836	4	0.00
07/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3810	4	3810	4	0.00
07/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3862	4	3862	4	0.00
07/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2436	3	2436	3	0.00
07/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2452	3	2452	3	0.00
07/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2420	3	2420	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
07/09/2022	R213 On 02-November-23			Bond Future	11.46	79.0160	11.4597	79.0160	0.00
07/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2630	2	2630	2	0.00
07/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2610	2	2610	2	0.00
07/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2649	2	2649	2	0.00
07/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4038	4	4038	4	0.00
07/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4083	4	4083	4	0.00
07/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4061	4	4061	4	0.00
07/09/2022	R214 On 03-November-22			Bond Future	11.37	63.4539	11.3684	63.4539	25,440.00
07/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1437	1	1437	1	0.00
07/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1409	1	1409	1	0.00
07/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1382	1	1382	1	0.00
07/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1482	2	1482	2	0.00
07/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1508	2	1508	2	0.00
07/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1534	2	1534	2	0.00
07/09/2022	R214 On 02-February-23			Bond Future	11.49	64.5935	11.4925	64.5935	64,507.00
07/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1528	1	1528	1	0.00
07/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1486	1	1486	1	0.00
07/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1507	1	1507	1	0.00
07/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3734	4	3734	4	0.00
07/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3768	4	3768	4	0.00
07/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3700	4	3700	4	0.00
07/09/2022	R214 On 04-May-23			Bond Future	11.60	62.5251	11.6022	62.5251	0.00
07/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2613	2	2613	2	0.00
07/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2563	2	2563	2	0.00
07/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2588	2	2588	2	0.00
07/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3808	4	3808	4	0.00
07/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3837	4	3837	4	0.00
07/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3780	4	3780	4	0.00
07/09/2022	R214 On 03-August-23			Bond Future	11.71	63.7631	11.7066	63.7631	0.00
07/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5088	5	5088	5	0.00
07/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5028	5	5028	5	0.00
07/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5058	5	5058	5	0.00
07/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2859	3	2859	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2878	3	2878	3	0.00
07/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2841	3	2841	3	0.00
07/09/2022	R214 On 02-November-23			Bond Future	11.83	61.6688	11.8297	61.6688	0.00
07/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3220	3	3220	3	0.00
07/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3266	3	3266	3	0.00
07/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3243	3	3243	3	0.00
07/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	5143	6	5143	6	0.00
07/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5173	6	5173	6	0.00
07/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	5113	6	5113	6	0.00
07/09/2022	R248 On 03-November-22			Bond Future	11.36	79.3567	11.3648	79.3567	255,383.00
07/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	17	0	17	0	0.00
07/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4116	4	4116	4	0.00
07/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1609	1	1609	1	950.00
07/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1642	1	1642	1	0.00
07/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	220	0	220	0	950.00
07/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1675	1	1675	1	0.00
07/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1299	1	1299	1	0.00
07/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	317	0	317	0	0.00
07/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	5003	6	5003	6	0.00
07/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2417	3	2417	3	0.00
07/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	2045	3	2045	3	0.00
07/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	2011	2	2011	2	0.00
07/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	5653	6	5653	6	0.00
07/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	669	1	669	1	0.00
07/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	10183	11	10183	11	0.00
07/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1976	2	1976	2	0.00
07/09/2022	R248 On 02-February-23			Bond Future	11.48	80.8188	11.4829	80.8188	0.00
07/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1961	2	1961	2	2,700.00
07/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1852	2	1852	2	0.00
07/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	603	1	603	1	2,700.00
07/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	1879	2	1879	2	0.00
07/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1906	2	1906	2	0.00
07/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	4637	5	4637	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
07/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4552	5	4552	5	0.00
07/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4680	5	4680	5	0.00
07/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8339	9	8339	9	0.00
07/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4723	5	4723	5	0.00
07/09/2022	R248 On 04-May-23			Bond Future	11.59	77.8987	11.5949	77.8987	0.00
07/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3138	3	3138	3	0.00
07/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3168	3	3168	3	0.00
07/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3199	3	3199	3	0.00
07/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4812	5	4812	5	0.00
07/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4848	5	4848	5	0.00
07/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4884	5	4884	5	0.00
07/09/2022	R248 On 03-August-23			Bond Future	11.70	79.4038	11.7048	79.4038	0.00
07/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6094	6	6094	6	0.00
07/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6131	6	6131	6	0.00
07/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6168	6	6168	6	0.00
07/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3666	4	3666	4	0.00
07/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3689	4	3689	4	0.00
07/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3713	4	3713	4	0.00
07/09/2022	R248 On 02-November-23			Bond Future	11.82	76.4827	11.8242	76.4827	0.00
07/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4144	4	4144	4	0.00
07/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4087	4	4087	4	0.00
07/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4116	4	4116	4	0.00
07/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6282	7	6282	7	0.00
07/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6357	7	6357	7	0.00
07/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6319	7	6319	7	0.00