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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	2025 On 04-August-22			Bond Future	160.98	161.0572	160.9840	161.0572	7,305.00
11/05/2022	2025 On 03-November-22			Bond Future	163.37	163.4467	163.3682	163.4467	0.00
11/05/2022	2025 On 02-February-23			Bond Future	164.48	164.5620	164.4774	164.5620	0.00
11/05/2022	2025 On 04-May-23			Bond Future	167.42	167.5125	167.4233	167.5125	0.00
11/05/2022	2029 On 04-August-22			Bond Future	119.17	119.0029	119.1658	119.0029	3,915.00
11/05/2022	2029 On 03-November-22			Bond Future	119.69	119.5291	119.6914	119.5291	0.00
11/05/2022	2029 On 02-February-23			Bond Future	121.73	121.5711	121.7326	121.5711	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
11/05/2022	2029 On 04-May-23			Bond Future	122.64	122.4732	122.6354	122.4732	0.00
11/05/2022	2030 On 04-August-22			Bond Future	10.29	87.7870	10.2861	87.7870	96,308.00
11/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	3	0	3	0	800.00
11/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	51	0	51	0	800.00
11/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	229	0	229	0	0.00
11/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	237	0	237	0	0.00
11/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	3480	3	3480	3	0.00
11/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	244	0	244	0	0.00
11/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3769	4	3769	4	0.00
11/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	406	1	406	1	800.00
11/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3812	4	3812	4	0.00
11/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3854	5	3854	5	0.00
11/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	6159	7	6159	7	0.00
11/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	10079	11	10079	11	0.00
11/05/2022	2030 On 03-November-22			Bond Future	10.48	89.0705	10.4826	89.0705	18,740.00
11/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1319	1	1319	1	500.00
11/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	5324	5	5324	5	0.00
11/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1100	1	1100	1	0.00
11/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1117	1	1117	1	0.00
11/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1135	1	1135	1	0.00
11/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	572	0	572	0	500.00
11/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	4252	5	4252	5	0.00
11/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2910	3	2910	3	0.00
11/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2626	3	2626	3	0.00
11/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2939	3	2939	3	0.00
11/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2969	4	2969	4	0.00
11/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	518	1	518	1	500.00
11/05/2022	2030 On 02-February-23			Bond Future	10.66	86.5685	10.6587	86.5685	0.00
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1091	1	1091	1	0.00
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	988	1	988	1	0.00
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	166	0	166	0	102.00
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1076	1	1076	1	0.00
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	802	1	802	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
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1061	1	1061	1	0.00
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	325	0	325	0	0.00
11/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	654	1	654	1	0.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5227	6	5227	6	102.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7105	8	7105	8	0.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	8870	10	8870	10	0.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4249	5	4249	5	102.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4027	5	4027	5	0.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4089	5	4089	5	0.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4716	5	4716	5	0.00
11/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4058	5	4058	5	0.00
11/05/2022	2030 On 04-May-23			Bond Future	10.83	88.1080	10.8345	88.1080	0.00
11/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	6047	6	6047	6	0.00
11/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2022	2	2022	2	0.00
11/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1982	2	1982	2	0.00
11/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1099	1	1099	1	1,080.00
11/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2002	2	2002	2	0.00
11/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3320	4	3320	4	0.00
11/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	4773	5	4773	5	0.00
11/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3344	4	3344	4	0.00
11/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3297	4	3297	4	0.00
11/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	1067	1	1067	1	1,080.00
11/05/2022	2032 On 04-August-22			Bond Future	10.66	87.9504	10.6601	87.9504	70,269.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	2633	2	2633	2	0.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	5117	5	5117	5	0.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6417	6	6417	6	0.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	541	0	541	0	0.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1119	0	1119	0	900.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	526	0	526	0	0.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	388	0	388	0	0.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	800.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	28	0	28	0	0.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	557	0	557	0	0.00

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11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	127	0	127	0	900.00
11/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	92	0	92	0	800.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5329	6	5329	6	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2997	4	2997	4	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3037	4	3037	4	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	7143	8	7143	8	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	9726	10	9726	10	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3458	4	3458	4	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1981	0	1981	0	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	4902	0	4902	0	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2957	4	2957	4	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	157	0	157	0	0.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	276	0	276	0	800.00
11/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	838	1	838	1	7,500.00
11/05/2022	2032 On 03-November-22			Bond Future	10.85	85.0839	10.8481	85.0839	87,927.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	7506	7	7506	7	0.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1650	1	1650	1	0.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1675	1	1675	1	750.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	4465	4	4465	4	0.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	750	1	750	1	500.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1417	1	1417	1	0.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	605	1	605	1	0.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	99	0	99	0	180.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	143	0	143	0	500.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1266	1	1266	1	0.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	400	0	400	0	750.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	675	1	675	1	0.00
11/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	112	0	112	0	454.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8349	9	8349	9	0.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	7794	8	7794	8	0.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4359	5	4359	5	180.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8630	9	8630	9	0.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5418	6	5418	6	0.00

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11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4565	5	4565	5	454.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2934	3	2934	3	180.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3157	4	3157	4	454.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4159	5	4159	5	0.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	914	1	914	1	500.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2609	3	2609	3	0.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2637	3	2637	3	0.00
11/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	378	1	378	1	750.00
11/05/2022	2032 On 02-February-23			Bond Future	11.01	86.5219	11.0145	86.5219	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	5189	5	5189	5	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	8713	8	8713	8	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1128	1	1128	1	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1145	1	1145	1	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	176	0	176	0	454.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	801	1	801	1	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	4648	4	4648	4	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1163	1	1163	1	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	548	0	548	0	750.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	875	1	875	1	500.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	243	0	243	0	500.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1349	1	1349	1	0.00
11/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1703	2	1703	2	750.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3472	4	3472	4	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4010	5	4010	5	454.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	8574	9	8574	9	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5031	6	5031	6	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	6344	7	6344	7	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4354	5	4354	5	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1316	2	1316	2	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5281	6	5281	6	454.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	9430	10	9430	10	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4390	5	4390	5	0.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4425	5	4425	5	0.00

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11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	497	1	497	1	750.00
11/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1140	1	1140	1	500.00
11/05/2022	2032 On 04-May-23			Bond Future	11.18	83.9016	11.1759	83.9016	0.00
11/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2240	2	2240	2	0.00
11/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2218	2	2218	2	0.00
11/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2263	2	2263	2	0.00
11/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3689	4	3689	4	0.00
11/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3745	4	3745	4	0.00
11/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3717	4	3717	4	0.00
11/05/2022	2033 On 04-August-22			Bond Future	114.75	115.0275	114.7542	115.0275	7,046.00
11/05/2022	2033 On 03-November-22			Bond Future	115.13	115.4112	115.1309	115.4112	0.00
11/05/2022	2033 On 02-February-23			Bond Future	117.09	117.3826	117.0942	117.3826	0.00
11/05/2022	2033 On 04-May-23			Bond Future	117.83	118.1245	117.8288	118.1245	0.00
11/05/2022	2037 On 04-August-22			Bond Future	11.13	80.6177	11.1326	80.6177	127,075.00
11/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	73	0	73	0	50.00
11/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2788	2	2788	2	0.00
11/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1109	1	1109	1	0.00
11/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2008	2	2008	2	1,050.00
11/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1058	1	1058	1	0.00
11/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1083	1	1083	1	0.00
11/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	5176	4	5176	4	0.00
11/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	405	1	405	1	1,050.00
11/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2485	3	2485	3	0.00
11/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2559	3	2559	3	0.00
11/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1537	2	1537	2	0.00
11/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1061	1	1061	1	50.00
11/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	6755	8	6755	8	0.00
11/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2522	3	2522	3	50.00
11/05/2022	2037 On 03-November-22			Bond Future	11.30	81.7968	11.2985	81.7968	0.00
11/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2444	2	2444	2	0.00
11/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2507	2	2507	2	0.00
11/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2476	2	2476	2	0.00
11/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2407	3	2407	3	0.00

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11/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2435	3	2435	3	0.00
11/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2379	3	2379	3	0.00
11/05/2022	2037 On 02-February-23			Bond Future	11.45	78.9223	11.4488	78.9223	0.00
11/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1901	2	1901	2	0.00
11/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1853	2	1853	2	0.00
11/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1877	2	1877	2	0.00
11/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4316	5	4316	5	0.00
11/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4353	5	4353	5	0.00
11/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4280	5	4280	5	0.00
11/05/2022	2037 On 04-May-23			Bond Future	11.60	80.3271	11.5957	80.3271	0.00
11/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2602	2	2602	2	0.00
11/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2549	2	2549	2	0.00
11/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2575	2	2575	2	0.00
11/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4234	5	4234	5	0.00
11/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4266	5	4266	5	0.00
11/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4201	5	4201	5	0.00
11/05/2022	2038 On 04-August-22			Bond Future	129.67	129.7770	129.6731	129.7770	6,836.00
11/05/2022	2038 On 03-November-22			Bond Future	131.59	131.7028	131.5939	131.7028	0.00
11/05/2022	2038 On 02-February-23			Bond Future	131.95	132.0668	131.9523	132.0668	0.00
11/05/2022	2038 On 04-May-23			Bond Future	134.32	134.4358	134.3168	134.4358	0.00
11/05/2022	2040 On 04-August-22			Bond Future	11.23	82.2570	11.2318	82.2570	120,396.00
11/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	11	0	11	0	460.00
11/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	480	0	480	0	460.00
11/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1206	1	1206	1	0.00
11/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1235	1	1235	1	0.00
11/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	6511	6	6511	6	0.00
11/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1264	1	1264	1	0.00
11/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2471	3	2471	3	0.00
11/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	287	1	287	1	460.00
11/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	11100	12	11100	12	0.00
11/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2509	3	2509	3	0.00
11/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2548	3	2548	3	0.00
11/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	4090	5	4090	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
11/05/2022	2040 On 03-November-22			Bond Future	11.39	83.4602	11.3924	83.4602	3,965.00
11/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2714	2	2714	2	0.00
11/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2647	2	2647	2	0.00
11/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2680	2	2680	2	0.00
11/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	7483	7	7483	7	0.00
11/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	820	1	820	1	1,100.00
11/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2042	2	2042	2	1,100.00
11/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	3291	4	3291	4	0.00
11/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2601	3	2601	3	0.00
11/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	722	1	722	1	1,100.00
11/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	5457	6	5457	6	0.00
11/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2662	3	2662	3	0.00
11/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2631	3	2631	3	0.00
11/05/2022	2040 On 02-February-23			Bond Future	11.54	80.3635	11.5380	80.3635	0.00
11/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1893	2	1893	2	0.00
11/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1919	2	1919	2	0.00
11/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1945	2	1945	2	0.00
11/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4638	5	4638	5	0.00
11/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4678	6	4678	6	0.00
11/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4718	6	4718	6	0.00
11/05/2022	2040 On 04-May-23			Bond Future	11.68	81.7944	11.6799	81.7944	0.00
11/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2849	2	2849	2	0.00
11/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2878	3	2878	3	0.00
11/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2907	3	2907	3	0.00
11/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4468	5	4468	5	0.00
11/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4503	5	4503	5	0.00
11/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4538	5	4538	5	0.00
11/05/2022	2044 On 04-August-22			Bond Future	11.25	79.1070	11.2528	79.1070	77,488.00
11/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1376	1	1376	1	0.00
11/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1316	1	1316	1	0.00
11/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1346	1	1346	1	0.00
11/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2447	3	2447	3	0.00
11/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2485	3	2485	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
11/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2409	3	2409	3	0.00
11/05/2022	2044 On 03-November-22			Bond Future	11.40	80.2642	11.4049	80.2642	0.00
11/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2647	2	2647	2	0.00
11/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2681	2	2681	2	0.00
11/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2716	2	2716	2	0.00
11/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2682	3	2682	3	0.00
11/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2713	3	2713	3	0.00
11/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2745	3	2745	3	0.00
11/05/2022	2044 On 02-February-23			Bond Future	11.54	77.2388	11.5426	77.2388	0.00
11/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2074	2	2074	2	0.00
11/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2019	2	2019	2	0.00
11/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2047	2	2047	2	0.00
11/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4628	5	4628	5	0.00
11/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4668	5	4668	5	0.00
11/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4588	5	4588	5	0.00
11/05/2022	2044 On 04-May-23			Bond Future	11.68	78.6141	11.6764	78.6141	0.00
11/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2963	3	2963	3	0.00
11/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2905	3	2905	3	0.00
11/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2934	3	2934	3	0.00
11/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4571	5	4571	5	0.00
11/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4607	5	4607	5	0.00
11/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4536	5	4536	5	0.00
11/05/2022	2046 On 04-August-22			Bond Future	119.52	119.4625	119.5188	119.4625	15,959.00
11/05/2022	2046 On 03-November-22			Bond Future	119.34	119.2881	119.3418	119.2881	1,566.00
11/05/2022	2046 On 02-February-23			Bond Future	121.38	121.3269	121.3781	121.3269	0.00
11/05/2022	2046 On 04-May-23			Bond Future	121.55	121.4962	121.5460	121.4962	0.00
11/05/2022	2050 On 04-August-22			Bond Future	121.32	121.8385	121.3233	121.8385	11,293.00
11/05/2022	2050 On 03-November-22			Bond Future	123.12	123.6462	123.1201	123.6462	0.00
11/05/2022	2050 On 02-February-23			Bond Future	123.13	123.6639	123.1253	123.6639	0.00
11/05/2022	2050 On 04-May-23			Bond Future	125.33	125.8822	125.3316	125.8822	0.00
11/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	8657 On 21-December-26			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
11/05/2022	AL37 On 04-August-22			Index Future	821.58	817.7140	821.5780	817.7140	0.00
11/05/2022	AL37 On 03-November-22			Index Future	833.66	829.7460	833.6600	829.7460	0.00
11/05/2022	AL37 On 02-February-23			Index Future	847.67	843.6990	847.6700	843.6990	0.00
11/05/2022	AL37 On 04-May-23			Index Future	862.64	858.6070	862.6430	858.6070	0.00
11/05/2022	AL7T On 04-August-22			Index Future	932.16	925.0330	932.1630	925.0330	0.00
11/05/2022	AL7T On 03-November-22			Index Future	945.87	938.6450	945.8710	938.6450	0.00
11/05/2022	AL7T On 02-February-23			Index Future	961.77	954.4290	961.7680	954.4290	0.00
11/05/2022	AL7T On 04-May-23			Index Future	978.76	971.2930	978.7550	971.2930	0.00
11/05/2022	ALBI On 04-August-22			Index Future	831.63	824.3570	831.6250	824.3570	131.00
11/05/2022	ALBI On 03-November-22			Index Future	843.85	836.4860	843.8540	836.4860	0.00
11/05/2022	ALBI On 02-February-23			Index Future	858.04	850.5530	858.0370	850.5530	0.00
11/05/2022	ALBI On 04-May-23			Index Future	873.19	865.5810	873.1920	865.5810	0.00
11/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2022	ES33 On 04-August-22			Bond Future	11.96	75.2552	11.9564	75.2552	350.00
11/05/2022	ES33 On 03-November-22			Bond Future	12.18	72.5895	12.1760	72.5895	0.00
11/05/2022	ES33 On 02-February-23			Bond Future	12.38	73.8332	12.3811	73.8332	0.00
11/05/2022	ES33 On 04-May-23			Bond Future	12.58	71.3716	12.5778	71.3716	0.00
11/05/2022	ES42 On 04-August-22			Bond Future	12.33	73.4733	12.3261	73.4733	4,769.00
11/05/2022	ES42 On 03-November-22			Bond Future	12.53	70.3036	12.5268	70.3036	0.00
11/05/2022	ES42 On 02-February-23			Bond Future	12.71	71.5105	12.7077	71.5105	0.00
11/05/2022	ES42 On 04-May-23			Bond Future	12.89	68.5349	12.8888	68.5349	0.00
11/05/2022	GOVI On 04-August-22			GOVI	820.14	812.9410	820.1350	812.9410	1,114.00
11/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	8750	0	8750	0	0.00
11/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	8650	0	8650	0	0.00
11/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	8550	0	8550	0	0.00
11/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	6	0	6	0.00
11/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	6	0	6	0.00
11/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	6	0	6	0.00
11/05/2022	GOVI On 03-November-22			GOVI	832.20	824.9020	832.1950	824.9020	0.00
11/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	117650	4	117650	4	0.00
11/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	117850	4	117850	4	0.00
11/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	117750	4	117750	4	0.00
11/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/05/2022	GOVI On 02-February-23			GOVI	846.18	838.7740	846.1810	838.7740	0.00
11/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
11/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00

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11/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
11/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	46490	12	46490	12	0.00
11/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	46390	12	46390	12	0.00
11/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	46590	12	46590	12	0.00
11/05/2022	GOVI On 04-May-23			GOVI	861.13	853.5940	861.1270	853.5940	0.00
11/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	82470	1	82470	1	0.00
11/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	82670	1	82670	1	0.00
11/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	82570	1	82570	1	0.00
11/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
11/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
11/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
11/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2022	IGOV On 04-August-22			Index Future	320.38	320.7330	320.3800	320.7330	482.00
11/05/2022	IGOV On 03-November-22			Index Future	325.17	325.5300	325.1690	325.5300	16.00
11/05/2022	IGOV On 02-February-23			Index Future	330.71	331.0810	330.7110	331.0810	0.00
11/05/2022	IGOV On 04-May-23			Index Future	336.63	337.0050	336.6270	337.0050	0.00
11/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

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11/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.49	95.5250	4.4850	95.5250	0.00
11/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.95	95.0450	4.9500	95.0450	0.00
11/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9200	5.0850	94.9200	0.00
11/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.49	94.5100	5.4850	94.5100	0.00
11/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.61	94.4050	5.6050	94.4050	0.00
11/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.00	93.9800	5.9950	93.9800	0.00
11/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.51	93.4800	6.5050	93.4800	68.00
11/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.05	92.9450	7.0500	92.9450	0.00
11/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.46	92.5450	7.4600	92.5450	0.00
11/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.76	92.2400	7.7600	92.2400	75.00
11/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.84	92.1550	7.8400	92.1550	172.00
11/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.06	91.9450	8.0600	91.9450	0.00
11/05/2022	R023 On 04-August-22			Bond Future	5.56	104.5890	5.5630	104.5890	22,183.00
11/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	303	0	303	0	0.00
11/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	307	0	307	0	0.00
11/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	312	0	312	0	0.00
11/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	46	0	46	0	0.00
11/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	47	0	47	0	0.00
11/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	48	0	48	0	0.00
11/05/2022	R023 On 03-November-22			Bond Future	5.28	102.1989	5.2820	102.1989	0.00
11/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	326	0	326	0	0.00
11/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	321	0	321	0	0.00
11/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	324	0	324	0	0.00
11/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
11/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
11/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	22	0	22	0	0.00
11/05/2022	R035 On 04-August-22			Bond Future	10.98	88.8202	10.9790	88.8202	129,203.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	568	0	568	0	400.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1007	1	1007	1	0.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	2208	2	2208	2	0.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	7009	6	7009	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	779	1	779	1	0.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	959	1	959	1	0.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	983	1	983	1	0.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	14	0	14	0	400.00
11/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	50	0	50	0	100.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	7337	8	7337	8	0.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3340	4	3340	4	0.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1303	2	1303	2	100.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	9434	10	9434	10	0.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2504	3	2504	3	0.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2542	3	2542	3	0.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2860	4	2860	4	100.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	178	0	178	0	400.00
11/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2467	3	2467	3	0.00
11/05/2022	R035 On 03-November-22			Bond Future	11.16	85.6316	11.1569	85.6316	3,020.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2377	2	2377	2	0.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2346	2	2346	2	0.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	512	0	512	0	1,000.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	169	0	169	0	582.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2407	2	2407	2	0.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	8743	8	8743	8	0.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2109	2	2109	2	1,000.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	943	1	943	1	0.00
11/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1939	2	1939	2	0.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2929	4	2929	4	582.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4500	5	4500	5	582.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	416	1	416	1	1,000.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2448	3	2448	3	0.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	8584	10	8584	10	0.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	5775	7	5775	7	0.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2504	3	2504	3	0.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2476	3	2476	3	0.00
11/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2741	3	2741	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
11/05/2022	R035 On 02-February-23			Bond Future	11.32	87.0780	11.3185	87.0780	0.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2155	2	2155	2	1,000.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2181	2	2181	2	0.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	697	1	697	1	1,000.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	10500	10	10500	10	0.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1680	1	1680	1	0.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1703	2	1703	2	0.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1727	2	1727	2	0.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1248	1	1248	1	0.00
11/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	285	0	285	0	582.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	9624	11	9624	11	0.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	6849	8	6849	8	0.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5155	6	5155	6	582.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4301	5	4301	5	0.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	516	1	516	1	1,000.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4337	5	4337	5	0.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4374	5	4374	5	0.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3685	4	3685	4	582.00
11/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3718	4	3718	4	0.00
11/05/2022	R035 On 04-May-23			Bond Future	11.47	84.1289	11.4672	84.1289	0.00
11/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2587	2	2587	2	0.00
11/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2534	2	2534	2	0.00
11/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2561	2	2561	2	0.00
11/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3993	5	3993	5	0.00
11/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4055	5	4055	5	0.00
11/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4024	5	4024	5	0.00
11/05/2022	R186 On 04-August-22			Bond Future	8.69	107.2915	8.6939	107.2915	79,189.00
11/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	3,600.00
11/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	286	0	286	0	0.00
11/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	294	0	294	0	0.00
11/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	162	0	162	0	3,600.00
11/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	304	0	304	0	0.00
11/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	4068	4	4068	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
11/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	130	0	130	0	3,600.00
11/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2347	3	2347	3	0.00
11/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2376	3	2376	3	0.00
11/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2405	3	2405	3	0.00
11/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	6691	7	6691	7	0.00
11/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2931	3	2931	3	0.00
11/05/2022	R186 On 03-November-22			Bond Future	8.90	108.8586	8.8953	108.8586	11,129.00
11/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	913	1	913	1	0.00
11/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	898	1	898	1	0.00
11/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	883	1	883	1	0.00
11/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2172	3	2172	3	0.00
11/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2151	3	2151	3	0.00
11/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2131	3	2131	3	0.00
11/05/2022	R186 On 02-February-23			Bond Future	9.06	105.4015	9.0589	105.4015	0.00
11/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	599	1	599	1	0.00
11/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	576	1	576	1	0.00
11/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	587	1	587	1	0.00
11/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3025	4	3025	4	0.00
11/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3048	4	3048	4	0.00
11/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3003	4	3003	4	0.00
11/05/2022	R186 On 04-May-23			Bond Future	9.22	107.2740	9.2178	107.2740	0.00
11/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1330	1	1330	1	0.00
11/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1345	1	1345	1	0.00
11/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1359	1	1359	1	0.00
11/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2553	3	2553	3	0.00
11/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2536	3	2536	3	0.00
11/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2570	3	2570	3	0.00
11/05/2022	R197 On 04-August-22			Bond Future	326.71	326.6348	326.7148	326.6348	625.00
11/05/2022	R197 On 03-November-22			Bond Future	331.55	331.4804	331.5529	331.4804	0.00
11/05/2022	R197 On 02-February-23			Bond Future	328.51	328.4471	328.5110	328.4471	0.00
11/05/2022	R197 On 04-May-23			Bond Future	334.40	334.3414	334.4001	334.3414	0.00
11/05/2022	R202 On 04-August-22			Bond Future	248.77	248.6473	248.7653	248.6473	6,519.00
11/05/2022	R202 On 03-November-22			Bond Future	252.45	252.3356	252.4488	252.3356	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
11/05/2022	R202 On 02-February-23			Bond Future	252.13	252.0263	252.1341	252.0263	0.00
11/05/2022	R202 On 04-May-23			Bond Future	256.65	256.5462	256.6509	256.5462	0.00
11/05/2022	R209 On 04-August-22			Bond Future	10.95	68.5582	10.9486	68.5582	13,894.00
11/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	651	0	651	0	0.00
11/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	687	1	687	1	0.00
11/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	669	0	669	0	0.00
11/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2660	3	2660	3	0.00
11/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2698	3	2698	3	0.00
11/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2623	3	2623	3	0.00
11/05/2022	R209 On 03-November-22			Bond Future	11.11	66.4148	11.1053	66.4148	4,135.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1880	2	1880	2	0.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	3304	3	3304	3	0.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	770	1	770	1	0.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1829	2	1829	2	0.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1854	2	1854	2	0.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	249	0	249	0	0.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	34	0	34	0	9,500.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	70	0	70	0	0.00
11/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1905	2	1905	2	0.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2297	3	2297	3	0.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	4013	5	4013	5	0.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9171	10	9171	10	0.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	10704	11	10704	11	0.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	6340	7	6340	7	9,500.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2350	3	2350	3	0.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2377	3	2377	3	9,500.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1302	2	1302	2	0.00
11/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2324	3	2324	3	0.00
11/05/2022	R209 On 02-February-23			Bond Future	11.24	67.5372	11.2433	67.5372	0.00
11/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1473	1	1473	1	0.00
11/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1432	1	1432	1	0.00
11/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1453	1	1453	1	0.00
11/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3782	4	3782	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
11/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3847	5	3847	5	0.00
11/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3815	4	3815	4	0.00
11/05/2022	R209 On 04-May-23			Bond Future	11.38	65.5873	11.3758	65.5873	0.00
11/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2259	2	2259	2	0.00
11/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2213	2	2213	2	0.00
11/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2236	2	2236	2	0.00
11/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3632	4	3632	4	0.00
11/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3661	4	3661	4	0.00
11/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3604	4	3604	4	0.00
11/05/2022	R210 On 04-August-22			Bond Future	222.08	222.4120	222.0754	222.4120	1,025.00
11/05/2022	R210 On 03-November-22			Bond Future	222.41	222.7601	222.4126	222.7601	0.00
11/05/2022	R210 On 02-February-23			Bond Future	226.21	226.5665	226.2067	226.5665	0.00
11/05/2022	R210 On 04-May-23			Bond Future	227.22	227.5869	227.2165	227.5869	0.00
11/05/2022	R213 On 04-August-22			Bond Future	10.51	82.9060	10.5109	82.9060	26,734.00
11/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	317	0	317	0	0.00
11/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	298	0	298	0	0.00
11/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	307	0	307	0	0.00
11/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3339	4	3339	4	0.00
11/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3421	4	3421	4	0.00
11/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3380	4	3380	4	0.00
11/05/2022	R213 On 03-November-22			Bond Future	10.70	80.5785	10.7011	80.5785	0.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1322	1	1322	1	0.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	641	1	641	1	0.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	945	1	945	1	0.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	479	0	479	0	0.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	104	0	104	0	200.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1283	1	1283	1	0.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	120	0	120	0	476.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1303	1	1303	1	0.00
11/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1264	1	1264	1	0.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2837	3	2837	3	200.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2780	3	2780	3	0.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	7629	8	7629	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2808	3	2808	3	0.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	7930	9	7930	9	0.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	4653	5	4653	5	476.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3389	4	3389	4	476.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	4117	5	4117	5	200.00
11/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2751	3	2751	3	0.00
11/05/2022	R213 On 02-February-23			Bond Future	10.87	81.9388	10.8730	81.9388	0.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1409	1	1409	1	912.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1053	1	1053	1	0.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1037	1	1037	1	0.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	183	0	183	0	476.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	6457	6	6457	6	0.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1068	1	1068	1	0.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1266	1	1266	1	0.00
11/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	758	1	758	1	0.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3696	4	3696	4	476.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	691	1	691	1	912.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4102	5	4102	5	0.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3462	4	3462	4	0.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	8505	9	8505	9	0.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4820	5	4820	5	476.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4134	5	4134	5	0.00
11/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4070	5	4070	5	0.00
11/05/2022	R213 On 04-May-23			Bond Future	11.03	79.8472	11.0322	79.8472	0.00
11/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2040	2	2040	2	0.00
11/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2020	2	2020	2	0.00
11/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2061	2	2061	2	0.00
11/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3326	4	3326	4	0.00
11/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3375	4	3375	4	0.00
11/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3350	4	3350	4	0.00
11/05/2022	R214 On 04-August-22			Bond Future	11.21	65.5508	11.2121	65.5508	15,134.00
11/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	966	1	966	1	0.00
11/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	988	1	988	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
11/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1011	1	1011	1	0.00
11/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2277	3	2277	3	0.00
11/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2243	3	2243	3	0.00
11/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2311	3	2311	3	0.00
11/05/2022	R214 On 03-November-22			Bond Future	11.36	63.2228	11.3634	63.2228	0.00
11/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2161	2	2161	2	0.00
11/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2189	2	2189	2	0.00
11/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2134	2	2134	2	0.00
11/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2207	3	2207	3	0.00
11/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2233	3	2233	3	0.00
11/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2259	3	2259	3	0.00
11/05/2022	R214 On 02-February-23			Bond Future	11.50	64.2906	11.5003	64.2906	0.00
11/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1621	1	1621	1	0.00
11/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1577	1	1577	1	0.00
11/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1599	1	1599	1	0.00
11/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3867	5	3867	5	0.00
11/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3900	5	3900	5	0.00
11/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3834	5	3834	5	0.00
11/05/2022	R214 On 04-May-23			Bond Future	11.63	62.1399	11.6254	62.1399	0.00
11/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2418	2	2418	2	0.00
11/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2370	2	2370	2	0.00
11/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2394	2	2394	2	0.00
11/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3763	4	3763	4	0.00
11/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3734	4	3734	4	0.00
11/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3705	4	3705	4	0.00
11/05/2022	R248 On 04-August-22			Bond Future	11.18	82.5134	11.1754	82.5134	188,921.00
11/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	10	0	10	0	0.00
11/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	217	0	217	0	0.00
11/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1391	1	1391	1	0.00
11/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1101	1	1101	1	1,700.00
11/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	90	0	90	0	1,700.00
11/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1330	1	1330	1	0.00
11/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1360	1	1360	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
11/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2658	3	2658	3	0.00
11/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2698	3	2698	3	0.00
11/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	5897	7	5897	7	0.00
11/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	3041	4	3041	4	0.00
11/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2617	3	2617	3	50.00
11/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	11444	12	11444	12	0.00
11/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	7349	8	7349	8	0.00
11/05/2022	R248 On 03-November-22			Bond Future	11.32	79.2959	11.3248	79.2959	0.00
11/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2653	2	2653	2	0.00
11/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2688	2	2688	2	0.00
11/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2723	2	2723	2	0.00
11/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2821	3	2821	3	0.00
11/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2788	3	2788	3	0.00
11/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2755	3	2755	3	0.00
11/05/2022	R248 On 02-February-23			Bond Future	11.46	80.6356	11.4599	80.6356	0.00
11/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2119	2	2119	2	0.00
11/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2147	2	2147	2	0.00
11/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2175	2	2175	2	0.00
11/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4754	5	4754	5	0.00
11/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4796	6	4796	6	0.00
11/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4838	6	4838	6	0.00
11/05/2022	R248 On 04-May-23			Bond Future	11.58	77.6358	11.5831	77.6358	0.00
11/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	2981	3	2981	3	0.00
11/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3011	3	3011	3	0.00
11/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3042	3	3042	3	0.00
11/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4577	5	4577	5	0.00
11/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4614	5	4614	5	0.00
11/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4651	5	4651	5	0.00