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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
02/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	2025 On 03-November-22			Bond Future	167.75	167.7139	167.7531	167.7139	7,366.00
02/09/2022	2025 On 02-February-23			Bond Future	169.09	169.0497	169.0879	169.0497	1,936.00
02/09/2022	2025 On 04-May-23			Bond Future	172.34	172.2980	172.3360	172.2980	0.00
02/09/2022	2025 On 03-August-23			Bond Future	174.00	173.9594	173.9963	173.9594	0.00
02/09/2022	2025 On 02-November-23			Bond Future	177.26	177.2211	177.2589	177.2211	0.00
02/09/2022	2029 On 03-November-22			Bond Future	122.43	122.4352	122.4315	122.4352	1,519.00
02/09/2022	2029 On 02-February-23			Bond Future	124.66	124.6645	124.6590	124.6645	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
02/09/2022	2029 On 04-May-23			Bond Future	125.74	125.7479	125.7413	125.7479	0.00
02/09/2022	2029 On 03-August-23			Bond Future	128.25	128.2613	128.2541	128.2613	0.00
02/09/2022	2029 On 02-November-23			Bond Future	129.30	129.3052	129.2968	129.3052	0.00
02/09/2022	2030 On 03-November-22			Bond Future	10.44	89.0063	10.4388	89.0063	66,881.00
02/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	537	0	537	0	0.00
02/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	740	0	740	0	500.00
02/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	5170	4	5170	4	0.00
02/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	553	0	553	0	0.00
02/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	568	0	568	0	0.00
02/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	153	0	153	0	500.00
02/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3633	5	3633	5	0.00
02/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2143	3	2143	3	0.00
02/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	1846	3	1846	3	0.00
02/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2174	3	2174	3	0.00
02/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	163	0	163	0	500.00
02/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2206	3	2206	3	0.00
02/09/2022	2030 On 02-February-23			Bond Future	10.59	86.5996	10.5905	86.5996	5,200.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	4898	4	4898	4	5,000.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3520	3	3520	3	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3642	3	3642	3	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	968	1	968	1	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	740	1	740	1	388.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	140	0	140	0	102.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	220	0	220	0	388.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	874	1	874	1	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	695	0	695	0	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	4239	4	4239	4	5,000.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	940	1	940	1	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	954	1	954	1	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	706	0	706	0	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	267	0	267	0	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	206	0	206	0	0.00
02/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	563	0	563	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
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4832	6	4832	6	102.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8542	9	8542	9	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	7467	8	7467	8	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	7284	8	7284	8	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6744	8	6744	8	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	3831	5	3831	5	102.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	3601	4	3601	4	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	940	1	940	1	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1152	2	1152	2	388.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4352	5	4352	5	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4210	5	4210	5	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4316	5	4316	5	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	3666	4	3666	4	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	3633	4	3633	4	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1202	2	1202	2	0.00
02/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	756	1	756	1	0.00
02/09/2022	2030 On 04-May-23			Bond Future	10.74	88.2462	10.7375	88.2462	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	8059	7	8059	7	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	4970	4	4970	4	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	6298	6	6298	6	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	7823	7	7823	7	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2121	2	2121	2	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2358	2	2358	2	350.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	725	1	725	1	150.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	4137	4	4137	4	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1880	1	1880	1	479.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2080	2	2080	2	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2100	2	2100	2	0.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	802	1	802	1	479.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	910	1	910	1	388.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	375	0	375	0	388.00
02/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1189	1	1189	1	1,080.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4445	5	4445	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
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	8151	9	8151	9	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5904	7	5904	7	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5168	6	5168	6	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5565	6	5565	6	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3001	4	3001	4	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3024	4	3024	4	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3264	4	3264	4	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1586	2	1586	2	150.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2737	3	2737	3	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2978	4	2978	4	0.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	622	1	622	1	479.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	901	1	901	1	1,080.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1266	2	1266	2	388.00
02/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	588	1	588	1	350.00
02/09/2022	2030 On 03-August-23			Bond Future	10.88	85.9851	10.8822	85.9851	0.00
02/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	7690	7	7690	7	0.00
02/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	4053	3	4053	3	0.00
02/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	8644	8	8644	8	0.00
02/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	4000	3	4000	3	0.00
02/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1905	2	1905	2	1,012.00
02/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2376	2	2376	2	350.00
02/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	4027	3	4027	3	0.00
02/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2087	3	2087	3	0.00
02/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	3352	4	3352	4	0.00
02/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2115	3	2115	3	0.00
02/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	750	1	750	1	350.00
02/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	3947	5	3947	5	0.00
02/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	915	1	915	1	1,012.00
02/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2101	3	2101	3	0.00
02/09/2022	2030 On 02-November-23			Bond Future	11.05	87.5768	11.0547	87.5768	0.00
02/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2678	2	2678	2	0.00
02/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2658	2	2658	2	0.00
02/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2638	2	2638	2	0.00

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02/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3673	4	3673	4	0.00
02/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3652	4	3652	4	0.00
02/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3631	4	3631	4	0.00
02/09/2022	2032 On 03-November-22			Bond Future	10.89	84.5279	10.8859	84.5279	168,763.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	180.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	10	0	10	0	500.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	3804	3	3804	3	0.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	7035	6	7035	6	0.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	896	1	896	1	0.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	918	1	918	1	750.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	3403	3	3403	3	0.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	238	0	238	0	500.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	697	0	697	0	0.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	164	0	164	0	0.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	576	0	576	0	0.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	6	0	6	0	454.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	76	0	76	0	750.00
02/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	198	0	198	0	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4078	5	4078	5	180.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	5291	6	5291	6	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4319	5	4319	5	454.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	8439	10	8439	10	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	7857	9	7857	9	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2411	3	2411	3	180.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	8732	10	8732	10	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2664	3	2664	3	454.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3844	5	3844	5	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	542	1	542	1	7,500.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2048	3	2048	3	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2079	3	2079	3	0.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	103	0	103	0	750.00
02/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	450	1	450	1	500.00
02/09/2022	2032 On 02-February-23			Bond Future	11.04	86.0474	11.0355	86.0474	18.00

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02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	5059	4	5059	4	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	8542	8	8542	8	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	1051	1	1051	1	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	1066	1	1066	1	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	740	1	740	1	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	163	0	163	0	454.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	4526	4	4526	4	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	1082	1	1082	1	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	1252	1	1252	1	0.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	1587	1	1587	1	750.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	817	1	817	1	500.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	222	0	222	0	500.00
02/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	491	0	491	0	750.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6393	7	6393	7	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	8659	10	8659	10	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5080	6	5080	6	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	3463	4	3463	4	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4019	5	4019	5	454.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4380	5	4380	5	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1300	2	1300	2	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	9524	11	9524	11	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5327	6	5327	6	454.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4417	5	4417	5	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4455	5	4455	5	0.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	433	1	433	1	750.00
02/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1117	1	1117	1	500.00
02/09/2022	2032 On 04-May-23			Bond Future	11.18	83.5228	11.1762	83.5228	0.00
02/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1799	1	1799	1	400.00
02/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2318	2	2318	2	0.00
02/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2341	2	2341	2	0.00
02/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2364	2	2364	2	0.00
02/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	3608	3	3608	3	400.00
02/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	10726	10	10726	10	0.00

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02/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	520	1	520	1	400.00
02/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	3792	4	3792	4	0.00
02/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	3819	4	3819	4	0.00
02/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	3847	5	3847	5	0.00
02/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4603	5	4603	5	0.00
02/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	2659	3	2659	3	0.00
02/09/2022	2032 On 03-August-23			Bond Future	11.31	85.1765	11.3093	85.1765	2,600.00
02/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4795	4	4795	4	0.00
02/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4825	4	4825	4	0.00
02/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	5247	5	5247	5	5,000.00
02/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4855	4	4855	4	0.00
02/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2675	3	2675	3	0.00
02/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2465	3	2465	3	0.00
02/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2692	3	2692	3	0.00
02/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2708	3	2708	3	0.00
02/09/2022	2032 On 02-November-23			Bond Future	11.47	82.5967	11.4747	82.5967	0.00
02/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	3228	3	3228	3	0.00
02/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	3251	3	3251	3	0.00
02/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	3274	3	3274	3	0.00
02/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4383	5	4383	5	0.00
02/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4408	5	4408	5	0.00
02/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4433	5	4433	5	0.00
02/09/2022	2033 On 03-November-22			Bond Future	114.92	115.4697	114.9185	115.4697	1,287.00
02/09/2022	2033 On 02-February-23			Bond Future	117.01	117.5717	117.0089	117.5717	6,141.00
02/09/2022	2033 On 04-May-23			Bond Future	117.86	118.4322	117.8581	118.4322	0.00
02/09/2022	2033 On 03-August-23			Bond Future	120.21	120.7993	120.2132	120.7993	0.00
02/09/2022	2033 On 02-November-23			Bond Future	121.02	121.6135	121.0155	121.6135	0.00
02/09/2022	2037 On 03-November-22			Bond Future	11.27	81.6948	11.2713	81.6948	66,075.00
02/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1827	1	1827	1	0.00
02/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1893	1	1893	1	0.00
02/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1860	1	1860	1	0.00
02/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	1628	2	1628	2	0.00
02/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	1655	2	1655	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
02/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	1602	2	1602	2	0.00
02/09/2022	2037 On 02-February-23			Bond Future	11.41	78.9064	11.4050	78.9064	73,477.00
02/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	2014	2	2014	2	636.00
02/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1887	1	1887	1	0.00
02/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	4885	4	4885	4	0.00
02/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1837	1	1837	1	0.00
02/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1862	1	1862	1	0.00
02/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4045	5	4045	5	0.00
02/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4082	5	4082	5	0.00
02/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4009	5	4009	5	0.00
02/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	3833	5	3833	5	0.00
02/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	1671	2	1671	2	636.00
02/09/2022	2037 On 04-May-23			Bond Future	11.53	80.4073	11.5330	80.4073	0.00
02/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	4504	4	4504	4	400.00
02/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	11998	11	11998	11	0.00
02/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	3080	3	3080	3	0.00
02/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2321	2	2321	2	400.00
02/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	3024	3	3024	3	0.00
02/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	3052	3	3052	3	0.00
02/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4350	5	4350	5	0.00
02/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5295	6	5295	6	0.00
02/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4381	5	4381	5	0.00
02/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	710	1	710	1	400.00
02/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4320	5	4320	5	0.00
02/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	3102	4	3102	4	0.00
02/09/2022	2037 On 03-August-23			Bond Future	11.66	77.7411	11.6583	77.7411	0.00
02/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	5823	5	5823	5	0.00
02/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	5789	5	5789	5	0.00
02/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	5755	5	5755	5	0.00
02/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3211	4	3211	4	0.00
02/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3191	4	3191	4	0.00
02/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3171	4	3171	4	0.00
02/09/2022	2037 On 02-November-23			Bond Future	11.80	79.1798	11.7987	79.1798	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
02/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	4081	4	4081	4	0.00
02/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	4054	3	4054	3	0.00
02/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	4109	4	4109	4	0.00
02/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5448	6	5448	6	0.00
02/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5419	6	5419	6	0.00
02/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5390	6	5390	6	0.00
02/09/2022	2038 On 03-November-22			Bond Future	130.57	130.9350	130.5675	130.9350	5,473.00
02/09/2022	2038 On 02-February-23			Bond Future	131.01	131.3866	131.0113	131.3866	0.00
02/09/2022	2038 On 04-May-23			Bond Future	133.53	133.9116	133.5284	133.9116	0.00
02/09/2022	2038 On 03-August-23			Bond Future	134.19	134.5835	134.1908	134.5835	0.00
02/09/2022	2038 On 02-November-23			Bond Future	136.71	137.1066	136.7067	137.1066	0.00
02/09/2022	2040 On 03-November-22			Bond Future	11.34	83.5954	11.3372	83.5954	52,284.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	43	0	43	0	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	2431	2	2431	2	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	276	0	276	0	1,600.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	2092	1	2092	1	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	520	0	520	0	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1712	1	1712	1	1,600.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	384	0	384	0	1,078.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	4662	4	4662	4	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	7310	6	7310	6	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	2020	1	2020	1	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	2056	1	2056	1	0.00
02/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1402	1	1402	1	1,078.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2296	3	2296	3	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1624	2	1624	2	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	549	1	549	1	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	5262	6	5262	6	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1953	3	1953	3	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4108	5	4108	5	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4667	6	4667	6	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1390	2	1390	2	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	193	0	193	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
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1680	2	1680	2	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1652	2	1652	2	0.00
02/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	8681	10	8681	10	0.00
02/09/2022	2040 On 02-February-23			Bond Future	11.47	80.5908	11.4661	80.5908	64,540.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	5459	5	5459	5	0.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	2038	2	2038	2	0.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	2064	2	2064	2	0.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	465	0	465	0	0.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	491	0	491	0	388.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	6180	5	6180	5	0.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	6310	5	6310	5	0.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	2092	2	2092	2	0.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	2287	2	2287	2	621.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1683	1	1683	1	388.00
02/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1613	1	1613	1	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	4990	6	4990	6	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	4066	5	4066	5	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	1769	2	1769	2	621.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	4331	5	4331	5	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	1456	2	1456	2	388.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	1499	2	1499	2	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	9094	10	9094	10	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5123	6	5123	6	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	9291	10	9291	10	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	4370	5	4370	5	0.00
02/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	4409	5	4409	5	0.00
02/09/2022	2040 On 04-May-23			Bond Future	11.59	82.1239	11.5890	82.1239	0.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	11406	10	11406	10	0.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	3415	3	3415	3	0.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	3601	3	3601	3	486.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1671	1	1671	1	486.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2076	2	2076	2	388.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	863	1	863	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	3384	3	3384	3	0.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	8553	8	8553	8	0.00
02/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	3445	3	3445	3	0.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	4444	5	4444	5	0.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	7303	8	7303	8	0.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1643	2	1643	2	388.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1011	1	1011	1	486.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	4510	5	4510	5	0.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	10498	12	10498	12	0.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6411	7	6411	7	0.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	4284	5	4284	5	0.00
02/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	4477	5	4477	5	0.00
02/09/2022	2040 On 03-August-23			Bond Future	11.71	79.2413	11.7091	79.2413	0.00
02/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	6432	6	6432	6	0.00
02/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	6396	6	6396	6	0.00
02/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	6469	6	6469	6	0.00
02/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3382	4	3382	4	0.00
02/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3424	4	3424	4	0.00
02/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3403	4	3403	4	0.00
02/09/2022	2040 On 02-November-23			Bond Future	11.84	80.7077	11.8429	80.7077	0.00
02/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	4356	4	4356	4	0.00
02/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	4326	4	4326	4	0.00
02/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	4297	4	4297	4	0.00
02/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	5898	7	5898	7	0.00
02/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	5833	7	5833	7	0.00
02/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	5865	7	5865	7	0.00
02/09/2022	2044 On 03-November-22			Bond Future	11.32	80.4823	11.3211	80.4823	72,887.00
02/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	2121	1	2121	1	0.00
02/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	2158	2	2158	2	0.00
02/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	45	0	45	0	0.00
02/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	294	0	294	0	1,900.00
02/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	552	0	552	0	0.00
02/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1801	1	1801	1	1,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	2196	2	2196	2	0.00
02/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	1612	2	1612	2	0.00
02/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	1941	3	1941	3	0.00
02/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	1640	2	1640	2	0.00
02/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	4125	5	4125	5	0.00
02/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	5309	7	5309	7	0.00
02/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	8850	10	8850	10	0.00
02/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	1668	2	1668	2	0.00
02/09/2022	2044 On 02-February-23			Bond Future	11.44	77.5470	11.4418	77.5470	33,819.00
02/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2316	2	2316	2	0.00
02/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2258	2	2258	2	0.00
02/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2287	2	2287	2	0.00
02/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	4219	5	4219	5	0.00
02/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	4257	5	4257	5	0.00
02/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	4180	5	4180	5	0.00
02/09/2022	2044 On 04-May-23			Bond Future	11.56	79.0222	11.5565	79.0222	0.00
02/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3621	3	3621	3	0.00
02/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	4714	4	4714	4	0.00
02/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	5650	5	5650	5	0.00
02/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3589	3	3589	3	0.00
02/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3557	3	3557	3	0.00
02/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4502	5	4502	5	0.00
02/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	3496	4	3496	4	4,000.00
02/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4469	5	4469	5	0.00
02/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	2904	3	2904	3	4,000.00
02/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4436	5	4436	5	0.00
02/09/2022	2044 On 03-August-23			Bond Future	11.67	76.2035	11.6683	76.2035	0.00
02/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	6533	6	6533	6	0.00
02/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	6459	6	6459	6	0.00
02/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	6496	6	6496	6	0.00
02/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3511	4	3511	4	0.00
02/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3533	4	3533	4	0.00
02/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3490	4	3490	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
02/09/2022	2044 On 02-November-23			Bond Future	11.79	77.6136	11.7924	77.6136	0.00
02/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	4538	4	4538	4	0.00
02/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	4569	4	4569	4	0.00
02/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	4600	4	4600	4	0.00
02/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	5990	7	5990	7	0.00
02/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6023	7	6023	7	0.00
02/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6056	7	6056	7	0.00
02/09/2022	2046 On 03-November-22			Bond Future	116.75	117.0030	116.7479	117.0030	16,413.00
02/09/2022	2046 On 02-February-23			Bond Future	118.87	119.1335	118.8723	119.1335	0.00
02/09/2022	2046 On 04-May-23			Bond Future	119.09	119.3617	119.0943	119.3617	0.00
02/09/2022	2046 On 03-August-23			Bond Future	121.47	121.7483	121.4750	121.7483	0.00
02/09/2022	2046 On 02-November-23			Bond Future	121.61	121.8919	121.6118	121.8919	0.00
02/09/2022	2050 On 03-November-22			Bond Future	120.10	121.3871	120.0974	121.3871	11,715.00
02/09/2022	2050 On 02-February-23			Bond Future	120.14	121.4497	120.1353	121.4497	0.00
02/09/2022	2050 On 04-May-23			Bond Future	122.44	123.7839	122.4436	123.7839	0.00
02/09/2022	2050 On 03-August-23			Bond Future	122.66	124.0321	122.6635	124.0321	0.00
02/09/2022	2050 On 02-November-23			Bond Future	124.96	126.3573	124.9631	126.3573	0.00
02/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	AL37 On 03-November-22			Index Future	832.34	827.2710	832.3350	827.2710	0.00
02/09/2022	AL37 On 02-February-23			Index Future	847.27	842.1290	847.2730	842.1290	0.00
02/09/2022	AL37 On 04-May-23			Index Future	863.34	858.1050	863.3420	858.1050	0.00
02/09/2022	AL37 On 03-August-23			Index Future	880.39	875.0560	880.3930	875.0560	0.00
02/09/2022	AL37 On 02-November-23			Index Future	896.72	891.2790	896.7160	891.2790	0.00
02/09/2022	AL7T On 03-November-22			Index Future	957.74	946.6810	957.7420	946.6810	0.00
02/09/2022	AL7T On 02-February-23			Index Future	974.93	963.6830	974.9310	963.6830	0.00
02/09/2022	AL7T On 04-May-23			Index Future	993.42	981.9660	993.4210	981.9660	0.00
02/09/2022	AL7T On 03-August-23			Index Future	1013.04	1001.3630	1013.0410	1001.3630	0.00
02/09/2022	AL7T On 02-November-23			Index Future	1031.82	1019.9280	1031.8230	1019.9280	0.00
02/09/2022	ALBI On 03-November-22			Index Future	845.82	835.3290	845.8240	835.3290	135.00
02/09/2022	ALBI On 02-February-23			Index Future	861.00	850.3320	861.0040	850.3320	0.00
02/09/2022	ALBI On 04-May-23			Index Future	877.33	866.4640	877.3340	866.4640	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
02/09/2022	ALBI On 03-August-23			Index Future	894.66	883.5800	894.6610	883.5800	0.00
02/09/2022	ALBI On 02-November-23			Index Future	911.25	899.9610	911.2490	899.9610	0.00
02/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2022	ES33 On 03-November-22			Bond Future	12.10	72.7700	12.0996	72.7700	0.00
02/09/2022	ES33 On 02-February-23			Bond Future	12.28	74.0947	12.2842	74.0947	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2022	ES33 On 04-May-23			Bond Future	12.46	71.7263	12.4568	71.7263	0.00
02/09/2022	ES33 On 03-August-23			Bond Future	12.62	73.1622	12.6238	73.1622	0.00
02/09/2022	ES33 On 02-November-23			Bond Future	12.82	70.7414	12.8239	70.7414	0.00
02/09/2022	ES42 On 03-November-22			Bond Future	12.39	70.8521	12.3867	70.8521	0.00
02/09/2022	ES42 On 02-February-23			Bond Future	12.55	72.1447	12.5474	72.1447	4,769.00
02/09/2022	ES42 On 04-May-23			Bond Future	12.70	69.2696	12.7045	69.2696	0.00
02/09/2022	ES42 On 03-August-23			Bond Future	12.85	70.6582	12.8521	70.6582	0.00
02/09/2022	ES42 On 02-November-23			Bond Future	13.03	67.7202	13.0277	67.7202	0.00
02/09/2022	GOVI On 03-November-22			GOVI	833.99	823.5740	833.9910	823.5740	869.00
02/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	135610	3	135610	3	0.00
02/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	135710	3	135710	3	0.00
02/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	135810	3	135810	3	0.00
02/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 02-February-23			GOVI	848.96	838.3650	848.9590	838.3650	0.00
02/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	18710	12	18710	12	0.00
02/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	18610	12	18610	12	0.00
02/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	18810	12	18810	12	0.00
02/09/2022	GOVI On 04-May-23			GOVI	865.06	854.2710	865.0600	854.2710	0.00
02/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	121800	1	121800	1	0.00
02/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	122000	1	122000	1	0.00
02/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	121900	1	121900	1	0.00
02/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 03-August-23			GOVI	882.15	871.1450	882.1450	871.1450	0.00
02/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	449150	34	449150	34	0.00
02/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	449350	34	449350	34	0.00
02/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	449250	34	449250	34	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
02/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 02-November-23			GOVI	898.50	887.2960	898.5000	887.2960	0.00
02/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	127000	1	127000	1	0.00
02/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	126900	1	126900	1	0.00
02/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	126800	1	126800	1	0.00
02/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
02/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2022	IGOV On 03-November-22			Index Future	326.44	327.2310	326.4360	327.2310	704.00
02/09/2022	IGOV On 02-February-23			Index Future	332.37	333.1870	332.3740	333.1870	0.00
02/09/2022	IGOV On 04-May-23			Index Future	338.76	339.5870	338.7560	339.5870	0.00
02/09/2022	IGOV On 03-August-23			Index Future	345.52	346.3710	345.5230	346.3710	0.00
02/09/2022	IGOV On 02-November-23			Index Future	352.00	352.8680	352.0040	352.8680	0.00
02/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
02/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1750	5.8150	94.1750	0.00
02/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5250	6.4550	93.5250	0.00
02/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.53	93.4500	6.5300	93.4500	0.00
02/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.03	92.9350	7.0250	92.9350	68.00
02/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.10	92.8500	7.1000	92.8500	0.00
02/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.51	92.4200	7.5100	92.4200	0.00
02/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.59	92.3300	7.5900	92.3300	0.00
02/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.05	91.8750	8.0450	91.8750	0.00
02/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.15	91.7550	8.1450	91.7550	75.00
02/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.16	91.7400	8.1600	91.7400	272.00
02/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.16	91.7400	8.1600	91.7400	0.00
02/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.17	91.7450	8.1650	91.7450	0.00
02/09/2022	R023 On 03-November-22			Bond Future	7.24	101.6083	7.2422	101.6083	23,960.00
02/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
02/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
02/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
02/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	300	0	300	0	0.00
02/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	304	0	304	0	0.00
02/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	297	0	297	0	0.00
02/09/2022	R035 On 03-November-22			Bond Future	11.12	85.5990	11.1184	85.5990	61,488.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	30	0	30	0	582.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	186	0	186	0	976.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1705	1	1705	1	0.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1736	1	1736	1	0.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	454	0	454	0	0.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1768	1	1768	1	0.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	8626	7	8626	7	0.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1294	1	1294	1	0.00
02/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1463	1	1463	1	976.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2058	3	2058	3	582.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	73	0	73	0	976.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	1582	2	1582	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
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3783	5	3783	5	582.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	1609	2	1609	2	0.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	1868	3	1868	3	0.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	1636	2	1636	2	0.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	5223	6	5223	6	0.00
02/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	8218	9	8218	9	0.00
02/09/2022	R035 On 02-February-23			Bond Future	11.26	87.1364	11.2621	87.1364	106,331.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	5435	5	5435	5	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	10717	10	10717	10	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	2238	2	2238	2	976.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	2266	2	2266	2	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1752	1	1752	1	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1776	1	1776	1	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	731	1	731	1	976.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1280	1	1280	1	388.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	5277	4	5277	4	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1800	1	1800	1	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1319	1	1319	1	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1205	1	1205	1	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	303	0	303	0	582.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	327	0	327	0	0.00
02/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	353	0	353	0	388.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	8836	10	8836	10	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	9317	10	9317	10	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5156	6	5156	6	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4985	6	4985	6	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4901	6	4901	6	582.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6558	8	6558	8	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4049	5	4049	5	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	409	1	409	1	976.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	9075	10	9075	10	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4085	5	4085	5	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4121	5	4121	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
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	3445	4	3445	4	582.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	3476	4	3476	4	0.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	1429	2	1429	2	388.00
02/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	1486	2	1486	2	0.00
02/09/2022	R035 On 04-May-23			Bond Future	11.39	84.2905	11.3900	84.2905	0.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	3076	3	3076	3	0.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1319	1	1319	1	491.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	660	0	660	0	388.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	7364	6	7364	6	0.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2938	2	2938	2	491.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	3020	2	3020	2	0.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	3048	2	3048	2	0.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1624	1	1624	1	388.00
02/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	10252	9	10252	9	0.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	931	1	931	1	491.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	6270	7	6270	7	0.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1604	2	1604	2	388.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4046	5	4046	5	0.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	10057	11	10057	11	0.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	7075	8	7075	8	0.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4197	5	4197	5	0.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4106	5	4106	5	0.00
02/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4076	5	4076	5	0.00
02/09/2022	R035 On 03-August-23			Bond Future	11.51	85.9587	11.5124	85.9587	0.00
02/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	5689	5	5689	5	0.00
02/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	5722	5	5722	5	0.00
02/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	5756	5	5756	5	0.00
02/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3111	4	3111	4	0.00
02/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3131	4	3131	4	0.00
02/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3150	4	3150	4	0.00
02/09/2022	R035 On 02-November-23			Bond Future	11.66	83.0509	11.6645	83.0509	0.00
02/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3942	3	3942	3	0.00
02/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3889	3	3889	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
02/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3915	3	3915	3	0.00
02/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5257	6	5257	6	0.00
02/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5286	6	5286	6	0.00
02/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5228	6	5228	6	0.00
02/09/2022	R186 On 03-November-22			Bond Future	8.97	108.5148	8.9662	108.5148	64,278.00
02/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	105	0	105	0	4,310.00
02/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	791	1	791	1	0.00
02/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	308	0	308	0	0.00
02/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	289	0	289	0	0.00
02/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	298	0	298	0	0.00
02/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	1800	2	1800	2	0.00
02/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	988	1	988	1	4,310.00
02/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	1826	2	1826	2	0.00
02/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	1773	2	1773	2	0.00
02/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2715	3	2715	3	0.00
02/09/2022	R186 On 02-February-23			Bond Future	9.10	105.1662	9.0998	105.1662	0.00
02/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	481	0	481	0	0.00
02/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	473	0	473	0	0.00
02/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	466	0	466	0	0.00
02/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3073	4	3073	4	0.00
02/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3046	4	3046	4	0.00
02/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3020	4	3020	4	0.00
02/09/2022	R186 On 04-May-23			Bond Future	9.22	107.1649	9.2193	107.1649	0.00
02/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	1170	1	1170	1	0.00
02/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	1157	1	1157	1	0.00
02/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	1183	1	1183	1	0.00
02/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2383	3	2383	3	0.00
02/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2401	3	2401	3	0.00
02/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2364	3	2364	3	0.00
02/09/2022	R186 On 03-August-23			Bond Future	9.33	103.9821	9.3254	103.9821	0.00
02/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2709	2	2709	2	0.00
02/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2671	2	2671	2	0.00
02/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2690	2	2690	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
02/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1497	2	1497	2	0.00
02/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1507	2	1507	2	0.00
02/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1488	2	1488	2	0.00
02/09/2022	R186 On 02-November-23			Bond Future	9.50	105.9072	9.4961	105.9072	0.00
02/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1992	2	1992	2	0.00
02/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1977	2	1977	2	0.00
02/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	2007	2	2007	2	0.00
02/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2266	3	2266	3	0.00
02/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2290	3	2290	3	0.00
02/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2278	3	2278	3	0.00
02/09/2022	R197 On 03-November-22			Bond Future	339.07	339.0042	339.0703	339.0042	831.00
02/09/2022	R197 On 02-February-23			Bond Future	336.31	336.2510	336.3150	336.2510	0.00
02/09/2022	R197 On 04-May-23			Bond Future	342.78	342.7141	342.7771	342.7141	0.00
02/09/2022	R197 On 03-August-23			Bond Future	340.38	340.3249	340.3829	340.3249	0.00
02/09/2022	R197 On 02-November-23			Bond Future	352.07	346.7036	352.0719	346.7036	0.00
02/09/2022	R202 On 03-November-22			Bond Future	252.31	252.6956	252.3116	252.6956	6,148.00
02/09/2022	R202 On 02-February-23			Bond Future	252.16	252.5555	252.1617	252.5555	460.00
02/09/2022	R202 On 04-May-23			Bond Future	257.01	257.4087	257.0059	257.4087	0.00
02/09/2022	R202 On 03-August-23			Bond Future	257.23	257.6456	257.2310	257.6456	0.00
02/09/2022	R202 On 02-November-23			Bond Future	262.05	262.4757	262.0537	262.4757	0.00
02/09/2022	R209 On 03-November-22			Bond Future	11.11	66.1844	11.1102	66.1844	20,217.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	55	0	55	0	7,750.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1194	1	1194	1	0.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1219	1	1219	1	0.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	2698	2	2698	2	0.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	326	0	326	0	0.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1170	1	1170	1	0.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	2	0	2	0	6,000.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	6	0	6	0	0.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1244	1	1244	1	0.00
02/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	4658	4	4658	4	0.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	266	0	266	0	7,750.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	1661	2	1661	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
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3594	4	3594	4	0.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	9132	10	9132	10	0.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	10697	12	10697	12	0.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	1744	2	1744	2	6,000.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	722	1	722	1	0.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	1688	2	1688	2	0.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	1716	2	1716	2	0.00
02/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	6171	7	6171	7	6,000.00
02/09/2022	R209 On 02-February-23			Bond Future	11.23	67.3740	11.2340	67.3740	2,066.00
02/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1460	1	1460	1	0.00
02/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1420	1	1420	1	0.00
02/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1440	1	1440	1	0.00
02/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	3721	4	3721	4	0.00
02/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	3788	4	3788	4	0.00
02/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	3754	4	3754	4	0.00
02/09/2022	R209 On 04-May-23			Bond Future	11.35	65.5029	11.3493	65.5029	1,250.00
02/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	6725	6	6725	6	0.00
02/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2523	2	2523	2	0.00
02/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2267	2	2267	2	0.00
02/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2475	2	2475	2	0.00
02/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2499	2	2499	2	0.00
02/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	735	1	735	1	7,500.00
02/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	8000	9	8000	9	0.00
02/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	3763	4	3763	4	0.00
02/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	3791	4	3791	4	0.00
02/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4048	5	4048	5	7,500.00
02/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	3736	4	3736	4	0.00
02/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	1302	2	1302	2	7,500.00
02/09/2022	R209 On 03-August-23			Bond Future	11.46	66.7998	11.4572	66.7998	0.00
02/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	5069	4	5069	4	0.00
02/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	5010	4	5010	4	0.00
02/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	5040	4	5040	4	0.00
02/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2702	3	2702	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
02/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2737	3	2737	3	0.00
02/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2719	3	2719	3	0.00
02/09/2022	R209 On 02-November-23			Bond Future	11.59	64.8875	11.5879	64.8875	0.00
02/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	3450	3	3450	3	0.00
02/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	3403	3	3403	3	0.00
02/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	3426	3	3426	3	0.00
02/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4642	5	4642	5	0.00
02/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4668	5	4668	5	0.00
02/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4615	5	4615	5	0.00
02/09/2022	R210 On 03-November-22			Bond Future	231.55	231.3141	231.5514	231.3141	732.00
02/09/2022	R210 On 02-February-23			Bond Future	235.76	235.5258	235.7644	235.5258	300.00
02/09/2022	R210 On 04-May-23			Bond Future	237.17	236.9267	237.1679	236.9267	0.00
02/09/2022	R210 On 03-August-23			Bond Future	241.91	241.6629	241.9080	241.6629	0.00
02/09/2022	R210 On 02-November-23			Bond Future	243.20	242.9518	243.1989	242.9518	0.00
02/09/2022	R213 On 03-November-22			Bond Future	10.76	80.0138	10.7585	80.0138	34,054.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	200.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	77	0	77	0	0.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	580	0	580	0	0.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	142	0	142	0	0.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	305	0	305	0	0.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	4	0	4	0	476.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	549	0	549	0	0.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	564	0	564	0	0.00
02/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	533	0	533	0	0.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2375	3	2375	3	200.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2310	3	2310	3	0.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2342	3	2342	3	0.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	7782	9	7782	9	0.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3019	4	3019	4	476.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3887	5	3887	5	200.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2278	3	2278	3	0.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4519	5	4519	5	476.00
02/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	8097	9	8097	9	0.00

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02/09/2022	R213 On 02-February-23			Bond Future	10.91	81.4509	10.9135	81.4509	0.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	1168	1	1168	1	912.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	861	1	861	1	0.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	848	1	848	1	0.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	152	0	152	0	476.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	6140	5	6140	5	0.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	874	1	874	1	0.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	1044	1	1044	1	0.00
02/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	614	0	614	0	0.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	3659	4	3659	4	476.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	558	1	558	1	912.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4095	5	4095	5	0.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	3405	4	3405	4	0.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	8660	10	8660	10	0.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4860	6	4860	6	476.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4129	5	4129	5	0.00
02/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4060	5	4060	5	0.00
02/09/2022	R213 On 04-May-23			Bond Future	11.05	79.4476	11.0521	79.4476	0.00
02/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	2036	2	2036	2	0.00
02/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	2015	2	2015	2	0.00
02/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	2056	2	2056	2	0.00
02/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3409	4	3409	4	0.00
02/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3459	4	3459	4	0.00
02/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3434	4	3434	4	0.00
02/09/2022	R213 On 03-August-23			Bond Future	11.19	81.0195	11.1853	81.0195	0.00
02/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	4175	4	4175	4	0.00
02/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	4148	4	4148	4	0.00
02/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	4201	4	4201	4	0.00
02/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2327	3	2327	3	0.00
02/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2342	3	2342	3	0.00
02/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2311	3	2311	3	0.00
02/09/2022	R213 On 02-November-23			Bond Future	11.36	78.9711	11.3568	78.9711	0.00
02/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2817	2	2817	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
02/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2796	2	2796	2	0.00
02/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2837	2	2837	2	0.00
02/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3796	4	3796	4	0.00
02/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3840	4	3840	4	0.00
02/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3818	4	3818	4	0.00
02/09/2022	R214 On 03-November-22			Bond Future	11.25	63.5824	11.2549	63.5824	25,380.00
02/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1851	1	1851	1	0.00
02/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1882	1	1882	1	0.00
02/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1820	1	1820	1	0.00
02/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1315	2	1315	2	0.00
02/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1337	2	1337	2	0.00
02/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1360	2	1360	2	0.00
02/09/2022	R214 On 02-February-23			Bond Future	11.37	64.7244	11.3746	64.7244	64,507.00
02/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1865	1	1865	1	0.00
02/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1817	1	1817	1	0.00
02/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1841	1	1841	1	0.00
02/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	3444	4	3444	4	0.00
02/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	3476	4	3476	4	0.00
02/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	3413	4	3413	4	0.00
02/09/2022	R214 On 04-May-23			Bond Future	11.48	62.6572	11.4804	62.6572	0.00
02/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	3078	3	3078	3	0.00
02/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	3024	3	3024	3	0.00
02/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	3051	3	3051	3	0.00
02/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	3636	4	3636	4	0.00
02/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	3663	4	3663	4	0.00
02/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	3610	4	3610	4	0.00
02/09/2022	R214 On 03-August-23			Bond Future	11.58	63.8972	11.5807	63.8972	0.00
02/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	5581	5	5581	5	0.00
02/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	5519	5	5519	5	0.00
02/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	5550	5	5550	5	0.00
02/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2720	3	2720	3	0.00
02/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2703	3	2703	3	0.00
02/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2686	3	2686	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
02/09/2022	R214 On 02-November-23			Bond Future	11.70	61.7850	11.7033	61.7850	0.00
02/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	3668	3	3668	3	0.00
02/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	3718	3	3718	3	0.00
02/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	3693	3	3693	3	0.00
02/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	4954	6	4954	6	0.00
02/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	4981	6	4981	6	0.00
02/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	4926	6	4926	6	0.00
02/09/2022	R248 On 03-November-22			Bond Future	11.24	79.5192	11.2355	79.5192	256,863.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	41	0	41	0	0.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	2204	2	2204	2	950.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	2242	2	2242	2	0.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	4921	4	4921	4	0.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	559	0	559	0	0.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	2280	2	2280	2	0.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1840	1	1840	1	0.00
02/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	413	0	413	0	950.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	4970	6	4970	6	0.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2083	3	2083	3	0.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	1765	2	1765	2	0.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	4370	6	4370	6	0.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	599	1	599	1	0.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	9332	11	9332	11	0.00
02/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	1706	2	1706	2	0.00
02/09/2022	R248 On 02-February-23			Bond Future	11.35	80.9842	11.3486	80.9842	0.00
02/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	2444	2	2444	2	2,700.00
02/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	2322	2	2322	2	0.00
02/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	2352	2	2352	2	0.00
02/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	848	1	848	1	2,700.00
02/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	2382	2	2382	2	0.00
02/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	4221	5	4221	5	0.00
02/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	4143	5	4143	5	0.00
02/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	7691	9	7691	9	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
02/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	4260	5	4260	5	0.00
02/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	4300	5	4300	5	0.00
02/09/2022	R248 On 04-May-23			Bond Future	11.46	78.0659	11.4558	78.0659	0.00
02/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	3774	3	3774	3	0.00
02/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	3808	3	3808	3	0.00
02/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	3842	3	3842	3	0.00
02/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	4545	5	4545	5	0.00
02/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	4578	5	4578	5	0.00
02/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	4612	5	4612	5	0.00
02/09/2022	R248 On 03-August-23			Bond Future	11.56	79.5734	11.5605	79.5734	0.00
02/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	6787	6	6787	6	0.00
02/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	6826	6	6826	6	0.00
02/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	6864	6	6864	6	0.00
02/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3436	4	3436	4	0.00
02/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3458	4	3458	4	0.00
02/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3479	4	3479	4	0.00
02/09/2022	R248 On 02-November-23			Bond Future	11.68	76.6301	11.6787	76.6301	0.00
02/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	4788	4	4788	4	0.00
02/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	4725	4	4725	4	0.00
02/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	4756	4	4756	4	0.00
02/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6007	7	6007	7	0.00
02/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6076	7	6076	7	0.00
02/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6042	7	6042	7	0.00