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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
06/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	2025 On 03-November-22			Bond Future	167.85	167.7923	167.8523	167.7923	7,366.00
06/09/2022	2025 On 02-February-23			Bond Future	169.19	169.1258	169.1912	169.1258	1,936.00
06/09/2022	2025 On 04-May-23			Bond Future	172.45	172.3736	172.4459	172.3736	0.00
06/09/2022	2025 On 03-August-23			Bond Future	174.11	174.0345	174.1116	174.0345	0.00
06/09/2022	2025 On 02-November-23			Bond Future	177.43	177.2981	177.4323	177.2981	0.00
06/09/2022	2029 On 03-November-22			Bond Future	122.48	122.4650	122.4764	122.4650	1,519.00
06/09/2022	2029 On 02-February-23			Bond Future	124.71	124.6915	124.7063	124.6915	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
06/09/2022	2029 On 04-May-23			Bond Future	125.79	125.7739	125.7930	125.7739	0.00
06/09/2022	2029 On 03-August-23			Bond Future	128.31	128.2869	128.3088	128.2869	0.00
06/09/2022	2029 On 02-November-23			Bond Future	129.39	129.3308	129.3940	129.3308	0.00
06/09/2022	2030 On 03-November-22			Bond Future	10.64	89.9917	10.6440	89.9917	66,891.00
06/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	284	1	284	1	0.00
06/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	420	1	420	1	500.00
06/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	4310	5	4310	5	0.00
06/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	294	1	294	1	0.00
06/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	305	1	305	1	0.00
06/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	62	0	62	0	500.00
06/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	4478	4	4478	4	0.00
06/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2815	2	2815	2	0.00
06/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	2462	2	2462	2	0.00
06/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2852	2	2852	2	0.00
06/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	239	0	239	0	500.00
06/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2889	2	2889	2	0.00
06/09/2022	2030 On 02-February-23			Bond Future	10.81	87.6004	10.8058	87.6004	5,200.00
06/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4155	5	4155	5	5,000.00
06/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	2879	4	2879	4	0.00
06/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	2990	4	2990	4	0.00
06/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	683	1	683	1	0.00
06/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	507	1	507	1	388.00
06/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	83	0	83	0	102.00
06/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	135	0	135	0	388.00
06/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	609	1	609	1	0.00
06/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	473	1	473	1	0.00
06/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	3540	4	3540	4	5,000.00
06/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	661	1	661	1	0.00
06/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	671	1	671	1	0.00
06/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	481	1	481	1	0.00
06/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	167	0	167	0	0.00
06/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	126	0	126	0	0.00
06/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	375	1	375	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
06/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	5596	5	5596	5	102.00
06/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	9437	9	9437	9	0.00
06/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	8339	7	8339	7	0.00
06/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	8151	7	8151	7	0.00
06/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	7596	7	7596	7	0.00
06/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	4519	4	4519	4	102.00
06/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	4268	4	4268	4	0.00
06/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1193	1	1193	1	0.00
06/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1453	1	1453	1	388.00
06/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	5082	4	5082	4	0.00
06/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4929	4	4929	4	0.00
06/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	5044	4	5044	4	0.00
06/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	4338	4	4338	4	0.00
06/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	4302	4	4302	4	0.00
06/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1513	1	1513	1	0.00
06/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	965	1	965	1	0.00
06/09/2022	2030 On 04-May-23			Bond Future	10.96	89.2649	10.9634	89.2649	0.00
06/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	7229	8	7229	8	0.00
06/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4276	5	4276	5	0.00
06/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	5534	6	5534	6	0.00
06/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	7000	8	7000	8	0.00
06/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1685	2	1685	2	0.00
06/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	1893	2	1893	2	350.00
06/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	525	1	525	1	150.00
06/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3500	4	3500	4	0.00
06/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1477	2	1477	2	479.00
06/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1649	2	1649	2	0.00
06/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1667	2	1667	2	0.00
06/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	586	1	586	1	479.00
06/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	671	1	671	1	388.00
06/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	260	0	260	0	388.00
06/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	897	1	897	1	1,080.00
06/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	5121	4	5121	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
06/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	9004	8	9004	8	0.00
06/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	6673	6	6673	6	0.00
06/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5896	5	5896	5	0.00
06/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	6316	6	6316	6	0.00
06/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3536	3	3536	3	0.00
06/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3562	3	3562	3	0.00
06/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3828	3	3828	3	0.00
06/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1917	2	1917	2	150.00
06/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	3239	3	3239	3	0.00
06/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3510	3	3510	3	0.00
06/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	767	1	767	1	479.00
06/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1105	1	1105	1	1,080.00
06/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1540	1	1540	1	388.00
06/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	725	1	725	1	350.00
06/09/2022	2030 On 03-August-23			Bond Future	11.12	87.0232	11.1200	87.0232	0.00
06/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	6891	8	6891	8	0.00
06/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3449	4	3449	4	0.00
06/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	7814	9	7814	9	0.00
06/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3400	4	3400	4	0.00
06/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1521	2	1521	2	1,012.00
06/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	1932	2	1932	2	350.00
06/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3424	4	3424	4	0.00
06/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2468	2	2468	2	0.00
06/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3894	3	3894	3	0.00
06/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2500	2	2500	2	0.00
06/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	906	1	906	1	350.00
06/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4549	4	4549	4	0.00
06/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1102	1	1102	1	1,012.00
06/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2484	2	2484	2	0.00
06/09/2022	2030 On 02-November-23			Bond Future	11.30	88.6343	11.2982	88.6343	0.00
06/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2230	3	2230	3	0.00
06/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2212	3	2212	3	0.00
06/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2194	3	2194	3	0.00

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06/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	4205	4	4205	4	0.00
06/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	4182	4	4182	4	0.00
06/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	4159	4	4159	4	0.00
06/09/2022	2032 On 03-November-22			Bond Future	11.10	85.6089	11.0959	85.6089	168,761.00
06/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	1	0	1	0	180.00
06/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	2	0	2	0	500.00
06/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	2933	4	2933	4	0.00
06/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	6006	7	6006	7	0.00
06/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	513	1	513	1	0.00
06/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	528	1	528	1	750.00
06/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	2569	3	2569	3	0.00
06/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	103	0	103	0	500.00
06/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	378	1	378	1	0.00
06/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	65	0	65	0	0.00
06/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	300	1	300	1	0.00
06/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	1	0	1	0	454.00
06/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	26	0	26	0	750.00
06/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	82	0	82	0	0.00
06/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	5042	4	5042	4	180.00
06/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	6321	5	6321	5	0.00
06/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	5301	4	5301	4	454.00
06/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	9514	8	9514	8	0.00
06/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	8930	8	8930	8	0.00
06/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	3172	2	3172	2	180.00
06/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	9809	9	9809	9	0.00
06/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	3468	3	3468	3	454.00
06/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	4788	4	4788	4	0.00
06/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	789	1	789	1	7,500.00
06/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2738	2	2738	2	0.00
06/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2776	2	2776	2	0.00
06/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	154	0	154	0	750.00
06/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	659	0	659	0	500.00
06/09/2022	2032 On 02-February-23			Bond Future	11.25	87.1454	11.2546	87.1454	18.00

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06/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	4248	5	4248	5	0.00
06/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	7566	9	7566	9	0.00
06/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	738	1	738	1	0.00
06/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	750	1	750	1	0.00
06/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	500	1	500	1	0.00
06/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	96	0	96	0	454.00
06/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	3754	5	3754	5	0.00
06/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	763	1	763	1	0.00
06/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	896	1	896	1	0.00
06/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1167	2	1167	2	750.00
06/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	558	1	558	1	500.00
06/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	134	0	134	0	500.00
06/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	318	0	318	0	750.00
06/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	7318	6	7318	6	0.00
06/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	9669	9	9669	9	0.00
06/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5919	5	5919	5	0.00
06/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	4142	3	4142	3	0.00
06/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4762	4	4762	4	454.00
06/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	5159	4	5159	4	0.00
06/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1627	1	1627	1	0.00
06/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	10555	10	10555	10	0.00
06/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	6186	5	6186	5	454.00
06/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	5199	4	5199	4	0.00
06/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	5240	4	5240	4	0.00
06/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	555	0	555	0	750.00
06/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1404	1	1404	1	500.00
06/09/2022	2032 On 04-May-23			Bond Future	11.40	84.6405	11.4046	84.6405	0.00
06/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1395	2	1395	2	400.00
06/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	1839	2	1839	2	0.00
06/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	1859	2	1859	2	0.00
06/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	1878	2	1878	2	0.00
06/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	2981	4	2981	4	400.00
06/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	9729	11	9729	11	0.00

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06/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	641	1	641	1	400.00
06/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	4423	4	4423	4	0.00
06/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	4454	4	4454	4	0.00
06/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	4485	4	4485	4	0.00
06/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	5316	5	5316	5	0.00
06/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3149	3	3149	3	0.00
06/09/2022	2032 On 03-August-23			Bond Future	11.55	86.3156	11.5478	86.3156	2,600.00
06/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4106	5	4106	5	0.00
06/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4133	5	4133	5	0.00
06/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	4524	5	4524	5	5,000.00
06/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4161	5	4161	5	0.00
06/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	3119	3	3119	3	0.00
06/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2881	2	2881	2	0.00
06/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	3138	3	3138	3	0.00
06/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	3157	3	3157	3	0.00
06/09/2022	2032 On 02-November-23			Bond Future	11.72	83.7572	11.7184	83.7572	0.00
06/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2703	3	2703	3	0.00
06/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2724	3	2724	3	0.00
06/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2745	3	2745	3	0.00
06/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4986	4	4986	4	0.00
06/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	5013	4	5013	4	0.00
06/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	5040	4	5040	4	0.00
06/09/2022	2033 On 03-November-22			Bond Future	114.84	115.1118	114.8417	115.1118	1,287.00
06/09/2022	2033 On 02-February-23			Bond Future	116.93	117.2043	116.9323	117.2043	6,141.00
06/09/2022	2033 On 04-May-23			Bond Future	117.78	118.0567	117.7833	118.0567	0.00
06/09/2022	2033 On 03-August-23			Bond Future	120.14	120.4153	120.1387	120.4153	0.00
06/09/2022	2033 On 02-November-23			Bond Future	120.98	121.2220	120.9783	121.2220	0.00
06/09/2022	2037 On 03-November-22			Bond Future	11.51	82.7780	11.5071	82.7780	66,043.00
06/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1129	2	1129	2	0.00
06/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1179	2	1179	2	0.00
06/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1153	2	1153	2	0.00
06/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	2315	2	2315	2	0.00
06/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	2350	2	2350	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
06/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	2281	2	2281	2	0.00
06/09/2022	2037 On 02-February-23			Bond Future	11.65	80.0070	11.6498	80.0070	73,477.00
06/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1447	2	1447	2	636.00
06/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1344	2	1344	2	0.00
06/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	3929	5	3929	5	0.00
06/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1304	2	1304	2	0.00
06/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1324	2	1324	2	0.00
06/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4924	4	4924	4	0.00
06/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4965	4	4965	4	0.00
06/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4883	4	4883	4	0.00
06/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4682	4	4682	4	0.00
06/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2131	2	2131	2	636.00
06/09/2022	2037 On 04-May-23			Bond Future	11.79	81.5277	11.7869	81.5277	0.00
06/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	3678	4	3678	4	400.00
06/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	10732	12	10732	12	0.00
06/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2421	3	2421	3	0.00
06/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1774	2	1774	2	400.00
06/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2372	3	2372	3	0.00
06/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2397	3	2397	3	0.00
06/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	5137	4	5137	4	0.00
06/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	6189	5	6189	5	0.00
06/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	5172	4	5172	4	0.00
06/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	886	1	886	1	400.00
06/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	5102	4	5102	4	0.00
06/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3717	3	3717	3	0.00
06/09/2022	2037 On 03-August-23			Bond Future	11.92	78.8831	11.9221	78.8831	0.00
06/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	4920	6	4920	6	0.00
06/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	4889	6	4889	6	0.00
06/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	4858	6	4858	6	0.00
06/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3782	3	3782	3	0.00
06/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3759	3	3759	3	0.00
06/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3737	3	3737	3	0.00
06/09/2022	2037 On 02-November-23			Bond Future	12.07	80.3431	12.0680	80.3431	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
06/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3385	4	3385	4	0.00
06/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3360	4	3360	4	0.00
06/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3410	4	3410	4	0.00
06/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	6225	5	6225	5	0.00
06/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	6193	5	6193	5	0.00
06/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	6161	5	6161	5	0.00
06/09/2022	2038 On 03-November-22			Bond Future	130.42	130.6060	130.4178	130.6060	5,473.00
06/09/2022	2038 On 02-February-23			Bond Future	130.86	131.0491	130.8607	131.0491	0.00
06/09/2022	2038 On 04-May-23			Bond Future	133.38	133.5662	133.3786	133.5662	0.00
06/09/2022	2038 On 03-August-23			Bond Future	134.04	134.2293	134.0406	134.2293	0.00
06/09/2022	2038 On 02-November-23			Bond Future	136.60	136.7461	136.5968	136.7461	0.00
06/09/2022	2040 On 03-November-22			Bond Future	11.57	84.8276	11.5732	84.8276	52,284.00
06/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	12	0	12	0	0.00
06/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	1566	2	1566	2	0.00
06/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	109	0	109	0	1,600.00
06/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1303	2	1303	2	0.00
06/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	237	0	237	0	0.00
06/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1019	2	1019	2	1,600.00
06/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	164	0	164	0	1,078.00
06/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	3461	5	3461	5	0.00
06/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	5924	7	5924	7	0.00
06/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1248	2	1248	2	0.00
06/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1275	2	1275	2	0.00
06/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	797	1	797	1	1,078.00
06/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	3194	2	3194	2	0.00
06/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	2337	2	2337	2	0.00
06/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	851	1	851	1	0.00
06/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	6598	5	6598	5	0.00
06/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2762	2	2762	2	0.00
06/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	5327	4	5327	4	0.00
06/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5949	5	5949	5	0.00
06/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	2027	1	2027	1	0.00
06/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	310	0	310	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
06/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	2411	2	2411	2	0.00
06/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	2374	2	2374	2	0.00
06/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	10153	9	10153	9	0.00
06/09/2022	2040 On 02-February-23			Bond Future	11.71	81.8430	11.7109	81.8430	64,540.00
06/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4412	5	4412	5	0.00
06/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1454	2	1454	2	0.00
06/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1475	2	1475	2	0.00
06/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	279	0	279	0	0.00
06/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	297	0	297	0	388.00
06/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5071	6	5071	6	0.00
06/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5190	6	5190	6	0.00
06/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1497	2	1497	2	0.00
06/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1656	2	1656	2	621.00
06/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1172	2	1172	2	388.00
06/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1117	2	1117	2	0.00
06/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	6007	5	6007	5	0.00
06/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4963	4	4963	4	0.00
06/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2250	2	2250	2	621.00
06/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	5265	4	5265	4	0.00
06/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1864	1	1864	1	388.00
06/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1918	1	1918	1	0.00
06/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	10428	9	10428	9	0.00
06/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	6155	5	6155	5	0.00
06/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	10633	9	10633	9	0.00
06/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	5309	4	5309	4	0.00
06/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	5354	4	5354	4	0.00
06/09/2022	2040 On 04-May-23			Bond Future	11.84	83.3987	11.8428	83.3987	0.00
06/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10092	11	10092	11	0.00
06/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	2686	3	2686	3	0.00
06/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	2848	4	2848	4	486.00
06/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1226	2	1226	2	486.00
06/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1555	2	1555	2	388.00
06/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	600	1	600	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
06/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	2660	3	2660	3	0.00
06/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	7371	8	7371	8	0.00
06/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	2713	3	2713	3	0.00
06/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	5267	4	5267	4	0.00
06/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	8414	7	8414	7	0.00
06/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	2016	2	2016	2	388.00
06/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1252	1	1252	1	486.00
06/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	5341	5	5341	5	0.00
06/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	11791	11	11791	11	0.00
06/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	7446	6	7446	6	0.00
06/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	5086	4	5086	4	0.00
06/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	5304	4	5304	4	0.00
06/09/2022	2040 On 03-August-23			Bond Future	11.97	80.5407	11.9726	80.5407	0.00
06/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5447	6	5447	6	0.00
06/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5413	6	5413	6	0.00
06/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5481	6	5481	6	0.00
06/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3979	3	3979	3	0.00
06/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	4026	3	4026	3	0.00
06/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	4003	3	4003	3	0.00
06/09/2022	2040 On 02-November-23			Bond Future	12.11	82.0314	12.1119	82.0314	0.00
06/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	3604	4	3604	4	0.00
06/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3578	4	3578	4	0.00
06/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3552	4	3552	4	0.00
06/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6741	6	6741	6	0.00
06/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6669	6	6669	6	0.00
06/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6705	6	6705	6	0.00
06/09/2022	2044 On 03-November-22			Bond Future	11.55	81.7724	11.5470	81.7724	73,060.00
06/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1344	2	1344	2	0.00
06/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1373	2	1373	2	0.00
06/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	13	0	13	0	0.00
06/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	122	0	122	0	1,900.00
06/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	261	1	261	1	0.00
06/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1102	2	1102	2	1,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1402	2	1402	2	0.00
06/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	2288	2	2288	2	0.00
06/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2712	2	2712	2	0.00
06/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	2325	2	2325	2	0.00
06/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	5305	4	5305	4	0.00
06/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	6607	5	6607	5	0.00
06/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	10289	9	10289	9	0.00
06/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	2361	2	2361	2	0.00
06/09/2022	2044 On 02-February-23			Bond Future	11.68	78.8582	11.6760	78.8582	33,819.00
06/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1696	2	1696	2	0.00
06/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1649	2	1649	2	0.00
06/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1672	2	1672	2	0.00
06/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	5100	4	5100	4	0.00
06/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	5144	4	5144	4	0.00
06/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	5056	4	5056	4	0.00
06/09/2022	2044 On 04-May-23			Bond Future	11.80	80.3573	11.7991	80.3573	0.00
06/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	2886	4	2886	4	0.00
06/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	3854	5	3854	5	0.00
06/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	4700	6	4700	6	0.00
06/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	2858	4	2858	4	0.00
06/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	2830	4	2830	4	0.00
06/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	5297	5	5297	5	0.00
06/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	4158	3	4158	3	4,115.00
06/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	5259	4	5259	4	0.00
06/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3477	3	3477	3	4,115.00
06/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	5223	4	5223	4	0.00
06/09/2022	2044 On 03-August-23			Bond Future	11.92	77.5644	11.9198	77.5644	0.00
06/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	5566	6	5566	6	0.00
06/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5498	6	5498	6	0.00
06/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5532	6	5532	6	0.00
06/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	4098	4	4098	4	0.00
06/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	4123	4	4123	4	0.00
06/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	4074	3	4074	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
06/09/2022	2044 On 02-November-23			Bond Future	12.05	78.9999	12.0490	78.9999	0.00
06/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	3794	4	3794	4	0.00
06/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	3822	5	3822	5	0.00
06/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	3849	5	3849	5	0.00
06/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6794	6	6794	6	0.00
06/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6830	6	6830	6	0.00
06/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6866	6	6866	6	0.00
06/09/2022	2046 On 03-November-22			Bond Future	116.54	116.5901	116.5433	116.5901	16,413.00
06/09/2022	2046 On 02-February-23			Bond Future	118.67	118.7099	118.6655	118.7099	0.00
06/09/2022	2046 On 04-May-23			Bond Future	118.89	118.9285	118.8870	118.9285	0.00
06/09/2022	2046 On 03-August-23			Bond Future	121.27	121.3056	121.2653	121.3056	0.00
06/09/2022	2046 On 02-November-23			Bond Future	121.44	121.4400	121.4377	121.4400	0.00
06/09/2022	2050 On 03-November-22			Bond Future	119.75	119.6952	119.7456	119.6952	12,138.00
06/09/2022	2050 On 02-February-23			Bond Future	119.78	119.7247	119.7790	119.7247	0.00
06/09/2022	2050 On 04-May-23			Bond Future	122.08	122.0242	122.0833	122.0242	0.00
06/09/2022	2050 On 03-August-23			Bond Future	122.30	122.2358	122.2984	122.2358	0.00
06/09/2022	2050 On 02-November-23			Bond Future	124.63	124.5276	124.6306	124.5276	0.00
06/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	AL37 On 03-November-22			Index Future	827.95	831.5330	827.9490	831.5330	0.00
06/09/2022	AL37 On 02-February-23			Index Future	842.80	846.4240	842.7990	846.4240	0.00
06/09/2022	AL37 On 04-May-23			Index Future	858.80	862.4620	858.7970	862.4620	0.00
06/09/2022	AL37 On 03-August-23			Index Future	875.77	879.4850	875.7650	879.4850	0.00
06/09/2022	AL37 On 02-November-23			Index Future	892.28	895.7950	892.2820	895.7950	0.00
06/09/2022	AL7T On 03-November-22			Index Future	947.00	958.0320	947.0020	958.0320	0.00
06/09/2022	AL7T On 02-February-23			Index Future	963.99	975.1890	963.9870	975.1890	0.00
06/09/2022	AL7T On 04-May-23			Index Future	982.29	993.6670	982.2860	993.6670	0.00
06/09/2022	AL7T On 03-August-23			Index Future	1001.69	1013.2800	1001.6930	1013.2800	0.00
06/09/2022	AL7T On 02-November-23			Index Future	1020.59	1032.0700	1020.5860	1032.0700	0.00
06/09/2022	ALBI On 03-November-22			Index Future	834.74	845.5370	834.7390	845.5370	135.00
06/09/2022	ALBI On 02-February-23			Index Future	849.71	860.6800	849.7110	860.6800	0.00
06/09/2022	ALBI On 04-May-23			Index Future	865.84	876.9880	865.8400	876.9880	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
06/09/2022	ALBI On 03-August-23			Index Future	882.95	894.2970	882.9470	894.2970	0.00
06/09/2022	ALBI On 02-November-23			Index Future	899.60	910.8820	899.6000	910.8820	0.00
06/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2022	ES33 On 03-November-22			Bond Future	12.32	73.6681	12.3245	73.6681	0.00
06/09/2022	ES33 On 02-February-23			Bond Future	12.52	75.0072	12.5186	75.0072	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2022	ES33 On 04-May-23			Bond Future	12.70	72.6555	12.7009	72.6555	0.00
06/09/2022	ES33 On 03-August-23			Bond Future	12.88	74.1093	12.8781	74.1093	0.00
06/09/2022	ES33 On 02-November-23			Bond Future	13.08	71.7065	13.0841	71.7065	0.00
06/09/2022	ES42 On 03-November-22			Bond Future	12.61	71.9198	12.6122	71.9198	0.00
06/09/2022	ES42 On 02-February-23			Bond Future	12.78	73.2298	12.7819	73.2298	4,769.00
06/09/2022	ES42 On 04-May-23			Bond Future	12.95	70.3746	12.9484	70.3746	0.00
06/09/2022	ES42 On 03-August-23			Bond Future	13.11	71.7848	13.1057	71.7848	0.00
06/09/2022	ES42 On 02-November-23			Bond Future	13.29	68.8681	13.2875	68.8681	0.00
06/09/2022	GOVI On 03-November-22			GOVI	822.99	833.7180	822.9920	833.7180	869.00
06/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	25620	13	25620	13	0.00
06/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	25720	13	25720	13	0.00
06/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	25820	13	25820	13	0.00
06/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 02-February-23			GOVI	837.75	848.6480	837.7540	848.6480	0.00
06/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	130760	2	130760	2	0.00
06/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	130660	2	130660	2	0.00
06/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	130860	2	130860	2	0.00
06/09/2022	GOVI On 04-May-23			GOVI	853.66	864.7280	853.6560	864.7280	0.00
06/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	7760	12	7760	12	0.00
06/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	7960	12	7960	12	0.00
06/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	7860	12	7860	12	0.00
06/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 03-August-23			GOVI	870.52	881.7960	870.5220	881.7960	0.00
06/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	332920	45	332920	45	0.00
06/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	333120	45	333120	45	0.00
06/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	333020	45	333020	45	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
06/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 02-November-23			GOVI	886.94	898.1480	886.9400	898.1480	0.00
06/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	11400	12	11400	12	0.00
06/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	11300	12	11300	12	0.00
06/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	11200	12	11200	12	0.00
06/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
06/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
06/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2022	IGOV On 03-November-22			Index Future	326.36	326.4140	326.3600	326.4140	704.00
06/09/2022	IGOV On 02-February-23			Index Future	332.29	332.3390	332.2940	332.3390	0.00
06/09/2022	IGOV On 04-May-23			Index Future	338.68	338.7140	338.6790	338.7140	0.00
06/09/2022	IGOV On 03-August-23			Index Future	345.45	345.4760	345.4470	345.4760	0.00
06/09/2022	IGOV On 02-November-23			Index Future	352.04	351.9580	352.0370	351.9580	0.00
06/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1950	5.8150	94.1950	0.00
06/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5550	6.4550	93.5550	0.00
06/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4900	6.5200	93.4900	0.00
06/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.06	92.9750	7.0550	92.9750	68.00
06/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.13	92.9000	7.1300	92.9000	0.00
06/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.55	92.5100	7.5500	92.5100	0.00
06/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.64	92.4300	7.6400	92.4300	0.00
06/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.06	92.0150	8.0550	92.0150	0.00
06/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.17	91.9050	8.1650	91.9050	75.00
06/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.17	91.8900	8.1700	91.8900	272.00
06/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.18	91.8900	8.1800	91.8900	0.00
06/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.17	91.8950	8.1650	91.8950	0.00
06/09/2022	R023 On 03-November-22			Bond Future	7.24	101.6229	7.2373	101.6229	23,874.00
06/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
06/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
06/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
06/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	299	0	299	0	0.00
06/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	302	0	302	0	0.00
06/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	296	0	296	0	0.00
06/09/2022	R035 On 03-November-22			Bond Future	11.36	86.7623	11.3593	86.7623	61,488.00
06/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	8	0	8	0	582.00
06/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	68	0	68	0	976.00
06/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1021	2	1021	2	0.00
06/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1045	2	1045	2	0.00
06/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	201	0	201	0	0.00
06/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1069	2	1069	2	0.00
06/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	7268	9	7268	9	0.00
06/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	727	1	727	1	0.00
06/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	846	1	846	1	976.00
06/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2897	2	2897	2	582.00
06/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	121	0	121	0	976.00
06/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	2289	2	2289	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
06/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4936	4	4936	4	582.00
06/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	2324	2	2324	2	0.00
06/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	2658	2	2658	2	0.00
06/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	2359	2	2359	2	0.00
06/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	6511	5	6511	5	0.00
06/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	9602	8	9602	8	0.00
06/09/2022	R035 On 02-February-23			Bond Future	11.51	88.3183	11.5127	88.3183	106,331.00
06/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4419	5	4419	5	0.00
06/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	9422	11	9422	11	0.00
06/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1624	2	1624	2	976.00
06/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1646	2	1646	2	0.00
06/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1231	2	1231	2	0.00
06/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1250	2	1250	2	0.00
06/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	460	1	460	1	976.00
06/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	864	1	864	1	388.00
06/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4275	5	4275	5	0.00
06/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1269	2	1269	2	0.00
06/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	893	1	893	1	0.00
06/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	807	1	807	1	0.00
06/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	173	0	173	0	582.00
06/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	188	0	188	0	0.00
06/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	205	0	205	0	388.00
06/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	10118	9	10118	9	0.00
06/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	10617	9	10617	9	0.00
06/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	6188	5	6188	5	0.00
06/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5999	5	5999	5	0.00
06/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5906	5	5906	5	582.00
06/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	7717	7	7717	7	0.00
06/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4949	4	4949	4	0.00
06/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	544	0	544	0	976.00
06/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	10367	9	10367	9	0.00
06/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4989	4	4989	4	0.00
06/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	5030	4	5030	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
06/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	4255	3	4255	3	582.00
06/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	4292	3	4292	3	0.00
06/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1843	1	1843	1	388.00
06/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1915	1	1915	1	0.00
06/09/2022	R035 On 04-May-23			Bond Future	11.65	85.4938	11.6503	85.4938	0.00
06/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2402	3	2402	3	0.00
06/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	947	1	947	1	491.00
06/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	447	1	447	1	388.00
06/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6286	7	6286	7	0.00
06/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2283	3	2283	3	491.00
06/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2354	3	2354	3	0.00
06/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2378	3	2378	3	0.00
06/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1189	2	1189	2	388.00
06/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9030	10	9030	10	0.00
06/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1165	1	1165	1	491.00
06/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	7290	6	7290	6	0.00
06/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1982	2	1982	2	388.00
06/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4827	4	4827	4	0.00
06/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	11300	10	11300	10	0.00
06/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	8158	7	8158	7	0.00
06/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4997	4	4997	4	0.00
06/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4895	4	4895	4	0.00
06/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4861	4	4861	4	0.00
06/09/2022	R035 On 03-August-23			Bond Future	11.78	87.1851	11.7831	87.1851	0.00
06/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	4787	6	4787	6	0.00
06/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	4818	6	4818	6	0.00
06/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	4849	6	4849	6	0.00
06/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3687	3	3687	3	0.00
06/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3709	3	3709	3	0.00
06/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3732	3	3732	3	0.00
06/09/2022	R035 On 02-November-23			Bond Future	11.94	84.3002	11.9414	84.3002	0.00
06/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3245	4	3245	4	0.00
06/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3198	4	3198	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
06/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3222	4	3222	4	0.00
06/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	6047	5	6047	5	0.00
06/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	6079	5	6079	5	0.00
06/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	6015	5	6015	5	0.00
06/09/2022	R186 On 03-November-22			Bond Future	9.14	109.0598	9.1367	109.0598	64,197.00
06/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	47	0	47	0	4,310.00
06/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	517	1	517	1	0.00
06/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	168	0	168	0	0.00
06/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	156	0	156	0	0.00
06/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	162	0	162	0	0.00
06/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	2257	2	2257	2	0.00
06/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1307	1	1307	1	4,310.00
06/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	2287	2	2287	2	0.00
06/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	2228	2	2228	2	0.00
06/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	3251	3	3251	3	0.00
06/09/2022	R186 On 02-February-23			Bond Future	9.28	105.7183	9.2837	105.7183	0.00
06/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	340	0	340	0	0.00
06/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	334	0	334	0	0.00
06/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	328	0	328	0	0.00
06/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3538	3	3538	3	0.00
06/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3510	3	3510	3	0.00
06/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3482	3	3482	3	0.00
06/09/2022	R186 On 04-May-23			Bond Future	9.42	107.7261	9.4178	107.7261	0.00
06/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	932	1	932	1	0.00
06/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	920	1	920	1	0.00
06/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	943	1	943	1	0.00
06/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2756	2	2756	2	0.00
06/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2776	2	2776	2	0.00
06/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2736	2	2736	2	0.00
06/09/2022	R186 On 03-August-23			Bond Future	9.54	104.5535	9.5411	104.5535	0.00
06/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2335	3	2335	3	0.00
06/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2300	3	2300	3	0.00
06/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2318	3	2318	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
06/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1748	2	1748	2	0.00
06/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1759	2	1759	2	0.00
06/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1737	2	1737	2	0.00
06/09/2022	R186 On 02-November-23			Bond Future	9.72	106.4894	9.7196	106.4894	0.00
06/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1702	2	1702	2	0.00
06/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1688	2	1688	2	0.00
06/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1716	2	1716	2	0.00
06/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2575	2	2575	2	0.00
06/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2601	2	2601	2	0.00
06/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2588	2	2588	2	0.00
06/09/2022	R197 On 03-November-22			Bond Future	339.06	338.9731	339.0610	338.9731	831.00
06/09/2022	R197 On 02-February-23			Bond Future	336.31	336.2119	336.3096	336.2119	0.00
06/09/2022	R197 On 04-May-23			Bond Future	342.78	342.6700	342.7807	342.6700	0.00
06/09/2022	R197 On 03-August-23			Bond Future	340.39	340.2743	340.3937	340.2743	0.00
06/09/2022	R197 On 02-November-23			Bond Future	346.88	346.6531	346.8843	346.6531	0.00
06/09/2022	R202 On 03-November-22			Bond Future	252.03	251.9286	252.0340	251.9286	6,148.00
06/09/2022	R202 On 02-February-23			Bond Future	251.88	251.7688	251.8823	251.7688	460.00
06/09/2022	R202 On 04-May-23			Bond Future	256.73	256.6038	256.7278	256.6038	0.00
06/09/2022	R202 On 03-August-23			Bond Future	256.95	256.8211	256.9525	256.8211	0.00
06/09/2022	R202 On 02-November-23			Bond Future	261.85	261.6363	261.8526	261.6363	0.00
06/09/2022	R209 On 03-November-22			Bond Future	11.34	67.1465	11.3356	67.1465	20,217.00
06/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	17	0	17	0	7,750.00
06/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	702	1	702	1	0.00
06/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	720	1	720	1	0.00
06/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	1895	3	1895	3	0.00
06/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	144	0	144	0	0.00
06/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	685	1	685	1	0.00
06/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
06/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	1	0	1	0	0.00
06/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	738	1	738	1	0.00
06/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	3653	5	3653	5	0.00
06/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	414	0	414	0	7,750.00
06/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	2308	2	2308	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
06/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	4566	4	4566	4	0.00
06/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	10281	9	10281	9	0.00
06/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	11849	11	11849	11	0.00
06/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	2412	2	2412	2	6,000.00
06/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	1072	1	1072	1	0.00
06/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	2342	2	2342	2	0.00
06/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	2377	2	2377	2	0.00
06/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	7286	6	7286	6	6,000.00
06/09/2022	R209 On 02-February-23			Bond Future	11.47	68.3517	11.4674	68.3517	2,066.00
06/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1040	1	1040	1	0.00
06/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1008	1	1008	1	0.00
06/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1024	1	1024	1	0.00
06/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	4474	4	4474	4	0.00
06/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	4549	4	4549	4	0.00
06/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	4512	4	4512	4	0.00
06/09/2022	R209 On 04-May-23			Bond Future	11.59	66.4983	11.5909	66.4983	1,250.00
06/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	5817	7	5817	7	0.00
06/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	1986	2	1986	2	0.00
06/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1765	2	1765	2	0.00
06/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	1945	2	1945	2	0.00
06/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	1965	2	1965	2	0.00
06/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	519	1	519	1	7,500.00
06/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8978	8	8978	8	0.00
06/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4423	4	4423	4	0.00
06/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4454	4	4454	4	0.00
06/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4740	4	4740	4	7,500.00
06/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	4392	4	4392	4	0.00
06/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1588	1	1588	1	7,500.00
06/09/2022	R209 On 03-August-23			Bond Future	11.71	67.8142	11.7073	67.8142	0.00
06/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4315	5	4315	5	0.00
06/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4261	5	4261	5	0.00
06/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4288	5	4288	5	0.00
06/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3165	3	3165	3	0.00

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06/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3204	3	3204	3	0.00
06/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3184	3	3184	3	0.00
06/09/2022	R209 On 02-November-23			Bond Future	11.84	65.9209	11.8429	65.9209	0.00
06/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2872	3	2872	3	0.00
06/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2830	3	2830	3	0.00
06/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2851	3	2851	3	0.00
06/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	5284	5	5284	5	0.00
06/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	5313	5	5313	5	0.00
06/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	5255	5	5255	5	0.00
06/09/2022	R210 On 03-November-22			Bond Future	231.70	231.6093	231.6960	231.6093	732.00
06/09/2022	R210 On 02-February-23			Bond Future	235.91	235.8203	235.9145	235.8203	300.00
06/09/2022	R210 On 04-May-23			Bond Future	237.33	237.2240	237.3278	237.2240	0.00
06/09/2022	R210 On 03-August-23			Bond Future	242.07	241.9644	242.0748	241.9644	0.00
06/09/2022	R210 On 02-November-23			Bond Future	243.45	243.2577	243.4472	243.2577	0.00
06/09/2022	R213 On 03-November-22			Bond Future	10.97	81.0119	10.9686	81.0119	34,054.00
06/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	1	0	200.00
06/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	27	0	27	0	0.00
06/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	310	1	310	1	0.00
06/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	56	0	56	0	0.00
06/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	142	0	142	0	0.00
06/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	1	0	476.00
06/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	290	1	290	1	0.00
06/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	300	1	300	1	0.00
06/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	280	1	280	1	0.00
06/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	3095	2	3095	2	200.00
06/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	3018	2	3018	2	0.00
06/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	3056	2	3056	2	0.00
06/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	8752	8	8752	8	0.00
06/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	3828	3	3828	3	476.00
06/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	4774	4	4774	4	200.00
06/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2981	2	2981	2	0.00
06/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	5442	5	5442	5	476.00
06/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	9068	8	9068	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
06/09/2022	R213 On 02-February-23			Bond Future	11.13	82.4648	11.1330	82.4648	0.00
06/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	836	1	836	1	912.00
06/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	596	1	596	1	0.00
06/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	586	1	586	1	0.00
06/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	90	0	90	0	476.00
06/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	5312	6	5312	6	0.00
06/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	606	1	606	1	0.00
06/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	738	1	738	1	0.00
06/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	410	1	410	1	0.00
06/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	4343	4	4343	4	476.00
06/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	719	1	719	1	912.00
06/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4819	4	4819	4	0.00
06/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	4063	3	4063	3	0.00
06/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	9587	9	9587	9	0.00
06/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	5645	5	5645	5	476.00
06/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4857	4	4857	4	0.00
06/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4782	4	4782	4	0.00
06/09/2022	R213 On 04-May-23			Bond Future	11.28	80.4797	11.2812	80.4797	0.00
06/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1608	2	1608	2	0.00
06/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1591	2	1591	2	0.00
06/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1626	2	1626	2	0.00
06/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3985	3	3985	3	0.00
06/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	4041	3	4041	3	0.00
06/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	4013	3	4013	3	0.00
06/09/2022	R213 On 03-August-23			Bond Future	11.42	82.0714	11.4248	82.0714	0.00
06/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3555	4	3555	4	0.00
06/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3530	4	3530	4	0.00
06/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3580	4	3580	4	0.00
06/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2732	2	2732	2	0.00
06/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2750	2	2750	2	0.00
06/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2715	2	2715	2	0.00
06/09/2022	R213 On 02-November-23			Bond Future	11.60	80.0427	11.6018	80.0427	0.00
06/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2346	3	2346	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
06/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2328	3	2328	3	0.00
06/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2365	3	2365	3	0.00
06/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4341	4	4341	4	0.00
06/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4390	4	4390	4	0.00
06/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4366	4	4366	4	0.00
06/09/2022	R214 On 03-November-22			Bond Future	11.48	64.6137	11.4806	64.6137	25,380.00
06/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1193	2	1193	2	0.00
06/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1217	2	1217	2	0.00
06/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1169	2	1169	2	0.00
06/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1858	1	1858	1	0.00
06/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1887	1	1887	1	0.00
06/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1916	1	1916	1	0.00
06/09/2022	R214 On 02-February-23			Bond Future	11.61	65.7725	11.6083	65.7725	64,507.00
06/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1360	2	1360	2	0.00
06/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1321	2	1321	2	0.00
06/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1341	2	1341	2	0.00
06/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	4172	3	4172	3	0.00
06/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	4208	3	4208	3	0.00
06/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	4136	3	4136	3	0.00
06/09/2022	R214 On 04-May-23			Bond Future	11.72	63.7245	11.7218	63.7245	0.00
06/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2463	3	2463	3	0.00
06/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2416	3	2416	3	0.00
06/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2440	3	2440	3	0.00
06/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	4274	4	4274	4	0.00
06/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	4304	4	4304	4	0.00
06/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	4244	4	4244	4	0.00
06/09/2022	R214 On 03-August-23			Bond Future	11.83	64.9851	11.8302	64.9851	0.00
06/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	4768	6	4768	6	0.00
06/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	4710	5	4710	5	0.00
06/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	4739	5	4739	5	0.00
06/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3185	3	3185	3	0.00
06/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3166	3	3166	3	0.00
06/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3147	3	3147	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
06/09/2022	R214 On 02-November-23			Bond Future	11.96	62.8932	11.9577	62.8932	0.00
06/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3060	4	3060	4	0.00
06/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3105	4	3105	4	0.00
06/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3082	4	3082	4	0.00
06/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	5619	5	5619	5	0.00
06/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5650	5	5650	5	0.00
06/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	5589	5	5589	5	0.00
06/09/2022	R248 On 03-November-22			Bond Future	11.47	80.8490	11.4666	80.8490	256,861.00
06/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	11	0	11	0	0.00
06/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1388	2	1388	2	950.00
06/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1418	2	1418	2	0.00
06/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	3680	5	3680	5	0.00
06/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	260	1	260	1	0.00
06/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1448	2	1448	2	0.00
06/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1114	2	1114	2	0.00
06/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	180	0	180	0	950.00
06/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	6290	5	6290	5	0.00
06/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2909	2	2909	2	0.00
06/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	2502	2	2502	2	0.00
06/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	2464	2	2464	2	0.00
06/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	5623	4	5623	4	0.00
06/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	911	1	911	1	0.00
06/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	10855	9	10855	9	0.00
06/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	2426	2	2426	2	0.00
06/09/2022	R248 On 02-February-23			Bond Future	11.59	82.3358	11.5881	82.3358	0.00
06/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1778	2	1778	2	2,700.00
06/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1678	2	1678	2	0.00
06/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	1703	2	1703	2	0.00
06/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	543	1	543	1	2,700.00
06/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1728	2	1728	2	0.00
06/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	5145	4	5145	4	0.00
06/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	5056	4	5056	4	0.00
06/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8966	8	8966	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
06/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	5190	4	5190	4	0.00
06/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	5236	4	5236	4	0.00
06/09/2022	R248 On 04-May-23			Bond Future	11.70	79.4421	11.7038	79.4421	0.00
06/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	2997	4	2997	4	0.00
06/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3026	4	3026	4	0.00
06/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3055	4	3055	4	0.00
06/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	5366	5	5366	5	0.00
06/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	5403	5	5403	5	0.00
06/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	5441	5	5441	5	0.00
06/09/2022	R248 On 03-August-23			Bond Future	11.82	80.9762	11.8175	80.9762	0.00
06/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	5759	7	5759	7	0.00
06/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	5795	7	5795	7	0.00
06/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	5830	7	5830	7	0.00
06/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	4040	3	4040	3	0.00
06/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4064	3	4064	3	0.00
06/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4089	3	4089	3	0.00
06/09/2022	R248 On 02-November-23			Bond Future	11.94	78.0591	11.9412	78.0591	0.00
06/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	3986	5	3986	5	0.00
06/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	3929	5	3929	5	0.00
06/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	3957	5	3957	5	0.00
06/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6848	6	6848	6	0.00
06/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6923	6	6923	6	0.00
06/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6885	6	6885	6	0.00