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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
09/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	2025 On 03-November-22			Bond Future	167.70	167.6782	167.6979	167.6782	7,172.00
09/09/2022	2025 On 02-February-23			Bond Future	169.02	169.0062	169.0241	169.0062	1,936.00
09/09/2022	2025 On 04-May-23			Bond Future	172.27	172.2534	172.2707	172.2534	0.00
09/09/2022	2025 On 03-August-23			Bond Future	173.93	173.9132	173.9301	173.9132	0.00
09/09/2022	2025 On 02-November-23			Bond Future	177.25	177.2306	177.2479	177.2306	0.00
09/09/2022	2029 On 03-November-22			Bond Future	122.34	122.3860	122.3449	122.3860	1,519.00
09/09/2022	2029 On 02-February-23			Bond Future	124.57	124.6083	124.5650	124.6083	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
09/09/2022	2029 On 04-May-23			Bond Future	125.65	125.6906	125.6452	125.6906	0.00
09/09/2022	2029 On 03-August-23			Bond Future	128.16	128.2024	128.1557	128.2024	0.00
09/09/2022	2029 On 02-November-23			Bond Future	129.24	129.2865	129.2385	129.2865	0.00
09/09/2022	2030 On 03-November-22			Bond Future	10.39	89.8356	10.3865	89.8356	66,878.00
09/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	490	0	490	0	0.00
09/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	506	0	506	0	0.00
09/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	700	1	700	1	500.00
09/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5352	5	5352	5	0.00
09/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	522	0	522	0	0.00
09/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	113	0	113	0	500.00
09/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3352	4	3352	4	0.00
09/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	1856	2	1856	2	0.00
09/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1565	2	1565	2	0.00
09/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	104	0	104	0	500.00
09/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	1887	2	1887	2	0.00
09/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	1918	2	1918	2	0.00
09/09/2022	2030 On 02-February-23			Bond Future	10.54	87.4394	10.5364	87.4394	5,200.00
09/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	5013	5	5013	5	5,000.00
09/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3598	3	3598	3	0.00
09/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3723	3	3723	3	0.00
09/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	998	1	998	1	0.00
09/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	760	1	760	1	388.00
09/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	154	0	154	0	102.00
09/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	241	0	241	0	388.00
09/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	900	1	900	1	0.00
09/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	713	1	713	1	0.00
09/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4337	4	4337	4	5,000.00
09/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	969	1	969	1	0.00
09/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	983	1	983	1	0.00
09/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	725	1	725	1	0.00
09/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	292	0	292	0	0.00
09/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	226	0	226	0	0.00
09/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	588	1	588	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4616	5	4616	5	102.00
09/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8315	9	8315	9	0.00
09/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7246	8	7246	8	0.00
09/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7064	7	7064	7	0.00
09/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6529	7	6529	7	0.00
09/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3616	4	3616	4	102.00
09/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3390	4	3390	4	0.00
09/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	797	1	797	1	0.00
09/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	993	1	993	1	388.00
09/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4129	4	4129	4	0.00
09/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	3989	4	3989	4	0.00
09/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4094	4	4094	4	0.00
09/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3454	4	3454	4	0.00
09/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3422	4	3422	4	0.00
09/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1039	1	1039	1	0.00
09/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	630	1	630	1	0.00
09/09/2022	2030 On 04-May-23			Bond Future	10.68	89.1015	10.6808	89.1015	0.00
09/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8220	8	8220	8	0.00
09/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	5073	5	5073	5	0.00
09/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6429	6	6429	6	0.00
09/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	7981	8	7981	8	0.00
09/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2169	2	2169	2	0.00
09/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2410	2	2410	2	350.00
09/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	786	1	786	1	150.00
09/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4221	4	4221	4	0.00
09/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1929	2	1929	2	479.00
09/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2127	2	2127	2	0.00
09/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2148	2	2148	2	0.00
09/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	868	1	868	1	479.00
09/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	977	1	977	1	388.00
09/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	413	0	413	0	388.00
09/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1229	1	1229	1	1,080.00
09/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4240	5	4240	5	0.00

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09/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	7943	8	7943	8	0.00
09/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5720	6	5720	6	0.00
09/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	4989	5	4989	5	0.00
09/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5386	6	5386	6	0.00
09/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	2804	3	2804	3	0.00
09/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	2827	3	2827	3	0.00
09/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3068	3	3068	3	0.00
09/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1425	2	1425	2	150.00
09/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2543	3	2543	3	0.00
09/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	2781	3	2781	3	0.00
09/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	534	1	534	1	479.00
09/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	787	1	787	1	1,080.00
09/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1124	1	1124	1	388.00
09/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	504	1	504	1	350.00
09/09/2022	2030 On 03-August-23			Bond Future	10.82	86.8569	10.8225	86.8569	0.00
09/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7900	8	7900	8	0.00
09/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4216	4	4216	4	0.00
09/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8862	9	8862	9	0.00
09/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	4162	4	4162	4	0.00
09/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	2013	2	2013	2	1,012.00
09/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2499	2	2499	2	350.00
09/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4189	4	4189	4	0.00
09/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2000	2	2000	2	0.00
09/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3226	3	3226	3	0.00
09/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2028	2	2028	2	0.00
09/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	719	1	719	1	350.00
09/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3807	4	3807	4	0.00
09/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	876	1	876	1	1,012.00
09/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2014	2	2014	2	0.00
09/09/2022	2030 On 02-November-23			Bond Future	10.98	88.4938	10.9846	88.4938	0.00
09/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2764	3	2764	3	0.00
09/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2743	3	2743	3	0.00
09/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2722	3	2722	3	0.00

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09/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3474	4	3474	4	0.00
09/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3454	4	3454	4	0.00
09/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3434	4	3434	4	0.00
09/09/2022	2032 On 03-November-22			Bond Future	10.84	85.3784	10.8443	85.3784	168,761.00
09/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	3	0	3	0	180.00
09/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	6	0	6	0	500.00
09/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3927	4	3927	4	0.00
09/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7221	7	7221	7	0.00
09/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	893	1	893	1	0.00
09/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	916	1	916	1	750.00
09/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3513	3	3513	3	0.00
09/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	210	0	210	0	500.00
09/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	684	1	684	1	0.00
09/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	137	0	137	0	0.00
09/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	558	0	558	0	0.00
09/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	4	0	4	0	454.00
09/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	58	0	58	0	750.00
09/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	171	0	171	0	0.00
09/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	3835	4	3835	4	180.00
09/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5056	5	5056	5	0.00
09/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4077	4	4077	4	454.00
09/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	8220	9	8220	9	0.00
09/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	7637	8	7637	8	0.00
09/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2181	2	2181	2	180.00
09/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8514	9	8514	9	0.00
09/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2429	3	2429	3	454.00
09/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3599	4	3599	4	0.00
09/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	436	1	436	1	7,500.00
09/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	1829	2	1829	2	0.00
09/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	1860	2	1860	2	0.00
09/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	73	0	73	0	750.00
09/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	357	0	357	0	500.00
09/09/2022	2032 On 02-February-23			Bond Future	10.99	86.9085	10.9929	86.9085	18.00

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09/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5103	5	5103	5	0.00
09/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8667	8	8667	8	0.00
09/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1017	1	1017	1	0.00
09/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1034	1	1034	1	0.00
09/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	718	1	718	1	0.00
09/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	157	0	157	0	454.00
09/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4556	4	4556	4	0.00
09/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1050	1	1050	1	0.00
09/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1222	1	1222	1	0.00
09/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1553	1	1553	1	750.00
09/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	787	1	787	1	500.00
09/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	216	0	216	0	500.00
09/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	487	0	487	0	750.00
09/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6173	7	6173	7	0.00
09/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	8437	9	8437	9	0.00
09/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	4833	5	4833	5	0.00
09/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3213	3	3213	3	0.00
09/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	3774	4	3774	4	454.00
09/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4132	4	4132	4	0.00
09/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1114	1	1114	1	0.00
09/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	9302	10	9302	10	0.00
09/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5089	5	5089	5	454.00
09/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4169	4	4169	4	0.00
09/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4206	5	4206	5	0.00
09/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	342	0	342	0	750.00
09/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	945	1	945	1	500.00
09/09/2022	2032 On 04-May-23			Bond Future	11.13	84.3998	11.1318	84.3998	0.00
09/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1787	2	1787	2	400.00
09/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2309	2	2309	2	0.00
09/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2331	2	2331	2	0.00
09/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2354	2	2354	2	0.00
09/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3606	3	3606	3	400.00
09/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10886	10	10886	10	0.00

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09/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	461	1	461	1	400.00
09/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3562	4	3562	4	0.00
09/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3590	4	3590	4	0.00
09/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3618	4	3618	4	0.00
09/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4373	5	4373	5	0.00
09/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2438	3	2438	3	0.00
09/09/2022	2032 On 03-August-23			Bond Future	11.26	86.0702	11.2631	86.0702	2,600.00
09/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4817	5	4817	5	0.00
09/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4848	5	4848	5	0.00
09/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5276	5	5276	5	5,000.00
09/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4878	5	4878	5	0.00
09/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2475	3	2475	3	0.00
09/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2272	2	2272	2	0.00
09/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2491	3	2491	3	0.00
09/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2508	3	2508	3	0.00
09/09/2022	2032 On 02-November-23			Bond Future	11.42	83.5350	11.4203	83.5350	0.00
09/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3264	3	3264	3	0.00
09/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3286	3	3286	3	0.00
09/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3309	3	3309	3	0.00
09/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4163	4	4163	4	0.00
09/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4188	4	4188	4	0.00
09/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4213	4	4213	4	0.00
09/09/2022	2033 On 03-November-22			Bond Future	114.48	114.5010	114.4821	114.5010	1,287.00
09/09/2022	2033 On 02-February-23			Bond Future	116.56	116.5799	116.5593	116.5799	6,141.00
09/09/2022	2033 On 04-May-23			Bond Future	117.40	117.4217	117.3995	117.4217	0.00
09/09/2022	2033 On 03-August-23			Bond Future	119.75	119.7682	119.7452	119.7682	0.00
09/09/2022	2033 On 02-November-23			Bond Future	120.58	120.6017	120.5780	120.6017	0.00
09/09/2022	2037 On 03-November-22			Bond Future	11.32	82.1702	11.3190	82.1702	66,092.00
09/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1531	1	1531	1	0.00
09/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1593	1	1593	1	0.00
09/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1562	1	1562	1	0.00
09/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1616	2	1616	2	0.00
09/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1644	2	1644	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1587	2	1587	2	0.00
09/09/2022	2037 On 02-February-23			Bond Future	11.46	79.3864	11.4553	79.3864	73,477.00
09/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1734	2	1734	2	636.00
09/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1617	1	1617	1	0.00
09/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4517	4	4517	4	0.00
09/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1571	1	1571	1	0.00
09/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1594	1	1594	1	0.00
09/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4071	4	4071	4	0.00
09/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4109	4	4109	4	0.00
09/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4033	4	4033	4	0.00
09/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	3846	4	3846	4	0.00
09/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1597	2	1597	2	636.00
09/09/2022	2037 On 04-May-23			Bond Future	11.59	80.8959	11.5853	80.8959	0.00
09/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4152	4	4152	4	400.00
09/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	11683	11	11683	11	0.00
09/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2768	3	2768	3	0.00
09/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2056	2	2056	2	400.00
09/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2714	3	2714	3	0.00
09/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2741	3	2741	3	0.00
09/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4340	5	4340	5	0.00
09/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5330	6	5330	6	0.00
09/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4372	5	4372	5	0.00
09/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	695	1	695	1	400.00
09/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4308	5	4308	5	0.00
09/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3049	3	3049	3	0.00
09/09/2022	2037 On 03-August-23			Bond Future	11.71	78.2389	11.7127	78.2389	0.00
09/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5462	5	5462	5	0.00
09/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5429	5	5429	5	0.00
09/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5395	5	5395	5	0.00
09/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3157	3	3157	3	0.00
09/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3137	3	3137	3	0.00
09/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3117	3	3117	3	0.00
09/09/2022	2037 On 02-November-23			Bond Future	11.85	79.7132	11.8504	79.7132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3782	4	3782	4	0.00
09/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3755	4	3755	4	0.00
09/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3808	4	3808	4	0.00
09/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5435	6	5435	6	0.00
09/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5404	6	5404	6	0.00
09/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5374	6	5374	6	0.00
09/09/2022	2038 On 03-November-22			Bond Future	130.12	130.4090	130.1244	130.4090	5,473.00
09/09/2022	2038 On 02-February-23			Bond Future	130.55	130.8457	130.5542	130.8457	0.00
09/09/2022	2038 On 04-May-23			Bond Future	133.06	133.3603	133.0625	133.3603	0.00
09/09/2022	2038 On 03-August-23			Bond Future	133.72	134.0206	133.7161	134.0206	0.00
09/09/2022	2038 On 02-November-23			Bond Future	136.27	136.5768	136.2666	136.5768	0.00
09/09/2022	2040 On 03-November-22			Bond Future	11.42	84.0061	11.4162	84.0061	52,377.00
09/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	20	0	20	0	0.00
09/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2031	2	2031	2	0.00
09/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	171	0	171	0	1,600.00
09/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1717	2	1717	2	0.00
09/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	354	0	354	0	0.00
09/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1370	1	1370	1	1,600.00
09/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	250	0	250	0	1,078.00
09/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4176	4	4176	4	0.00
09/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	6797	6	6797	6	0.00
09/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1651	1	1651	1	0.00
09/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1684	2	1684	2	0.00
09/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1093	1	1093	1	1,078.00
09/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2495	3	2495	3	0.00
09/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1757	2	1757	2	0.00
09/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	570	1	570	1	0.00
09/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5665	6	5665	6	0.00
09/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2119	2	2119	2	0.00
09/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4449	5	4449	5	0.00
09/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5040	5	5040	5	0.00
09/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1498	2	1498	2	0.00
09/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	188	0	188	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
09/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1819	2	1819	2	0.00
09/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1788	2	1788	2	0.00
09/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	9166	10	9166	10	0.00
09/09/2022	2040 On 02-February-23			Bond Future	11.55	81.0049	11.5486	81.0049	64,540.00
09/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4914	5	4914	5	0.00
09/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1662	2	1662	2	0.00
09/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1687	2	1687	2	0.00
09/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	342	0	342	0	0.00
09/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	363	0	363	0	388.00
09/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5625	5	5625	5	0.00
09/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5753	5	5753	5	0.00
09/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1711	2	1711	2	0.00
09/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1886	2	1886	2	621.00
09/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1347	1	1347	1	388.00
09/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1285	1	1285	1	0.00
09/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5175	5	5175	5	0.00
09/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4186	4	4186	4	0.00
09/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1745	2	1745	2	621.00
09/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4471	5	4471	5	0.00
09/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1419	2	1419	2	388.00
09/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1464	2	1464	2	0.00
09/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	9486	10	9486	10	0.00
09/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5315	6	5315	6	0.00
09/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9687	10	9687	10	0.00
09/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4513	5	4513	5	0.00
09/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4555	5	4555	5	0.00
09/09/2022	2040 On 04-May-23			Bond Future	11.67	82.5453	11.6747	82.5453	0.00
09/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10890	11	10890	11	0.00
09/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3050	3	3050	3	0.00
09/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3229	3	3229	3	486.00
09/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1419	1	1419	1	486.00
09/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1791	2	1791	2	388.00
09/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	699	1	699	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
09/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3021	3	3021	3	0.00
09/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8062	8	8062	8	0.00
09/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3080	3	3080	3	0.00
09/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4609	5	4609	5	0.00
09/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7582	8	7582	8	0.00
09/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1682	2	1682	2	388.00
09/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1026	1	1026	1	486.00
09/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4678	5	4678	5	0.00
09/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10865	11	10865	11	0.00
09/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6657	7	6657	7	0.00
09/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4442	5	4442	5	0.00
09/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4644	5	4644	5	0.00
09/09/2022	2040 On 03-August-23			Bond Future	11.80	79.6707	11.7983	79.6707	0.00
09/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5899	6	5899	6	0.00
09/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5864	6	5864	6	0.00
09/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5935	6	5935	6	0.00
09/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3390	4	3390	4	0.00
09/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3433	4	3433	4	0.00
09/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3412	4	3412	4	0.00
09/09/2022	2040 On 02-November-23			Bond Future	11.93	81.1719	11.9309	81.1719	0.00
09/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4000	4	4000	4	0.00
09/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3972	4	3972	4	0.00
09/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3944	4	3944	4	0.00
09/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6070	6	6070	6	0.00
09/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6003	6	6003	6	0.00
09/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6036	6	6036	6	0.00
09/09/2022	2044 On 03-November-22			Bond Future	11.39	80.9625	11.3905	80.9625	73,308.00
09/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1766	2	1766	2	0.00
09/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1800	2	1800	2	0.00
09/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	22	0	22	0	0.00
09/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	187	0	187	0	1,900.00
09/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	386	0	386	0	0.00
09/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1471	1	1471	1	1,900.00

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09/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1835	2	1835	2	0.00
09/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1708	2	1708	2	0.00
09/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2067	2	2067	2	0.00
09/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1738	2	1738	2	0.00
09/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	4416	5	4416	5	0.00
09/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5659	6	5659	6	0.00
09/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	9284	10	9284	10	0.00
09/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1769	2	1769	2	0.00
09/09/2022	2044 On 02-February-23			Bond Future	11.51	78.0319	11.5144	78.0319	33,819.00
09/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1927	2	1927	2	0.00
09/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	4853	5	4853	5	0.00
09/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1875	2	1875	2	0.00
09/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1901	2	1901	2	0.00
09/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	4302	5	4302	5	0.00
09/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	4343	5	4343	5	0.00
09/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1835	2	1835	2	4,000.00
09/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4261	5	4261	5	0.00
09/09/2022	2044 On 04-May-23			Bond Future	11.63	79.5158	11.6319	79.5158	0.00
09/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5231	5	5231	5	0.00
09/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4320	4	4320	4	0.00
09/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3261	3	3261	3	0.00
09/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3231	3	3231	3	0.00
09/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3200	3	3200	3	0.00
09/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4623	5	4623	5	0.00
09/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4588	5	4588	5	0.00
09/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3580	4	3580	4	4,115.00
09/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4554	5	4554	5	0.00
09/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	2963	3	2963	3	4,115.00
09/09/2022	2044 On 03-August-23			Bond Future	11.75	76.7065	11.7465	76.7065	0.00
09/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6016	6	6016	6	0.00
09/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5944	6	5944	6	0.00
09/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5980	6	5980	6	0.00
09/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3484	4	3484	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
09/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3506	4	3506	4	0.00
09/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3461	4	3461	4	0.00
09/09/2022	2044 On 02-November-23			Bond Future	11.87	78.1518	11.8693	78.1518	0.00
09/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4107	4	4107	4	0.00
09/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4136	4	4136	4	0.00
09/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4165	4	4165	4	0.00
09/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6027	6	6027	6	0.00
09/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6061	6	6061	6	0.00
09/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6095	6	6095	6	0.00
09/09/2022	2046 On 03-November-22			Bond Future	116.43	116.4902	116.4290	116.4902	16,413.00
09/09/2022	2046 On 02-February-23			Bond Future	118.54	118.6057	118.5419	118.6057	0.00
09/09/2022	2046 On 04-May-23			Bond Future	118.76	118.8238	118.7572	118.8238	0.00
09/09/2022	2046 On 03-August-23			Bond Future	121.13	121.1990	121.1306	121.1990	0.00
09/09/2022	2046 On 02-November-23			Bond Future	121.30	121.3714	121.3010	121.3714	0.00
09/09/2022	2050 On 03-November-22			Bond Future	119.70	119.0817	119.7032	119.0817	11,950.00
09/09/2022	2050 On 02-February-23			Bond Future	119.73	119.0974	119.7288	119.0974	0.00
09/09/2022	2050 On 04-May-23			Bond Future	122.03	121.3860	122.0288	121.3860	0.00
09/09/2022	2050 On 03-August-23			Bond Future	122.24	121.5860	122.2406	121.5860	0.00
09/09/2022	2050 On 02-November-23			Bond Future	124.57	123.9050	124.5723	123.9050	0.00
09/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	AL37 On 03-November-22			Index Future	834.08	831.9410	834.0800	831.9410	0.00
09/09/2022	AL37 On 02-February-23			Index Future	849.01	846.8430	849.0100	846.8430	0.00
09/09/2022	AL37 On 04-May-23			Index Future	865.11	862.9080	865.1110	862.9080	0.00
09/09/2022	AL37 On 03-August-23			Index Future	882.19	879.9500	882.1940	879.9500	0.00
09/09/2022	AL37 On 02-November-23			Index Future	898.83	896.5480	898.8340	896.5480	0.00
09/09/2022	AL7T On 03-November-22			Index Future	959.90	955.5110	959.9010	955.5110	0.00
09/09/2022	AL7T On 02-February-23			Index Future	977.08	972.6260	977.0830	972.6260	0.00
09/09/2022	AL7T On 04-May-23			Index Future	995.61	991.0770	995.6130	991.0770	0.00
09/09/2022	AL7T On 03-August-23			Index Future	1015.27	1010.6510	1015.2730	1010.6510	0.00
09/09/2022	AL7T On 02-November-23			Index Future	1034.42	1029.7140	1034.4240	1029.7140	0.00
09/09/2022	ALBI On 03-November-22			Index Future	844.60	840.9020	844.5950	840.9020	135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	ALBI On 02-February-23			Index Future	859.71	855.9650	859.7130	855.9650	0.00
09/09/2022	ALBI On 04-May-23			Index Future	876.02	872.2030	876.0170	872.2030	0.00
09/09/2022	ALBI On 03-August-23			Index Future	893.32	889.4290	893.3150	889.4290	0.00
09/09/2022	ALBI On 02-November-23			Index Future	910.17	906.2050	910.1660	906.2050	0.00
09/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	ES33 On 03-November-22			Bond Future	12.15	73.1681	12.1491	73.1681	0.00
09/09/2022	ES33 On 02-February-23			Bond Future	12.34	74.4965	12.3365	74.4965	350.00
09/09/2022	ES33 On 04-May-23			Bond Future	12.51	72.1357	12.5115	72.1357	0.00
09/09/2022	ES33 On 03-August-23			Bond Future	12.68	73.5793	12.6809	73.5793	0.00
09/09/2022	ES33 On 02-November-23			Bond Future	12.88	71.1903	12.8780	71.1903	0.00
09/09/2022	ES42 On 03-November-22			Bond Future	12.45	71.2789	12.4476	71.2789	0.00
09/09/2022	ES42 On 02-February-23			Bond Future	12.61	72.5752	12.6113	72.5752	4,769.00
09/09/2022	ES42 On 04-May-23			Bond Future	12.77	69.7081	12.7712	69.7081	0.00
09/09/2022	ES42 On 03-August-23			Bond Future	12.92	71.1049	12.9215	71.1049	0.00
09/09/2022	ES42 On 02-November-23			Bond Future	13.10	68.1989	13.0954	68.1989	0.00
09/09/2022	GOVI On 03-November-22			GOVI	832.83	829.1520	832.8330	829.1520	869.00
09/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	124030	9	124030	9	0.00
09/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	124230	9	124230	9	0.00
09/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	124130	9	124130	9	0.00
09/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 02-February-23			GOVI	847.74	844.0040	847.7410	844.0040	0.00
09/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	30890	7	30890	7	0.00
09/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	30790	7	30790	7	0.00
09/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	30990	7	30990	7	0.00
09/09/2022	GOVI On 04-May-23			GOVI	863.82	860.0150	863.8180	860.0150	0.00
09/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	109380	7	109380	7	0.00
09/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	109580	7	109580	7	0.00
09/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	109480	7	109480	7	0.00
09/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 03-August-23			GOVI	880.88	877.0000	880.8750	877.0000	0.00
09/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	436450	40	436450	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	436650	40	436650	40	0.00
09/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	436550	40	436550	40	0.00
09/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 02-November-23			GOVI	897.49	893.5420	897.4910	893.5420	0.00
09/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	116910	8	116910	8	0.00
09/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	116810	8	116810	8	0.00
09/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	116710	8	116710	8	0.00
09/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2022	IGOV On 03-November-22			Index Future	325.67	325.5930	325.6720	325.5930	704.00
09/09/2022	IGOV On 02-February-23			Index Future	331.58	331.5040	331.5810	331.5040	0.00
09/09/2022	IGOV On 04-May-23			Index Future	337.95	337.8710	337.9480	337.8710	0.00
09/09/2022	IGOV On 03-August-23			Index Future	344.70	344.6200	344.6970	344.6200	0.00
09/09/2022	IGOV On 02-November-23			Index Future	351.27	351.1950	351.2740	351.1950	0.00
09/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.2300	5.8150	94.2300	0.00
09/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.49	93.5450	6.4850	93.5450	0.00
09/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.57	93.4600	6.5700	93.4600	0.00
09/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.15	92.9200	7.1450	92.9200	68.00
09/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.22	92.8300	7.2200	92.8300	0.00
09/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.63	92.4050	7.6300	92.4050	0.00
09/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.3350	7.7300	92.3350	0.00
09/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.10	91.9150	8.0950	91.9150	0.00
09/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.15	91.8200	8.1450	91.8200	75.00
09/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.14	91.8100	8.1400	91.8100	272.00
09/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.13	91.8100	8.1300	91.8100	0.00
09/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.8150	8.1250	91.8150	0.00
09/09/2022	R023 On 03-November-22			Bond Future	7.19	101.6371	7.1865	101.6371	23,874.00
09/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
09/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
09/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
09/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	284	0	284	0	0.00
09/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	287	0	287	0	0.00
09/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	280	0	280	0	0.00
09/09/2022	R035 On 03-November-22			Bond Future	11.19	86.0150	11.1858	86.0150	61,488.00
09/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	14	0	14	0	582.00
09/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	117	0	117	0	976.00
09/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1417	1	1417	1	0.00
09/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1446	1	1446	1	0.00
09/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	321	0	321	0	0.00
09/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1476	1	1476	1	0.00
09/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8223	8	8223	8	0.00
09/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1042	1	1042	1	0.00
09/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1195	1	1195	1	976.00
09/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2203	2	2203	2	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	66	0	66	0	976.00
09/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1686	2	1686	2	0.00
09/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4048	4	4048	4	582.00
09/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1716	2	1716	2	0.00
09/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1997	2	1997	2	0.00
09/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1745	2	1745	2	0.00
09/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5551	6	5551	6	0.00
09/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8599	9	8599	9	0.00
09/09/2022	R035 On 02-February-23			Bond Future	11.33	87.5557	11.3329	87.5557	106,331.00
09/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4989	5	4989	5	0.00
09/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10271	10	10271	10	0.00
09/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1895	2	1895	2	976.00
09/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1921	2	1921	2	0.00
09/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1452	1	1452	1	0.00
09/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1474	1	1474	1	0.00
09/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	576	1	576	1	976.00
09/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1029	1	1029	1	388.00
09/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4832	5	4832	5	0.00
09/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1495	1	1495	1	0.00
09/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1063	1	1063	1	0.00
09/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	961	1	961	1	0.00
09/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	224	0	224	0	582.00
09/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	243	0	243	0	0.00
09/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	264	0	264	0	388.00
09/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9155	10	9155	10	0.00
09/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9645	10	9645	10	0.00
09/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5320	6	5320	6	0.00
09/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5141	5	5141	5	0.00
09/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5054	5	5054	5	582.00
09/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6811	7	6811	7	0.00
09/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4152	4	4152	4	0.00
09/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	371	0	371	0	976.00
09/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	9399	10	9399	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4190	4	4190	4	0.00
09/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4229	5	4229	5	0.00
09/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3507	4	3507	4	582.00
09/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3541	4	3541	4	0.00
09/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1391	2	1391	2	388.00
09/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1450	2	1450	2	0.00
09/09/2022	R035 On 04-May-23			Bond Future	11.46	84.7174	11.4637	84.7174	0.00
09/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2721	3	2721	3	0.00
09/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	546	0	546	0	388.00
09/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1139	1	1139	1	491.00
09/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2593	2	2593	2	491.00
09/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2670	2	2670	2	0.00
09/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2695	3	2695	3	0.00
09/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1401	1	1401	1	388.00
09/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6911	7	6911	7	0.00
09/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9797	9	9797	9	0.00
09/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	892	1	892	1	491.00
09/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1567	2	1567	2	388.00
09/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4107	4	4107	4	0.00
09/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6463	7	6463	7	0.00
09/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7310	8	7310	8	0.00
09/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10360	11	10360	11	0.00
09/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4267	5	4267	5	0.00
09/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4171	4	4171	4	0.00
09/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4139	4	4139	4	0.00
09/09/2022	R035 On 03-August-23			Bond Future	11.59	86.3935	11.5892	86.3935	0.00
09/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5265	5	5265	5	0.00
09/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5298	5	5298	5	0.00
09/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5331	5	5331	5	0.00
09/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3111	3	3111	3	0.00
09/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3131	3	3131	3	0.00
09/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3151	3	3151	3	0.00
09/09/2022	R035 On 02-November-23			Bond Future	11.74	83.5216	11.7394	83.5216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3607	3	3607	3	0.00
09/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3558	3	3558	3	0.00
09/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3583	3	3583	3	0.00
09/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5329	6	5329	6	0.00
09/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5360	6	5360	6	0.00
09/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5298	6	5298	6	0.00
09/09/2022	R186 On 03-November-22			Bond Future	8.90	109.1272	8.9012	109.1272	63,832.00
09/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	84	0	84	0	4,310.00
09/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	811	1	811	1	0.00
09/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	293	0	293	0	0.00
09/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	283	0	283	0	0.00
09/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	274	0	274	0	0.00
09/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1583	2	1583	2	0.00
09/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1557	2	1557	2	0.00
09/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	780	1	780	1	4,310.00
09/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1532	2	1532	2	0.00
09/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2466	3	2466	3	0.00
09/09/2022	R186 On 02-February-23			Bond Future	9.03	105.7841	9.0313	105.7841	0.00
09/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	518	0	518	0	0.00
09/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	510	0	510	0	0.00
09/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	501	0	501	0	0.00
09/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	2882	3	2882	3	0.00
09/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	2857	3	2857	3	0.00
09/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	2831	3	2831	3	0.00
09/09/2022	R186 On 04-May-23			Bond Future	9.15	107.7940	9.1451	107.7940	0.00
09/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1217	1	1217	1	0.00
09/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1204	1	1204	1	0.00
09/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1230	1	1230	1	0.00
09/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2200	2	2200	2	0.00
09/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2218	2	2218	2	0.00
09/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2181	2	2181	2	0.00
09/09/2022	R186 On 03-August-23			Bond Future	9.24	104.6229	9.2448	104.6229	0.00
09/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2805	3	2805	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2766	3	2766	3	0.00
09/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2785	3	2785	3	0.00
09/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1359	1	1359	1	0.00
09/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1369	1	1369	1	0.00
09/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1350	1	1350	1	0.00
09/09/2022	R186 On 02-November-23			Bond Future	9.39	106.5948	9.3949	106.5948	0.00
09/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	2011	2	2011	2	0.00
09/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1996	2	1996	2	0.00
09/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	2027	2	2027	2	0.00
09/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2013	2	2013	2	0.00
09/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2036	2	2036	2	0.00
09/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2025	2	2025	2	0.00
09/09/2022	R197 On 03-November-22			Bond Future	339.13	339.1621	339.1272	339.1621	831.00
09/09/2022	R197 On 02-February-23			Bond Future	336.36	336.3967	336.3572	336.3967	0.00
09/09/2022	R197 On 04-May-23			Bond Future	342.82	342.8617	342.8195	342.8617	0.00
09/09/2022	R197 On 03-August-23			Bond Future	340.43	340.4732	340.4251	340.4732	0.00
09/09/2022	R197 On 02-November-23			Bond Future	346.92	346.9665	346.9177	346.9665	0.00
09/09/2022	R202 On 03-November-22			Bond Future	250.70	250.9626	250.6961	250.9626	6,148.00
09/09/2022	R202 On 02-February-23			Bond Future	250.51	250.7796	250.5053	250.7796	460.00
09/09/2022	R202 On 04-May-23			Bond Future	255.32	255.5983	255.3172	255.5983	0.00
09/09/2022	R202 On 03-August-23			Bond Future	255.51	255.7975	255.5080	255.7975	0.00
09/09/2022	R202 On 02-November-23			Bond Future	260.38	260.6767	260.3817	260.6767	0.00
09/09/2022	R209 On 03-November-22			Bond Future	11.16	66.5926	11.1635	66.5926	20,285.00
09/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	31	0	31	0	7,750.00
09/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	997	1	997	1	0.00
09/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1020	1	1020	1	0.00
09/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2432	2	2432	2	0.00
09/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	234	0	234	0	0.00
09/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	975	1	975	1	0.00
09/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
09/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	2	0	2	0	0.00
09/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1043	1	1043	1	0.00
09/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4371	4	4371	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
09/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	254	0	254	0	7,750.00
09/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1735	2	1735	2	0.00
09/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3778	4	3778	4	0.00
09/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9404	10	9404	10	0.00
09/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10971	11	10971	11	0.00
09/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1824	2	1824	2	6,000.00
09/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	731	1	731	1	0.00
09/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1765	2	1765	2	0.00
09/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1794	2	1794	2	0.00
09/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6422	7	6422	7	6,000.00
09/09/2022	R209 On 02-February-23			Bond Future	11.29	67.7860	11.2899	67.7860	2,066.00
09/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1229	1	1229	1	0.00
09/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1193	1	1193	1	0.00
09/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1211	1	1211	1	0.00
09/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3774	4	3774	4	0.00
09/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3844	4	3844	4	0.00
09/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3809	4	3809	4	0.00
09/09/2022	R209 On 04-May-23			Bond Future	11.41	65.9224	11.4073	65.9224	1,250.00
09/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6443	6	6443	6	0.00
09/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2310	2	2310	2	0.00
09/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2064	2	2064	2	0.00
09/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2287	2	2287	2	0.00
09/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	627	1	627	1	7,500.00
09/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2264	2	2264	2	0.00
09/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	3869	4	3869	4	0.00
09/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8181	8	8181	8	0.00
09/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	3841	4	3841	4	0.00
09/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4134	4	4134	4	7,500.00
09/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3812	4	3812	4	0.00
09/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1309	1	1309	1	7,500.00
09/09/2022	R209 On 03-August-23			Bond Future	11.52	67.2270	11.5173	67.2270	0.00
09/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4738	5	4738	5	0.00
09/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4680	4	4680	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
09/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4709	5	4709	5	0.00
09/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2666	3	2666	3	0.00
09/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2702	3	2702	3	0.00
09/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2684	3	2684	3	0.00
09/09/2022	R209 On 02-November-23			Bond Future	11.65	65.3446	11.6458	65.3446	0.00
09/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3244	3	3244	3	0.00
09/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3199	3	3199	3	0.00
09/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3222	3	3222	3	0.00
09/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4716	5	4716	5	0.00
09/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4743	5	4743	5	0.00
09/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4689	5	4689	5	0.00
09/09/2022	R210 On 03-November-22			Bond Future	231.39	231.3294	231.3870	231.3294	732.00
09/09/2022	R210 On 02-February-23			Bond Future	235.59	235.5302	235.5860	235.5302	300.00
09/09/2022	R210 On 04-May-23			Bond Future	236.99	236.9313	236.9853	236.9313	0.00
09/09/2022	R210 On 03-August-23			Bond Future	241.72	241.6666	241.7209	241.6666	0.00
09/09/2022	R210 On 02-November-23			Bond Future	243.09	243.0332	243.0877	243.0332	0.00
09/09/2022	R213 On 03-November-22			Bond Future	10.72	80.8045	10.7168	80.8045	34,071.00
09/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	1	0	200.00
09/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	51	0	51	0	0.00
09/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	507	0	507	0	0.00
09/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	91	0	91	0	0.00
09/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	238	0	238	0	0.00
09/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	2	0	2	0	476.00
09/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	475	0	475	0	0.00
09/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	491	0	491	0	0.00
09/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	460	0	460	0	0.00
09/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2107	2	2107	2	200.00
09/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2041	2	2041	2	0.00
09/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2074	2	2074	2	0.00
09/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7585	8	7585	8	0.00
09/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2756	3	2756	3	476.00
09/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3641	4	3641	4	200.00
09/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2009	2	2009	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	4298	5	4298	5	476.00
09/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	7900	8	7900	8	0.00
09/09/2022	R213 On 02-February-23			Bond Future	10.87	82.2519	10.8707	82.2519	0.00
09/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1163	1	1163	1	912.00
09/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	854	1	854	1	0.00
09/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	842	1	842	1	0.00
09/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	152	0	152	0	476.00
09/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	632	1	632	1	0.00
09/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6233	6	6233	6	0.00
09/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	866	1	866	1	0.00
09/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1035	1	1035	1	0.00
09/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3456	4	3456	4	476.00
09/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	456	1	456	1	912.00
09/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	3893	4	3893	4	0.00
09/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3205	3	3205	3	0.00
09/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8465	9	8465	9	0.00
09/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4684	5	4684	5	476.00
09/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	3929	4	3929	4	0.00
09/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	3857	4	3857	4	0.00
09/09/2022	R213 On 04-May-23			Bond Future	11.01	80.2635	11.0074	80.2635	0.00
09/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2031	2	2031	2	0.00
09/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2012	2	2012	2	0.00
09/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2051	2	2051	2	0.00
09/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3206	3	3206	3	0.00
09/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3257	3	3257	3	0.00
09/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3231	3	3231	3	0.00
09/09/2022	R213 On 03-August-23			Bond Future	11.14	81.8510	11.1387	81.8510	0.00
09/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4221	4	4221	4	0.00
09/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4194	4	4194	4	0.00
09/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4248	4	4248	4	0.00
09/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2171	2	2171	2	0.00
09/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2186	2	2186	2	0.00
09/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2156	2	2156	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	R213 On 02-November-23			Bond Future	11.30	79.8445	11.3016	79.8445	0.00
09/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2931	3	2931	3	0.00
09/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2910	3	2910	3	0.00
09/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2952	3	2952	3	0.00
09/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3679	4	3679	4	0.00
09/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3722	4	3722	4	0.00
09/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3701	4	3701	4	0.00
09/09/2022	R214 On 03-November-22			Bond Future	11.32	63.9757	11.3193	63.9757	25,440.00
09/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1519	1	1519	1	0.00
09/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1548	1	1548	1	0.00
09/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1490	1	1490	1	0.00
09/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1330	2	1330	2	0.00
09/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1354	2	1354	2	0.00
09/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1379	2	1379	2	0.00
09/09/2022	R214 On 02-February-23			Bond Future	11.44	65.1216	11.4419	65.1216	64,507.00
09/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1616	1	1616	1	0.00
09/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1571	1	1571	1	0.00
09/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1594	1	1594	1	0.00
09/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3555	4	3555	4	0.00
09/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3588	4	3588	4	0.00
09/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3521	4	3521	4	0.00
09/09/2022	R214 On 04-May-23			Bond Future	11.55	63.0618	11.5501	63.0618	0.00
09/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2728	3	2728	3	0.00
09/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2677	3	2677	3	0.00
09/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2702	3	2702	3	0.00
09/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3652	4	3652	4	0.00
09/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3680	4	3680	4	0.00
09/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3624	4	3624	4	0.00
09/09/2022	R214 On 03-August-23			Bond Future	11.65	64.3093	11.6528	64.3093	0.00
09/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5250	5	5250	5	0.00
09/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5188	5	5188	5	0.00
09/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5219	5	5219	5	0.00
09/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2745	3	2745	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2762	3	2762	3	0.00
09/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2727	3	2727	3	0.00
09/09/2022	R214 On 02-November-23			Bond Future	11.77	62.2256	11.7739	62.2256	0.00
09/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3341	3	3341	3	0.00
09/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3387	3	3387	3	0.00
09/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3364	3	3364	3	0.00
09/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4983	5	4983	5	0.00
09/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5012	5	5012	5	0.00
09/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4953	5	4953	5	0.00
09/09/2022	R248 On 03-November-22			Bond Future	11.31	79.9754	11.3056	79.9754	246,473.00
09/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	19	0	19	0	0.00
09/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1772	2	1772	2	950.00
09/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1807	2	1807	2	0.00
09/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4404	4	4404	4	0.00
09/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	253	0	253	0	950.00
09/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1843	2	1843	2	0.00
09/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1439	1	1439	1	0.00
09/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	362	0	362	0	0.00
09/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4649	5	4649	5	0.00
09/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2158	2	2158	2	0.00
09/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1810	2	1810	2	0.00
09/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1778	2	1778	2	0.00
09/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	5287	6	5287	6	0.00
09/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	559	1	559	1	0.00
09/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9787	10	9787	10	0.00
09/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1746	2	1746	2	0.00
09/09/2022	R248 On 02-February-23			Bond Future	11.42	81.4448	11.4218	81.4448	0.00
09/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2101	2	2101	2	2,700.00
09/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1987	2	1987	2	0.00
09/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2015	2	2015	2	0.00
09/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	660	1	660	1	2,700.00
09/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2043	2	2043	2	0.00
09/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	4371	5	4371	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
09/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4289	5	4289	5	0.00
09/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	7992	8	7992	8	0.00
09/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4412	5	4412	5	0.00
09/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4454	5	4454	5	0.00
09/09/2022	R248 On 04-May-23			Bond Future	11.53	78.5347	11.5317	78.5347	0.00
09/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3311	3	3311	3	0.00
09/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3343	3	3343	3	0.00
09/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3375	3	3375	3	0.00
09/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4577	5	4577	5	0.00
09/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4612	5	4612	5	0.00
09/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4647	5	4647	5	0.00
09/09/2022	R248 On 03-August-23			Bond Future	11.64	80.0511	11.6393	80.0511	0.00
09/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6336	6	6336	6	0.00
09/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6374	6	6374	6	0.00
09/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6412	6	6412	6	0.00
09/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3493	4	3493	4	0.00
09/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3515	4	3515	4	0.00
09/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3537	4	3537	4	0.00
09/09/2022	R248 On 02-November-23			Bond Future	11.76	77.1425	11.7563	77.1425	0.00
09/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4334	4	4334	4	0.00
09/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4275	4	4275	4	0.00
09/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4305	4	4305	4	0.00
09/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6046	6	6046	6	0.00
09/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6118	6	6118	6	0.00
09/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6082	6	6082	6	0.00