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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/05/2022 TO: 09/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	2025 On 05-May-22			Bond Future	160.90	160.8974	160.8974	160.8974	0.00
09/05/2022	2025 On 04-August-22			Bond Future	161.04	161.0655	161.0409	161.0655	7,305.00
09/05/2022	2025 On 03-November-22			Bond Future	163.39	163.4128	163.3867	163.4128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	2025 On 02-February-23			Bond Future	164.47	164.5025	164.4746	164.5025	0.00
09/05/2022	2025 On 04-May-23			Bond Future	167.39	167.4239	167.3945	167.4239	0.00
09/05/2022	2029 On 05-May-22			Bond Future	118.32	118.3234	118.3234	118.3234	0.00
09/05/2022	2029 On 04-August-22			Bond Future	118.80	119.2357	118.7989	119.2357	3,915.00
09/05/2022	2029 On 03-November-22			Bond Future	119.29	119.7343	119.2903	119.7343	0.00
09/05/2022	2029 On 02-February-23			Bond Future	121.31	121.7614	121.3087	121.7614	0.00
09/05/2022	2029 On 04-May-23			Bond Future	122.19	122.6463	122.1851	122.6463	0.00
09/05/2022	2030 On 05-May-22			Bond Future	9.89	92.1182	92.1182	92.1182	0.00
09/05/2022	2030 On 04-August-22			Bond Future	10.41	88.4806	87.8987	88.4806	95,622.00
09/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	800.00
09/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	35	0	0	0	800.00
09/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	190	0	0	0	0.00
09/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	196	0	0	0	0.00
09/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	3092	4	3	4	0.00
09/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	202	0	0	0	0.00
09/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4319	4	4	4	0.00
09/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	610	0	1	0	800.00
09/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4362	4	4	4	0.00
09/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4406	4	4	4	0.00
09/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	6735	6	7	6	0.00
09/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	10671	10	11	10	0.00
09/05/2022	2030 On 03-November-22			Bond Future	10.62	89.7507	89.1598	89.7507	18,731.00
09/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	972	1	1	1	0.00
09/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	987	1	1	1	0.00
09/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1003	1	1	1	0.00
09/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3400	3	3	3	0.00
09/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3431	3	3	3	0.00
09/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3463	3	3	3	0.00
09/05/2022	2030 On 02-February-23			Bond Future	10.80	87.2464	86.6448	87.2464	0.00
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1005	1	1	1	0.00
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	912	1	1	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
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	144	0	0	0	102.00
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	991	1	1	1	0.00
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	743	1	1	1	0.00
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	978	1	1	1	0.00
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	284	0	0	0	0.00
09/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	597	1	1	1	0.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5813	5	6	5	102.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7709	7	8	7	0.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	9493	9	9	9	0.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4817	4	5	4	102.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4585	4	5	4	0.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4651	4	5	4	0.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5301	5	5	5	0.00
09/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4618	4	5	4	0.00
09/05/2022	2030 On 04-May-23			Bond Future	10.99	88.7831	88.1703	88.7831	0.00
09/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1868	2	2	2	0.00
09/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1850	2	2	2	0.00
09/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1831	2	2	2	0.00
09/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3863	4	4	4	0.00
09/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3837	3	4	3	0.00
09/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3812	3	4	3	0.00
09/05/2022	2032 On 05-May-22			Bond Future	10.28	88.4636	88.4636	88.4636	0.00
09/05/2022	2032 On 04-August-22			Bond Future	10.76	88.7329	88.1049	88.7329	70,258.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	5961	7	6	7	0.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	2379	3	2	3	0.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	4713	5	5	5	0.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	485	1	0	1	0.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	498	1	0	1	0.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	362	1	0	1	1,300.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	3	0	0	0	800.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	21	0	0	0	1,300.00
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	90	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	513	1	1	1	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3545	3	4	3	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3503	3	4	3	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5875	5	6	5	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	7685	7	8	7	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	10274	10	10	10	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3980	3	4	3	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	420	0	0	0	800.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1133	1	1	1	7,500.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	249	0	0	0	0.00
09/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3461	3	3	3	0.00
09/05/2022	2032 On 03-November-22			Bond Future	10.96	85.8548	85.2172	85.8548	87,927.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	4166	5	4	5	0.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	7079	8	7	8	0.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1312	2	1	2	0.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1521	2	2	2	0.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1542	2	2	2	750.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	714	1	1	1	500.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	124	0	0	0	500.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	581	1	1	1	0.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	85	0	0	0	180.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1177	1	1	1	0.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	376	0	0	0	750.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	97	0	0	0	454.00
09/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	645	1	1	1	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4907	4	5	4	180.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8352	8	8	8	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8911	8	9	8	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5972	5	6	5	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5118	5	5	5	454.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	9194	9	9	9	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3407	3	3	3	180.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3646	3	4	3	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4701	4	5	4	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3054	3	3	3	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3085	3	3	3	0.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	529	0	1	0	750.00
09/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1193	1	1	1	500.00
09/05/2022	2032 On 02-February-23			Bond Future	11.13	87.2927	86.6436	87.2927	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	4892	5	5	5	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	760	1	1	1	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	8283	9	8	9	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1078	1	1	1	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1095	1	1	1	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	163	0	0	0	454.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	225	0	0	0	500.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1605	2	2	2	750.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	840	1	1	1	500.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	502	1	1	1	750.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	4378	5	4	5	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1111	1	1	1	0.00
09/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1283	2	1	2	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4542	4	5	4	454.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4901	4	5	4	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1644	1	2	1	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	6897	6	7	6	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5594	5	6	5	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3974	4	4	4	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	9154	9	9	9	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	10016	9	10	9	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4938	4	5	4	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4975	5	5	5	0.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	666	1	1	1	750.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5839	5	6	5	454.00
09/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1443	1	1	1	500.00
09/05/2022	2032 On 04-May-23			Bond Future	11.30	84.6715	84.0104	84.6715	0.00

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09/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2014	2	2	2	0.00
09/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2035	2	2	2	0.00
09/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2056	2	2	2	0.00
09/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	4105	4	4	4	0.00
09/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	4134	4	4	4	0.00
09/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	4164	4	4	4	0.00
09/05/2022	2033 On 05-May-22			Bond Future	114.65	114.6511	114.6511	114.6511	0.00
09/05/2022	2033 On 04-August-22			Bond Future	114.90	115.3209	114.9020	115.3209	7,046.00
09/05/2022	2033 On 03-November-22			Bond Future	115.25	115.6788	115.2532	115.6788	0.00
09/05/2022	2033 On 02-February-23			Bond Future	117.20	117.6371	117.2031	117.6371	0.00
09/05/2022	2033 On 04-May-23			Bond Future	117.92	118.3637	117.9215	118.3637	0.00
09/05/2022	2037 On 05-May-22			Bond Future	10.79	85.5889	85.5889	85.5889	0.00
09/05/2022	2037 On 04-August-22			Bond Future	11.20	81.5694	81.0760	81.5694	131,252.00
09/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	69	0	0	0	50.00
09/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1016	1	1	1	0.00
09/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1847	2	2	2	1,050.00
09/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2577	3	3	3	0.00
09/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	970	1	1	1	0.00
09/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	993	1	1	1	0.00
09/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	4860	5	5	5	0.00
09/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	520	0	1	0	1,050.00
09/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2823	3	3	3	0.00
09/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2902	3	3	3	0.00
09/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1281	1	1	1	50.00
09/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1808	2	2	2	0.00
09/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	7183	7	7	7	0.00
09/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2863	3	3	3	50.00
09/05/2022	2037 On 03-November-22			Bond Future	11.38	82.7407	82.2396	82.7407	0.00
09/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2364	3	2	3	0.00
09/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2424	3	2	3	0.00
09/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2394	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2783	3	3	3	0.00
09/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2813	3	3	3	0.00
09/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2753	3	3	3	0.00
09/05/2022	2037 On 02-February-23			Bond Future	11.53	79.8693	79.3590	79.8693	0.00
09/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1813	2	2	2	0.00
09/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1767	2	2	2	0.00
09/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1790	2	2	2	0.00
09/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4705	4	5	4	0.00
09/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4743	4	5	4	0.00
09/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4667	4	5	4	0.00
09/05/2022	2037 On 04-May-23			Bond Future	11.68	81.2773	80.7576	81.2773	0.00
09/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2559	3	3	3	0.00
09/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2510	3	3	3	0.00
09/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2535	3	3	3	0.00
09/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4690	4	5	4	0.00
09/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4724	4	5	4	0.00
09/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4656	4	5	4	0.00
09/05/2022	2038 On 05-May-22			Bond Future	132.23	132.2262	132.2262	132.2262	0.00
09/05/2022	2038 On 04-August-22			Bond Future	129.76	130.4037	129.7575	130.4037	6,836.00
09/05/2022	2038 On 03-November-22			Bond Future	131.65	132.3044	131.6481	132.3044	0.00
09/05/2022	2038 On 02-February-23			Bond Future	131.99	132.6584	131.9900	132.6584	0.00
09/05/2022	2038 On 04-May-23			Bond Future	134.33	135.0156	134.3343	135.0156	0.00
09/05/2022	2040 On 05-May-22			Bond Future	10.89	87.7254	87.7254	87.7254	0.00
09/05/2022	2040 On 04-August-22			Bond Future	11.30	83.4149	82.8838	83.4149	119,538.00
09/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	9	0	0	0	460.00
09/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	501	1	1	1	460.00
09/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1188	1	1	1	0.00
09/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1214	1	1	1	0.00
09/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	6218	7	6	7	0.00
09/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1240	1	1	1	0.00
09/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2875	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	423	0	0	0	460.00
09/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	11527	11	12	11	0.00
09/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2917	3	3	3	0.00
09/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2958	3	3	3	0.00
09/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	4539	4	5	4	0.00
09/05/2022	2040 On 03-November-22			Bond Future	11.46	84.6127	84.0734	84.6127	30.00
09/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2574	3	3	3	0.00
09/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2510	3	3	3	0.00
09/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2542	3	3	3	0.00
09/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2916	3	3	3	0.00
09/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2980	3	3	3	0.00
09/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2947	3	3	3	0.00
09/05/2022	2040 On 02-February-23			Bond Future	11.61	81.5225	80.9734	81.5225	0.00
09/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1895	2	2	2	0.00
09/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1919	2	2	2	0.00
09/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1944	2	2	2	0.00
09/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	5111	5	5	5	0.00
09/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	5152	5	5	5	0.00
09/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	5194	5	5	5	0.00
09/05/2022	2040 On 04-May-23			Bond Future	11.76	82.9601	82.4008	82.9601	0.00
09/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2750	3	3	3	0.00
09/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2777	3	3	3	0.00
09/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2805	3	3	3	0.00
09/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4861	5	5	5	0.00
09/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4897	5	5	5	0.00
09/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4933	5	5	5	0.00
09/05/2022	2044 On 05-May-22			Bond Future	10.91	84.5350	84.5350	84.5350	0.00
09/05/2022	2044 On 04-August-22			Bond Future	11.31	80.2874	79.7110	80.2874	69,313.00
09/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1352	2	1	2	0.00
09/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1297	2	1	2	0.00
09/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1325	2	1	2	0.00
09/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2824	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2865	3	3	3	0.00
09/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2783	2	3	2	0.00
09/05/2022	2044 On 03-November-22			Bond Future	11.47	81.4403	80.8552	81.4403	0.00
09/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2525	3	3	3	0.00
09/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2557	3	3	3	0.00
09/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2590	3	3	3	0.00
09/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2980	3	3	3	0.00
09/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	3013	3	3	3	0.00
09/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	3047	3	3	3	0.00
09/05/2022	2044 On 02-February-23			Bond Future	11.61	78.4223	77.8265	78.4223	0.00
09/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2073	2	2	2	0.00
09/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2022	2	2	2	0.00
09/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2048	2	2	2	0.00
09/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	5071	5	5	5	0.00
09/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	5112	5	5	5	0.00
09/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	5029	5	5	5	0.00
09/05/2022	2044 On 04-May-23			Bond Future	11.75	79.8053	79.1985	79.8053	0.00
09/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2871	3	3	3	0.00
09/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2814	3	3	3	0.00
09/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2843	3	3	3	0.00
09/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4942	5	5	5	0.00
09/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4979	5	5	5	0.00
09/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4905	5	5	5	0.00
09/05/2022	2046 On 05-May-22			Bond Future	120.34	120.3423	120.3423	120.3423	0.00
09/05/2022	2046 On 04-August-22			Bond Future	119.24	119.3261	119.2448	119.3261	15,959.00
09/05/2022	2046 On 03-November-22			Bond Future	119.04	119.1184	119.0351	119.1184	1,566.00
09/05/2022	2046 On 02-February-23			Bond Future	121.05	121.1361	121.0501	121.1361	0.00
09/05/2022	2046 On 04-May-23			Bond Future	121.19	121.2816	121.1937	121.2816	0.00
09/05/2022	2050 On 05-May-22			Bond Future	124.73	124.7286	124.7286	124.7286	0.00
09/05/2022	2050 On 04-August-22			Bond Future	121.82	121.9621	121.8203	121.9621	11,161.00
09/05/2022	2050 On 03-November-22			Bond Future	123.59	123.7397	123.5948	123.7397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	2050 On 02-February-23			Bond Future	123.59	123.7401	123.5920	123.7401	0.00
09/05/2022	2050 On 04-May-23			Bond Future	125.79	125.9387	125.7870	125.9387	0.00
09/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	AL37 On 04-August-22			Index Future	817.65	821.1980	817.6450	821.1980	0.00
09/05/2022	AL37 On 03-November-22			Index Future	829.46	833.0810	829.4590	833.0810	0.00
09/05/2022	AL37 On 02-February-23			Index Future	843.27	846.9780	843.2720	846.9780	0.00
09/05/2022	AL37 On 04-May-23			Index Future	858.02	861.8100	858.0230	861.8100	0.00
09/05/2022	AL7T On 04-August-22			Index Future	926.51	932.4160	926.5110	932.4160	0.00
09/05/2022	AL7T On 03-November-22			Index Future	939.90	945.9090	939.8980	945.9090	0.00
09/05/2022	AL7T On 02-February-23			Index Future	955.55	961.6880	955.5510	961.6880	0.00
09/05/2022	AL7T On 04-May-23			Index Future	972.27	978.5280	972.2660	978.5280	0.00
09/05/2022	ALBI On 04-August-22			Index Future	827.30	832.1560	827.2970	832.1560	128.00
09/05/2022	ALBI On 03-November-22			Index Future	839.25	844.1980	839.2510	844.1980	0.00
09/05/2022	ALBI On 02-February-23			Index Future	853.23	858.2810	853.2270	858.2810	0.00
09/05/2022	ALBI On 04-May-23			Index Future	868.15	873.3100	868.1520	873.3100	0.00
09/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2022	ES33 On 05-May-22			Bond Future	11.57	75.7835	75.7835	75.7835	0.00
09/05/2022	ES33 On 04-August-22			Bond Future	12.04	76.0642	75.5700	76.0642	350.00
09/05/2022	ES33 On 03-November-22			Bond Future	12.27	73.3910	72.8891	73.3910	0.00
09/05/2022	ES33 On 02-February-23			Bond Future	12.48	74.6371	74.1259	74.6371	0.00
09/05/2022	ES33 On 04-May-23			Bond Future	12.69	72.1776	71.6569	72.1776	0.00
09/05/2022	ES42 On 05-May-22			Bond Future	11.96	74.2863	74.2863	74.2863	0.00
09/05/2022	ES42 On 04-August-22			Bond Future	12.39	74.4330	73.9797	74.4330	4,769.00
09/05/2022	ES42 On 03-November-22			Bond Future	12.60	71.2581	70.7977	71.2581	0.00
09/05/2022	ES42 On 02-February-23			Bond Future	12.79	72.4703	72.0014	72.4703	0.00
09/05/2022	ES42 On 04-May-23			Bond Future	12.97	69.4998	69.0221	69.4998	0.00
09/05/2022	GOVI On 04-August-22			GOVI	815.82	820.6410	815.8150	820.6410	1,112.00
09/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	1	0	1	0.00
09/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	1	0	1	0.00
09/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	1	0	1	0.00
09/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	34650	0	3	0	0.00
09/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	34550	0	3	0	0.00
09/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	34450	0	3	0	0.00
09/05/2022	GOVI On 03-November-22			GOVI	827.60	832.5160	827.6020	832.5160	0.00
09/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	71720	12	7	12	0.00
09/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	71920	12	7	12	0.00
09/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	71820	12	7	12	0.00
09/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 02-February-23			GOVI	841.38	846.4030	841.3840	846.4030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	94460	4	9	4	0.00
09/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	94360	4	9	4	0.00
09/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	94560	4	9	4	0.00
09/05/2022	GOVI On 04-May-23			GOVI	856.10	861.2250	856.1030	861.2250	0.00
09/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	32230	8	3	8	0.00
09/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	32330	8	3	8	0.00
09/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	32430	8	3	8	0.00
09/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
09/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
09/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2022	IGOV On 04-August-22			Index Future	320.65	321.3650	320.6530	321.3650	482.00
09/05/2022	IGOV On 03-November-22			Index Future	325.36	326.0930	325.3640	326.0930	16.00
09/05/2022	IGOV On 02-February-23			Index Future	330.86	331.6090	330.8590	331.6090	0.00
09/05/2022	IGOV On 04-May-23			Index Future	336.72	337.4910	336.7220	337.4910	0.00
09/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.49	95.5300	95.5150	95.5300	0.00
09/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.0350	95.0650	95.0350	0.00
09/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.07	94.9350	94.9300	94.9350	0.00
09/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.50	94.4950	94.5000	94.4950	0.00
09/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.63	94.3900	94.3750	94.3900	0.00
09/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.05	93.9550	93.9500	93.9550	0.00
09/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.56	93.4600	93.4400	93.4600	68.00
09/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.04	93.0000	92.9650	93.0000	0.00
09/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.55	92.4300	92.4550	92.4300	0.00
09/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.78	92.2450	92.2200	92.2450	75.00
09/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.86	92.1550	92.1400	92.1550	172.00
09/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.09	91.9950	91.9150	91.9950	0.00
09/05/2022	R023 On 05-May-22			Bond Future	5.42	103.3029	103.3029	103.3029	0.00
09/05/2022	R023 On 04-August-22			Bond Future	5.60	104.6126	104.5893	104.6126	22,183.00
09/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	298	0	0	0	0.00
09/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	302	0	0	0	0.00
09/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	306	0	0	0	0.00
09/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	62	0	0	0	0.00
09/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	63	0	0	0	0.00
09/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	64	0	0	0	0.00
09/05/2022	R023 On 03-November-22			Bond Future	5.43	102.1959	102.1716	102.1959	0.00
09/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	292	0	0	0	0.00
09/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	287	0	0	0	0.00
09/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	289	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	35	0	0	0	0.00
09/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	36	0	0	0	0.00
09/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	35	0	0	0	0.00
09/05/2022	R035 On 05-May-22			Bond Future	10.64	89.4943	89.4943	89.4943	0.00
09/05/2022	R035 On 04-August-22			Bond Future	11.07	89.7613	89.2113	89.7613	131,665.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	547	1	1	1	400.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	945	1	1	1	0.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	2011	2	2	2	0.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	6562	7	7	7	0.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	11	0	0	0	400.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	738	1	1	1	0.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	40	0	0	0	100.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	922	1	1	1	0.00
09/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	901	1	1	1	0.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3036	3	3	3	0.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2996	3	3	3	0.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	7878	7	8	7	0.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3870	3	4	3	0.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1657	1	2	1	100.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3371	3	3	3	100.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	9983	9	10	9	0.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	282	0	0	0	400.00
09/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2956	3	3	3	0.00
09/05/2022	R035 On 03-November-22			Bond Future	11.26	86.5633	86.0048	86.5633	130.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2174	2	2	2	0.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2146	2	2	2	0.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	469	1	0	1	1,000.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	157	0	0	0	582.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2203	2	2	2	0.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	8271	9	8	9	0.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1771	2	2	2	0.00
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1927	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	860	1	1	1	0.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4997	5	5	5	582.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3342	3	3	3	582.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	524	0	1	0	1,000.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2824	3	3	3	0.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	9152	9	9	9	0.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	6313	6	6	6	0.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2885	3	3	3	0.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2854	3	3	3	0.00
09/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3140	3	3	3	0.00
09/05/2022	R035 On 02-February-23			Bond Future	11.42	88.0122	87.4435	88.0122	0.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2059	2	2	2	1,000.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2083	2	2	2	0.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	10064	11	10	11	0.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1623	2	2	2	0.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1645	2	2	2	0.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	667	1	1	1	1,000.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1666	2	2	2	0.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	273	0	0	0	582.00
09/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1224	1	1	1	0.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5732	5	6	5	582.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	10214	10	10	10	0.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	7420	7	7	7	0.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4842	4	5	4	0.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	683	1	1	1	1,000.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4880	5	5	5	0.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4919	5	5	5	0.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4188	4	4	4	582.00
09/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4223	4	4	4	0.00
09/05/2022	R035 On 04-May-23			Bond Future	11.58	85.0652	84.4860	85.0652	0.00
09/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2479	3	2	3	0.00
09/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2431	3	2	3	0.00
09/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2455	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4511	4	5	4	0.00
09/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4577	4	5	4	0.00
09/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4544	4	5	4	0.00
09/05/2022	R186 On 05-May-22			Bond Future	8.27	112.4533	112.4533	112.4533	0.00
09/05/2022	R186 On 04-August-22			Bond Future	8.85	107.7882	107.2823	107.7882	78,042.00
09/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	3,600.00
09/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	248	0	0	0	0.00
09/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	241	0	0	0	0.00
09/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	141	0	0	0	3,600.00
09/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	255	0	0	0	0.00
09/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	3600	4	4	4	0.00
09/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	236	0	0	0	3,600.00
09/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2872	2	3	2	0.00
09/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2934	3	3	3	0.00
09/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2903	3	3	3	0.00
09/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	7264	7	7	7	0.00
09/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	3483	3	3	3	0.00
09/05/2022	R186 On 03-November-22			Bond Future	9.07	109.3341	108.8202	109.3341	11,129.00
09/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	795	1	1	1	0.00
09/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	771	1	1	1	0.00
09/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	783	1	1	1	0.00
09/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2645	2	3	2	0.00
09/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2668	2	3	2	0.00
09/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2622	2	3	2	0.00
09/05/2022	R186 On 02-February-23			Bond Future	9.25	105.8687	105.3452	105.8687	0.00
09/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	575	1	1	1	0.00
09/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	553	1	1	1	0.00
09/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	564	1	1	1	0.00
09/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3635	3	4	3	0.00
09/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3658	3	4	3	0.00
09/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3612	3	4	3	0.00
09/05/2022	R186 On 04-May-23			Bond Future	9.43	107.7315	107.1981	107.7315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1235	1	1	1	0.00
09/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1247	1	1	1	0.00
09/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1259	1	1	1	0.00
09/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	3116	3	3	3	0.00
09/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	3097	3	3	3	0.00
09/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	3135	3	3	3	0.00
09/05/2022	R197 On 05-May-22			Bond Future	330.60	330.6003	330.6003	330.6003	0.00
09/05/2022	R197 On 04-August-22			Bond Future	326.51	326.5848	326.5118	326.5848	395.00
09/05/2022	R197 On 03-November-22			Bond Future	331.27	331.3441	331.2676	331.3441	0.00
09/05/2022	R197 On 02-February-23			Bond Future	328.18	328.2585	328.1782	328.2585	0.00
09/05/2022	R197 On 04-May-23			Bond Future	334.01	334.0937	334.0099	334.0937	0.00
09/05/2022	R202 On 05-May-22			Bond Future	252.84	252.8376	252.8376	252.8376	0.00
09/05/2022	R202 On 04-August-22			Bond Future	249.32	250.6923	249.3153	250.6923	6,519.00
09/05/2022	R202 On 03-November-22			Bond Future	252.95	254.3451	252.9461	254.3451	0.00
09/05/2022	R202 On 02-February-23			Bond Future	252.61	254.0317	252.6069	254.0317	0.00
09/05/2022	R202 On 04-May-23			Bond Future	257.09	258.5442	257.0928	258.5442	0.00
09/05/2022	R209 On 05-May-22			Bond Future	10.62	69.3232	69.3232	69.3232	0.00
09/05/2022	R209 On 04-August-22			Bond Future	11.03	69.4373	68.9008	69.4373	13,894.00
09/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	575	1	1	1	0.00
09/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	606	1	1	1	0.00
09/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	590	1	1	1	0.00
09/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	3031	3	3	3	0.00
09/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	3071	3	3	3	0.00
09/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2992	3	3	3	0.00
09/05/2022	R209 On 03-November-22			Bond Future	11.20	67.2887	66.7440	67.2887	4,135.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1781	2	2	2	0.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	3133	3	3	3	0.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	771	1	1	1	0.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1733	2	2	2	0.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	230	0	0	0	0.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1757	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1805	2	2	2	0.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	66	0	0	0	0.00
09/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	32	0	0	0	9,500.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	11175	11	11	11	0.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9639	9	10	9	0.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2669	2	3	2	0.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	4487	4	4	4	0.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2726	2	3	2	0.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	6793	6	7	6	9,500.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2755	2	3	2	9,500.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1604	1	2	1	0.00
09/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2697	2	3	2	0.00
09/05/2022	R209 On 02-February-23			Bond Future	11.34	68.4155	67.8610	68.4155	0.00
09/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1436	2	1	2	0.00
09/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1398	2	1	2	0.00
09/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1417	2	1	2	0.00
09/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	4234	4	4	4	0.00
09/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	4303	4	4	4	0.00
09/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	4268	4	4	4	0.00
09/05/2022	R209 On 04-May-23			Bond Future	11.48	66.4697	65.9051	66.4697	0.00
09/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2178	2	2	2	0.00
09/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2136	2	2	2	0.00
09/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2157	2	2	2	0.00
09/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	4062	4	4	4	0.00
09/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	4092	4	4	4	0.00
09/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	4032	4	4	4	0.00
09/05/2022	R210 On 05-May-22			Bond Future	220.53	220.5324	220.5324	220.5324	0.00
09/05/2022	R210 On 04-August-22			Bond Future	222.21	223.5042	222.2065	223.5042	1,025.00
09/05/2022	R210 On 03-November-22			Bond Future	222.49	223.8101	222.4921	223.8101	0.00
09/05/2022	R210 On 02-February-23			Bond Future	226.26	227.6001	226.2577	227.6001	0.00
09/05/2022	R210 On 04-May-23			Bond Future	227.23	228.6005	227.2333	228.6005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R213 On 05-May-22			Bond Future	10.14	83.3223	83.3223	83.3223	0.00
09/05/2022	R213 On 04-August-22			Bond Future	10.62	83.5867	83.0454	83.5867	26,734.00
09/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	280	0	0	0	0.00
09/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	263	0	0	0	0.00
09/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	272	0	0	0	0.00
09/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3847	3	4	3	0.00
09/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3932	3	4	3	0.00
09/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3889	3	4	3	0.00
09/05/2022	R213 On 03-November-22			Bond Future	10.82	81.2477	80.6980	81.2477	0.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1159	1	1	1	0.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	553	1	1	1	0.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	822	1	1	1	0.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	89	0	0	0	200.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	412	1	0	1	0.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1124	1	1	1	0.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1141	1	1	1	0.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	103	0	0	0	476.00
09/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1106	1	1	1	0.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3253	3	3	3	200.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	8185	8	8	8	0.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3191	3	3	3	0.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3222	3	3	3	0.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	5159	5	5	5	476.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	8488	8	8	8	0.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3840	3	4	3	476.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	4603	4	5	4	200.00
09/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3161	3	3	3	0.00
09/05/2022	R213 On 02-February-23			Bond Future	11.00	82.6068	82.0472	82.6068	0.00
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1316	2	1	2	912.00
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	991	1	1	1	0.00
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	977	1	1	1	0.00
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	164	0	0	0	476.00
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	6086	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	721	1	1	1	0.00
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1005	1	1	1	0.00
09/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1186	1	1	1	0.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4210	4	4	4	476.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	913	1	1	1	912.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4634	4	5	4	0.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3963	4	4	4	0.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	9081	9	9	9	0.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	5376	5	5	5	476.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4667	4	5	4	0.00
09/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4600	4	5	4	0.00
09/05/2022	R213 On 04-May-23			Bond Future	11.17	80.5134	79.9434	80.5134	0.00
09/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	1900	2	2	2	0.00
09/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	1881	2	2	2	0.00
09/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	1919	2	2	2	0.00
09/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3800	3	4	3	0.00
09/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3853	4	4	4	0.00
09/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3826	4	4	4	0.00
09/05/2022	R214 On 05-May-22			Bond Future	10.89	66.4371	66.4371	66.4371	0.00
09/05/2022	R214 On 04-August-22			Bond Future	11.28	66.4856	66.0438	66.4856	15,134.00
09/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	895	1	1	1	0.00
09/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	916	1	1	1	0.00
09/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	937	1	1	1	0.00
09/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2554	2	3	2	0.00
09/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2519	2	3	2	0.00
09/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2590	2	3	2	0.00
09/05/2022	R214 On 03-November-22			Bond Future	11.43	64.1541	63.7055	64.1541	0.00
09/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2104	2	2	2	0.00
09/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2131	2	2	2	0.00
09/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2078	2	2	2	0.00
09/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2520	2	3	2	0.00
09/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2547	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2574	2	3	2	0.00
09/05/2022	R214 On 02-February-23			Bond Future	11.57	65.2278	64.7711	65.2278	0.00
09/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1622	2	2	2	0.00
09/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1580	2	2	2	0.00
09/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1601	2	2	2	0.00
09/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	4255	4	4	4	0.00
09/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	4289	4	4	4	0.00
09/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	4220	4	4	4	0.00
09/05/2022	R214 On 04-May-23			Bond Future	11.70	63.0830	62.6178	63.0830	0.00
09/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2388	3	2	3	0.00
09/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2342	3	2	3	0.00
09/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2365	3	2	3	0.00
09/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	4107	4	4	4	0.00
09/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	4137	4	4	4	0.00
09/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	4076	4	4	4	0.00
09/05/2022	R248 On 05-May-22			Bond Future	10.84	83.6814	83.6814	83.6814	0.00
09/05/2022	R248 On 04-August-22			Bond Future	11.23	83.6972	83.1017	83.6972	188,741.00
09/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	11	0	0	0	0.00
09/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1029	1	1	1	1,700.00
09/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	206	0	0	0	0.00
09/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1300	2	1	2	0.00
09/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	87	0	0	0	1,700.00
09/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1243	2	1	2	0.00
09/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1271	2	1	2	0.00
09/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2975	3	3	3	0.00
09/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	3017	3	3	3	0.00
09/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	6292	6	6	6	0.00
09/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2932	3	3	3	50.00
09/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	3376	3	3	3	0.00
09/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	11851	11	12	11	0.00
09/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	7753	7	8	7	0.00
09/05/2022	R248 On 03-November-22			Bond Future	11.39	80.4756	79.8710	80.4756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2598	3	3	3	0.00
09/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2631	3	3	3	0.00
09/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2664	3	3	3	0.00
09/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	3197	3	3	3	0.00
09/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	3162	3	3	3	0.00
09/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	3129	3	3	3	0.00
09/05/2022	R248 On 02-February-23			Bond Future	11.53	81.8229	81.2073	81.8229	0.00
09/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2042	2	2	2	0.00
09/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2069	2	2	2	0.00
09/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2096	2	2	2	0.00
09/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	5125	5	5	5	0.00
09/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	5168	5	5	5	0.00
09/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	5211	5	5	5	0.00
09/05/2022	R248 On 04-May-23			Bond Future	11.66	78.8307	78.2039	78.8307	0.00
09/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	2957	3	3	3	0.00
09/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	2986	3	3	3	0.00
09/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3015	3	3	3	0.00
09/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	5021	5	5	5	0.00
09/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	5058	5	5	5	0.00
09/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	5097	5	5	5	0.00