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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
05/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	2025 On 03-November-22			Bond Future	167.79	167.7531	167.7923	167.7531	7,366.00
05/09/2022	2025 On 02-February-23			Bond Future	169.13	169.0879	169.1258	169.0879	1,936.00
05/09/2022	2025 On 04-May-23			Bond Future	172.37	172.3360	172.3736	172.3360	0.00
05/09/2022	2025 On 03-August-23			Bond Future	174.03	173.9963	174.0345	173.9963	0.00
05/09/2022	2025 On 02-November-23			Bond Future	177.30	177.2589	177.2981	177.2589	0.00
05/09/2022	2029 On 03-November-22			Bond Future	122.47	122.4315	122.4650	122.4315	1,519.00
05/09/2022	2029 On 02-February-23			Bond Future	124.69	124.6590	124.6915	124.6590	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
05/09/2022	2029 On 04-May-23			Bond Future	125.77	125.7413	125.7739	125.7413	0.00
05/09/2022	2029 On 03-August-23			Bond Future	128.29	128.2541	128.2869	128.2541	0.00
05/09/2022	2029 On 02-November-23			Bond Future	129.33	129.2968	129.3308	129.2968	0.00
05/09/2022	2030 On 03-November-22			Bond Future	10.44	89.9825	10.4368	89.9825	66,881.00
05/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	515	1	515	1	0.00
05/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	530	1	530	1	0.00
05/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	716	1	716	1	500.00
05/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5163	5	5163	5	0.00
05/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	141	0	141	0	500.00
05/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	546	1	546	1	0.00
05/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2111	2	2111	2	0.00
05/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1812	2	1812	2	0.00
05/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3611	4	3611	4	0.00
05/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	147	0	147	0	500.00
05/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2143	2	2143	2	0.00
05/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2175	2	2175	2	0.00
05/09/2022	2030 On 02-February-23			Bond Future	10.59	87.5921	10.5886	87.5921	5,200.00
05/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4887	5	4887	5	5,000.00
05/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3506	4	3506	4	0.00
05/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3628	4	3628	4	0.00
05/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	953	1	953	1	0.00
05/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	726	1	726	1	388.00
05/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	134	0	134	0	102.00
05/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	212	0	212	0	388.00
05/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	859	1	859	1	0.00
05/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	681	1	681	1	0.00
05/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4227	4	4227	4	5,000.00
05/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	925	1	925	1	0.00
05/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	939	1	939	1	0.00
05/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	692	1	692	1	0.00
05/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	259	0	259	0	0.00
05/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	199	0	199	0	0.00
05/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	550	1	550	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
05/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4812	5	4812	5	102.00
05/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8528	9	8528	9	0.00
05/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7451	7	7451	7	0.00
05/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7268	7	7268	7	0.00
05/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6728	7	6728	7	0.00
05/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3808	4	3808	4	102.00
05/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3578	4	3578	4	0.00
05/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	919	1	919	1	0.00
05/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1131	1	1131	1	388.00
05/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4330	4	4330	4	0.00
05/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4188	4	4188	4	0.00
05/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4295	4	4295	4	0.00
05/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3643	4	3643	4	0.00
05/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3610	4	3610	4	0.00
05/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1180	1	1180	1	0.00
05/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	737	1	737	1	0.00
05/09/2022	2030 On 04-May-23			Bond Future	10.74	89.2570	10.7357	89.2570	0.00
05/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8055	8	8055	8	0.00
05/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4961	5	4961	5	0.00
05/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6291	6	6291	6	0.00
05/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	7818	8	7818	8	0.00
05/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2109	2	2109	2	0.00
05/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2346	2	2346	2	350.00
05/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	715	1	715	1	150.00
05/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1178	1	1178	1	1,080.00
05/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4127	4	4127	4	0.00
05/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1868	2	1868	2	479.00
05/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2068	2	2068	2	0.00
05/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2088	2	2088	2	0.00
05/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	792	1	792	1	479.00
05/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	900	1	900	1	388.00
05/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	368	0	368	0	388.00
05/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	8136	8	8136	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
05/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5887	6	5887	6	0.00
05/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5150	5	5150	5	0.00
05/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5547	6	5547	6	0.00
05/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	2982	3	2982	3	0.00
05/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3005	3	3005	3	0.00
05/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3244	3	3244	3	0.00
05/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1568	2	1568	2	150.00
05/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4426	4	4426	4	0.00
05/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2717	3	2717	3	0.00
05/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	2959	3	2959	3	0.00
05/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	609	1	609	1	479.00
05/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	887	1	887	1	1,080.00
05/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1249	1	1249	1	388.00
05/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	576	1	576	1	350.00
05/09/2022	2030 On 03-August-23			Bond Future	10.88	87.0155	10.8804	87.0155	0.00
05/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7686	8	7686	8	0.00
05/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4045	4	4045	4	0.00
05/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8641	9	8641	9	0.00
05/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3992	4	3992	4	0.00
05/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4018	4	4018	4	0.00
05/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1896	2	1896	2	1,012.00
05/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2367	2	2367	2	350.00
05/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3335	3	3335	3	0.00
05/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2071	2	2071	2	0.00
05/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2099	2	2099	2	0.00
05/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	740	1	740	1	350.00
05/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3931	4	3931	4	0.00
05/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	904	1	904	1	1,012.00
05/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2085	2	2085	2	0.00
05/09/2022	2030 On 02-November-23			Bond Future	11.05	88.6264	11.0527	88.6264	0.00
05/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2671	3	2671	3	0.00
05/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2651	3	2651	3	0.00
05/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2630	3	2630	3	0.00

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05/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3658	4	3658	4	0.00
05/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3637	4	3637	4	0.00
05/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3616	4	3616	4	0.00
05/09/2022	2032 On 03-November-22			Bond Future	10.88	85.5984	10.8839	85.5984	168,749.00
05/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	4	0	4	0	180.00
05/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	8	0	8	0	500.00
05/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3785	4	3785	4	0.00
05/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7033	7	7033	7	0.00
05/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	867	1	867	1	0.00
05/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	889	1	889	1	750.00
05/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3382	3	3382	3	0.00
05/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	222	0	222	0	500.00
05/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	551	1	551	1	0.00
05/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	671	1	671	1	0.00
05/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	150	0	150	0	0.00
05/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	5	0	5	0	454.00
05/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	183	0	183	0	0.00
05/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	68	0	68	0	750.00
05/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5272	5	5272	5	0.00
05/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4296	4	4296	4	454.00
05/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	4053	4	4053	4	180.00
05/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	8427	8	8427	8	0.00
05/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	7845	8	7845	8	0.00
05/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2374	2	2374	2	180.00
05/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8721	9	8721	9	0.00
05/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2629	3	2629	3	454.00
05/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3817	4	3817	4	0.00
05/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	511	1	511	1	7,500.00
05/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2008	2	2008	2	0.00
05/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2040	2	2040	2	0.00
05/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	91	0	91	0	750.00
05/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	421	0	421	0	500.00
05/09/2022	2032 On 02-February-23			Bond Future	11.03	87.1359	11.0336	87.1359	18.00

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05/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5044	5	5044	5	0.00
05/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8536	9	8536	9	0.00
05/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1033	1	1033	1	0.00
05/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1049	1	1049	1	0.00
05/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	725	1	725	1	0.00
05/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	157	0	157	0	454.00
05/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4510	5	4510	5	0.00
05/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1065	1	1065	1	0.00
05/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1234	1	1234	1	0.00
05/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1568	2	1568	2	750.00
05/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	802	1	802	1	500.00
05/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	214	0	214	0	500.00
05/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	478	0	478	0	750.00
05/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6371	6	6371	6	0.00
05/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	8641	9	8641	9	0.00
05/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5055	5	5055	5	0.00
05/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3434	3	3434	3	0.00
05/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	3992	4	3992	4	454.00
05/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4353	4	4353	4	0.00
05/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1275	1	1275	1	0.00
05/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	9508	10	9508	10	0.00
05/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5303	5	5303	5	454.00
05/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4391	4	4391	4	0.00
05/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4428	4	4428	4	0.00
05/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	418	0	418	0	750.00
05/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1093	1	1093	1	500.00
05/09/2022	2032 On 04-May-23			Bond Future	11.17	84.6315	11.1743	84.6315	0.00
05/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1785	2	1785	2	400.00
05/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2304	2	2304	2	0.00
05/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2327	2	2327	2	0.00
05/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2349	2	2349	2	0.00
05/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3594	4	3594	4	400.00
05/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10723	11	10723	11	0.00

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05/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	509	1	509	1	400.00
05/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3768	4	3768	4	0.00
05/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3796	4	3796	4	0.00
05/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3824	4	3824	4	0.00
05/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4580	5	4580	5	0.00
05/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2636	3	2636	3	0.00
05/09/2022	2032 On 03-August-23			Bond Future	11.31	86.3067	11.3075	86.3067	2,600.00
05/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4785	5	4785	5	0.00
05/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4815	5	4815	5	0.00
05/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5236	5	5236	5	5,000.00
05/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4844	5	4844	5	0.00
05/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2655	3	2655	3	0.00
05/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2446	2	2446	2	0.00
05/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2672	3	2672	3	0.00
05/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2689	3	2689	3	0.00
05/09/2022	2032 On 02-November-23			Bond Future	11.47	83.7480	11.4727	83.7480	0.00
05/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3219	3	3219	3	0.00
05/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3242	3	3242	3	0.00
05/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3265	3	3265	3	0.00
05/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4365	4	4365	4	0.00
05/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4390	4	4390	4	0.00
05/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4414	4	4414	4	0.00
05/09/2022	2033 On 03-November-22			Bond Future	115.11	114.9185	115.1118	114.9185	1,287.00
05/09/2022	2033 On 02-February-23			Bond Future	117.20	117.0089	117.2043	117.0089	6,141.00
05/09/2022	2033 On 04-May-23			Bond Future	118.06	117.8581	118.0567	117.8581	0.00
05/09/2022	2033 On 03-August-23			Bond Future	120.42	120.2132	120.4153	120.2132	0.00
05/09/2022	2033 On 02-November-23			Bond Future	121.22	121.0155	121.2220	121.0155	0.00
05/09/2022	2037 On 03-November-22			Bond Future	11.28	82.8597	11.2849	82.8597	66,043.00
05/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1742	2	1742	2	0.00
05/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1774	2	1774	2	0.00
05/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1807	2	1807	2	0.00
05/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1624	2	1624	2	0.00
05/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1652	2	1652	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
05/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1597	2	1597	2	0.00
05/09/2022	2037 On 02-February-23			Bond Future	11.42	80.0912	11.4194	80.0912	73,477.00
05/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1953	2	1953	2	636.00
05/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1827	2	1827	2	0.00
05/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4801	5	4801	5	0.00
05/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1778	2	1778	2	0.00
05/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1803	2	1803	2	0.00
05/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4070	4	4070	4	0.00
05/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4107	4	4107	4	0.00
05/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4034	4	4034	4	0.00
05/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	3855	4	3855	4	0.00
05/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1671	2	1671	2	636.00
05/09/2022	2037 On 04-May-23			Bond Future	11.55	81.6140	11.5480	81.6140	0.00
05/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4431	5	4431	5	400.00
05/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2266	2	2266	2	400.00
05/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	11908	12	11908	12	0.00
05/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	3017	3	3017	3	0.00
05/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2962	3	2962	3	0.00
05/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2989	3	2989	3	0.00
05/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4374	4	4374	4	0.00
05/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5326	5	5326	5	0.00
05/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	707	1	707	1	400.00
05/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4406	4	4406	4	0.00
05/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4343	4	4343	4	0.00
05/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3115	3	3115	3	0.00
05/09/2022	2037 On 03-August-23			Bond Future	11.67	78.9714	11.6740	78.9714	0.00
05/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5749	6	5749	6	0.00
05/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5682	6	5682	6	0.00
05/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5715	6	5715	6	0.00
05/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3205	3	3205	3	0.00
05/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3226	3	3226	3	0.00
05/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3185	3	3185	3	0.00
05/09/2022	2037 On 02-November-23			Bond Future	11.81	80.4330	11.8149	80.4330	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
05/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	4021	4	4021	4	0.00
05/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3994	4	3994	4	0.00
05/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	4049	4	4049	4	0.00
05/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5478	5	5478	5	0.00
05/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5449	5	5449	5	0.00
05/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5419	5	5419	5	0.00
05/09/2022	2038 On 03-November-22			Bond Future	130.61	130.5675	130.6060	130.5675	5,473.00
05/09/2022	2038 On 02-February-23			Bond Future	131.05	131.0113	131.0491	131.0113	0.00
05/09/2022	2038 On 04-May-23			Bond Future	133.57	133.5284	133.5662	133.5284	0.00
05/09/2022	2038 On 03-August-23			Bond Future	134.23	134.1908	134.2293	134.1908	0.00
05/09/2022	2038 On 02-November-23			Bond Future	136.75	136.7067	136.7461	136.7067	0.00
05/09/2022	2040 On 03-November-22			Bond Future	11.35	84.8831	11.3458	84.8831	52,284.00
05/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	35	0	35	0	0.00
05/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	247	0	247	0	1,600.00
05/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2353	2	2353	2	0.00
05/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	2017	2	2017	2	0.00
05/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	477	1	477	1	0.00
05/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1640	2	1640	2	1,600.00
05/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	348	0	348	0	1,078.00
05/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4584	5	4584	5	0.00
05/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	7240	7	7240	7	0.00
05/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1945	2	1945	2	0.00
05/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1981	2	1981	2	0.00
05/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1334	1	1334	1	1,078.00
05/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2284	2	2284	2	0.00
05/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1604	2	1604	2	0.00
05/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	526	1	526	1	0.00
05/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5289	5	5289	5	0.00
05/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	1937	2	1937	2	0.00
05/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4121	4	4121	4	0.00
05/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1367	1	1367	1	0.00
05/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	179	0	179	0	1,078.00
05/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1661	2	1661	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1632	2	1632	2	0.00
05/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	4687	5	4687	5	0.00
05/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	8729	9	8729	9	0.00
05/09/2022	2040 On 02-February-23			Bond Future	11.48	81.9005	11.4752	81.9005	64,540.00
05/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	5390	5	5390	5	0.00
05/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1986	2	1986	2	0.00
05/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	2013	2	2013	2	0.00
05/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	468	0	468	0	388.00
05/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	443	0	443	0	0.00
05/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	6110	6	6110	6	0.00
05/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	6240	6	6240	6	0.00
05/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	2040	2	2040	2	0.00
05/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	2233	2	2233	2	621.00
05/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1566	2	1566	2	0.00
05/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1635	2	1635	2	388.00
05/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5000	5	5000	5	0.00
05/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4069	4	4069	4	0.00
05/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1757	2	1757	2	621.00
05/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4336	4	4336	4	0.00
05/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1443	1	1443	1	388.00
05/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1487	1	1487	1	0.00
05/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9325	9	9325	9	0.00
05/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	9128	9	9128	9	0.00
05/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5134	5	5134	5	0.00
05/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4376	4	4376	4	0.00
05/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4415	4	4415	4	0.00
05/09/2022	2040 On 04-May-23			Bond Future	11.60	83.4579	11.5985	83.4579	0.00
05/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	11339	11	11339	11	0.00
05/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3362	3	3362	3	0.00
05/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3548	4	3548	4	486.00
05/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1634	2	1634	2	486.00
05/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	2034	2	2034	2	388.00
05/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3332	3	3332	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
05/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	838	1	838	1	388.00
05/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8487	9	8487	9	0.00
05/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3393	3	3393	3	0.00
05/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4451	4	4451	4	0.00
05/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7325	7	7325	7	0.00
05/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1636	2	1636	2	388.00
05/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1003	1	1003	1	486.00
05/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10532	10	10532	10	0.00
05/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4517	5	4517	5	0.00
05/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6428	6	6428	6	0.00
05/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4289	4	4289	4	0.00
05/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4484	4	4484	4	0.00
05/09/2022	2040 On 03-August-23			Bond Future	11.72	80.6014	11.7190	80.6014	0.00
05/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	6373	6	6373	6	0.00
05/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	6337	6	6337	6	0.00
05/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	6410	6	6410	6	0.00
05/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3384	3	3384	3	0.00
05/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3426	3	3426	3	0.00
05/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3405	3	3405	3	0.00
05/09/2022	2040 On 02-November-23			Bond Future	11.85	82.0931	11.8532	82.0931	0.00
05/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4308	4	4308	4	0.00
05/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	4279	4	4279	4	0.00
05/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	4250	4	4250	4	0.00
05/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	5913	6	5913	6	0.00
05/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	5847	6	5847	6	0.00
05/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	5880	6	5880	6	0.00
05/09/2022	2044 On 03-November-22			Bond Future	11.33	81.8299	11.3298	81.8299	72,871.00
05/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	2044	2	2044	2	0.00
05/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	2081	2	2081	2	0.00
05/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	37	0	37	0	0.00
05/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	263	0	263	0	1,900.00
05/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	508	1	508	1	0.00
05/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1727	2	1727	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
05/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	2118	2	2118	2	0.00
05/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1591	2	1591	2	0.00
05/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	1924	2	1924	2	0.00
05/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1619	2	1619	2	0.00
05/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	4138	4	4138	4	0.00
05/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5336	5	5336	5	0.00
05/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	8900	9	8900	9	0.00
05/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1648	2	1648	2	0.00
05/09/2022	2044 On 02-February-23			Bond Future	11.45	78.9177	11.4510	78.9177	33,819.00
05/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	2260	2	2260	2	0.00
05/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	2203	2	2203	2	0.00
05/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	2232	2	2232	2	0.00
05/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	4223	4	4223	4	0.00
05/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	4262	4	4262	4	0.00
05/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4184	4	4184	4	0.00
05/09/2022	2044 On 04-May-23			Bond Future	11.57	80.4183	11.5661	80.4183	0.00
05/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3567	4	3567	4	0.00
05/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4655	5	4655	5	0.00
05/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5587	6	5587	6	0.00
05/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3535	4	3535	4	0.00
05/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3503	4	3503	4	0.00
05/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4508	5	4508	5	0.00
05/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4475	4	4475	4	0.00
05/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3497	3	3497	3	4,115.00
05/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	2902	3	2902	3	4,115.00
05/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4442	4	4442	4	0.00
05/09/2022	2044 On 03-August-23			Bond Future	11.68	77.6270	11.6782	77.6270	0.00
05/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6473	7	6473	7	0.00
05/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	6399	6	6399	6	0.00
05/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	6436	6	6436	6	0.00
05/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3514	4	3514	4	0.00
05/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3535	4	3535	4	0.00
05/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3492	3	3492	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
05/09/2022	2044 On 02-November-23			Bond Future	11.80	79.0636	11.8027	79.0636	0.00
05/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4489	5	4489	5	0.00
05/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4519	5	4519	5	0.00
05/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4550	5	4550	5	0.00
05/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6004	6	6004	6	0.00
05/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6037	6	6037	6	0.00
05/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6070	6	6070	6	0.00
05/09/2022	2046 On 03-November-22			Bond Future	116.59	116.7479	116.5901	116.7479	16,413.00
05/09/2022	2046 On 02-February-23			Bond Future	118.71	118.8723	118.7099	118.8723	0.00
05/09/2022	2046 On 04-May-23			Bond Future	118.93	119.0943	118.9285	119.0943	0.00
05/09/2022	2046 On 03-August-23			Bond Future	121.31	121.4750	121.3056	121.4750	0.00
05/09/2022	2046 On 02-November-23			Bond Future	121.44	121.6118	121.4400	121.6118	0.00
05/09/2022	2050 On 03-November-22			Bond Future	119.70	120.0974	119.6952	120.0974	11,715.00
05/09/2022	2050 On 02-February-23			Bond Future	119.72	120.1353	119.7247	120.1353	0.00
05/09/2022	2050 On 04-May-23			Bond Future	122.02	122.4436	122.0242	122.4436	0.00
05/09/2022	2050 On 03-August-23			Bond Future	122.24	122.6635	122.2358	122.6635	0.00
05/09/2022	2050 On 02-November-23			Bond Future	124.53	124.9631	124.5276	124.9631	0.00
05/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	AL37 On 03-November-22			Index Future	831.53	832.3350	831.5330	832.3350	0.00
05/09/2022	AL37 On 02-February-23			Index Future	846.42	847.2730	846.4240	847.2730	0.00
05/09/2022	AL37 On 04-May-23			Index Future	862.46	863.3420	862.4620	863.3420	0.00
05/09/2022	AL37 On 03-August-23			Index Future	879.49	880.3930	879.4850	880.3930	0.00
05/09/2022	AL37 On 02-November-23			Index Future	895.80	896.7160	895.7950	896.7160	0.00
05/09/2022	AL7T On 03-November-22			Index Future	958.03	957.7420	958.0320	957.7420	0.00
05/09/2022	AL7T On 02-February-23			Index Future	975.19	974.9310	975.1890	974.9310	0.00
05/09/2022	AL7T On 04-May-23			Index Future	993.67	993.4210	993.6670	993.4210	0.00
05/09/2022	AL7T On 03-August-23			Index Future	1013.28	1013.0410	1013.2800	1013.0410	0.00
05/09/2022	AL7T On 02-November-23			Index Future	1032.07	1031.8230	1032.0700	1031.8230	0.00
05/09/2022	ALBI On 03-November-22			Index Future	845.54	845.8240	845.5370	845.8240	135.00
05/09/2022	ALBI On 02-February-23			Index Future	860.68	861.0040	860.6800	861.0040	0.00
05/09/2022	ALBI On 04-May-23			Index Future	876.99	877.3340	876.9880	877.3340	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
05/09/2022	ALBI On 03-August-23			Index Future	894.30	894.6610	894.2970	894.6610	0.00
05/09/2022	ALBI On 02-November-23			Index Future	910.88	911.2490	910.8820	911.2490	0.00
05/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2022	ES33 On 03-November-22			Bond Future	12.11	73.7067	12.1077	73.7067	0.00
05/09/2022	ES33 On 02-February-23			Bond Future	12.29	75.0474	12.2928	75.0474	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
05/09/2022	ES33 On 04-May-23			Bond Future	12.47	72.6970	12.4659	72.6970	0.00
05/09/2022	ES33 On 03-August-23			Bond Future	12.63	74.1519	12.6333	74.1519	0.00
05/09/2022	ES33 On 02-November-23			Bond Future	12.83	71.7499	12.8339	71.7499	0.00
05/09/2022	ES42 On 03-November-22			Bond Future	12.39	71.9654	12.3949	71.9654	0.00
05/09/2022	ES42 On 02-February-23			Bond Future	12.56	73.2771	12.5561	73.2771	4,769.00
05/09/2022	ES42 On 04-May-23			Bond Future	12.71	70.4234	12.7137	70.4234	0.00
05/09/2022	ES42 On 03-August-23			Bond Future	12.86	71.8348	12.8617	71.8348	0.00
05/09/2022	ES42 On 02-November-23			Bond Future	13.04	68.9190	13.0377	68.9190	0.00
05/09/2022	GOVI On 03-November-22			GOVI	833.72	833.9910	833.7180	833.9910	869.00
05/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	132880	14	132880	14	0.00
05/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	133080	14	133080	14	0.00
05/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	132980	14	132980	14	0.00
05/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 02-February-23			GOVI	848.65	848.9590	848.6480	848.9590	0.00
05/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	21820	2	21820	2	0.00
05/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	21720	2	21720	2	0.00
05/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	21920	2	21920	2	0.00
05/09/2022	GOVI On 04-May-23			GOVI	864.73	865.0600	864.7280	865.0600	0.00
05/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	118480	12	118480	12	0.00
05/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	118680	12	118680	12	0.00
05/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	118580	12	118580	12	0.00
05/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 03-August-23			GOVI	881.80	882.1450	881.7960	882.1450	0.00
05/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	445660	45	445660	45	0.00
05/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	445860	45	445860	45	0.00
05/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	445760	45	445760	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
05/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 02-November-23			GOVI	898.15	898.5000	898.1480	898.5000	0.00
05/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	123480	13	123480	13	0.00
05/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	123380	13	123380	13	0.00
05/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	123280	13	123280	13	0.00
05/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
05/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
05/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2022	IGOV On 03-November-22			Index Future	326.41	326.4360	326.4140	326.4360	704.00
05/09/2022	IGOV On 02-February-23			Index Future	332.34	332.3740	332.3390	332.3740	0.00
05/09/2022	IGOV On 04-May-23			Index Future	338.71	338.7560	338.7140	338.7560	0.00
05/09/2022	IGOV On 03-August-23			Index Future	345.48	345.5230	345.4760	345.5230	0.00
05/09/2022	IGOV On 02-November-23			Index Future	351.96	352.0040	351.9580	352.0040	0.00
05/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

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05/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.81	94.1850	5.8050	94.1850	0.00
05/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.45	93.5450	6.4450	93.5450	0.00
05/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.51	93.4700	6.5100	93.4700	0.00
05/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.03	92.9750	7.0250	92.9750	68.00
05/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
05/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.49	92.4900	7.4900	92.4900	0.00
05/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.57	92.4100	7.5700	92.4100	0.00
05/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.99	91.9550	7.9850	91.9550	0.00
05/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.10	91.8550	8.0950	91.8550	75.00
05/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.11	91.8400	8.1100	91.8400	272.00
05/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.11	91.8400	8.1100	91.8400	0.00
05/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.11	91.8350	8.1050	91.8350	0.00
05/09/2022	R023 On 03-November-22			Bond Future	7.22	101.6168	7.2222	101.6168	23,874.00
05/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
05/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
05/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
05/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	294	0	294	0	0.00
05/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	297	0	297	0	0.00
05/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	291	0	291	0	0.00
05/09/2022	R035 On 03-November-22			Bond Future	11.13	86.8121	11.1269	86.8121	61,488.00
05/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	24	0	24	0	582.00
05/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	165	0	165	0	976.00
05/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1670	2	1670	2	0.00
05/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1638	2	1638	2	0.00
05/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	416	0	416	0	0.00
05/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1701	2	1701	2	0.00
05/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8569	9	8569	9	0.00
05/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1233	1	1233	1	0.00
05/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1399	1	1399	1	976.00
05/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2046	2	2046	2	582.00
05/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	65	0	65	0	976.00
05/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1565	2	1565	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
05/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	3796	4	3796	4	582.00
05/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1620	2	1620	2	0.00
05/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1592	2	1592	2	0.00
05/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1854	2	1854	2	0.00
05/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5252	5	5252	5	0.00
05/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8262	8	8262	8	0.00
05/09/2022	R035 On 02-February-23			Bond Future	11.27	88.3701	11.2711	88.3701	106,331.00
05/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	5372	5	5372	5	0.00
05/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10656	11	10656	11	0.00
05/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	2188	2	2188	2	976.00
05/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	2215	2	2215	2	0.00
05/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1707	2	1707	2	0.00
05/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	702	1	702	1	976.00
05/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1241	1	1241	1	388.00
05/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1731	2	1731	2	0.00
05/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	5214	5	5214	5	0.00
05/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1754	2	1754	2	0.00
05/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	286	0	286	0	582.00
05/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1279	1	1279	1	0.00
05/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	1167	1	1167	1	0.00
05/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	310	0	310	0	0.00
05/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	335	0	335	0	388.00
05/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	8870	9	8870	9	0.00
05/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5170	5	5170	5	0.00
05/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	4998	5	4998	5	0.00
05/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	4913	5	4913	5	582.00
05/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6581	7	6581	7	0.00
05/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9352	9	9352	9	0.00
05/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4055	4	4055	4	0.00
05/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	399	0	399	0	976.00
05/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4091	4	4091	4	0.00
05/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	9110	9	9110	9	0.00
05/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4128	4	4128	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
05/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3446	3	3446	3	582.00
05/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3478	3	3478	3	0.00
05/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1418	1	1418	1	388.00
05/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1475	1	1475	1	0.00
05/09/2022	R035 On 04-May-23			Bond Future	11.40	85.5471	11.3994	85.5471	0.00
05/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	3029	3	3029	3	0.00
05/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	639	1	639	1	388.00
05/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1288	1	1288	1	491.00
05/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	7304	7	7304	7	0.00
05/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2892	3	2892	3	491.00
05/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2974	3	2974	3	0.00
05/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	3001	3	3001	3	0.00
05/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1589	2	1589	2	388.00
05/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	10192	10	10192	10	0.00
05/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	924	1	924	1	491.00
05/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6288	6	6288	6	0.00
05/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1598	2	1598	2	388.00
05/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4052	4	4052	4	0.00
05/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7096	7	7096	7	0.00
05/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10090	10	10090	10	0.00
05/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4204	4	4204	4	0.00
05/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4112	4	4112	4	0.00
05/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4082	4	4082	4	0.00
05/09/2022	R035 On 03-August-23			Bond Future	11.52	87.2398	11.5222	87.2398	0.00
05/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5636	6	5636	6	0.00
05/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5670	6	5670	6	0.00
05/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5703	6	5703	6	0.00
05/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3113	3	3113	3	0.00
05/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3133	3	3133	3	0.00
05/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3152	3	3152	3	0.00
05/09/2022	R035 On 02-November-23			Bond Future	11.67	84.3558	11.6748	84.3558	0.00
05/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3899	4	3899	4	0.00
05/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3847	4	3847	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
05/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3873	4	3873	4	0.00
05/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5270	5	5270	5	0.00
05/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5300	5	5300	5	0.00
05/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5241	5	5241	5	0.00
05/09/2022	R186 On 03-November-22			Bond Future	9.00	109.1810	9.0009	109.1810	64,278.00
05/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	84	0	84	0	4,310.00
05/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	263	0	263	0	0.00
05/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	714	1	714	1	0.00
05/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	255	0	255	0	0.00
05/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	246	0	246	0	0.00
05/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1904	2	1904	2	0.00
05/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1877	2	1877	2	0.00
05/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1032	1	1032	1	4,310.00
05/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1850	2	1850	2	0.00
05/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2815	3	2815	3	0.00
05/09/2022	R186 On 02-February-23			Bond Future	9.14	105.8430	9.1378	105.8430	0.00
05/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	442	0	442	0	0.00
05/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	434	0	434	0	0.00
05/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	427	0	427	0	0.00
05/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3159	3	3159	3	0.00
05/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3132	3	3132	3	0.00
05/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3105	3	3105	3	0.00
05/09/2022	R186 On 04-May-23			Bond Future	9.26	107.8538	9.2606	107.8538	0.00
05/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1110	1	1110	1	0.00
05/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1097	1	1097	1	0.00
05/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1123	1	1123	1	0.00
05/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2451	2	2451	2	0.00
05/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2469	2	2469	2	0.00
05/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2432	2	2432	2	0.00
05/09/2022	R186 On 03-August-23			Bond Future	9.37	104.6842	9.3706	104.6842	0.00
05/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2621	3	2621	3	0.00
05/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2584	3	2584	3	0.00
05/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2603	3	2603	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
05/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1541	1	1541	1	0.00
05/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1551	2	1551	2	0.00
05/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1531	1	1531	1	0.00
05/09/2022	R186 On 02-November-23			Bond Future	9.55	106.6225	9.5456	106.6225	0.00
05/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1920	2	1920	2	0.00
05/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1905	2	1905	2	0.00
05/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1934	2	1934	2	0.00
05/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2327	2	2327	2	0.00
05/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2351	2	2351	2	0.00
05/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2339	2	2339	2	0.00
05/09/2022	R197 On 03-November-22			Bond Future	338.97	339.0703	338.9731	339.0703	831.00
05/09/2022	R197 On 02-February-23			Bond Future	336.21	336.3150	336.2119	336.3150	0.00
05/09/2022	R197 On 04-May-23			Bond Future	342.67	342.7771	342.6700	342.7771	0.00
05/09/2022	R197 On 03-August-23			Bond Future	340.27	340.3829	340.2743	340.3829	0.00
05/09/2022	R197 On 02-November-23			Bond Future	346.65	352.0719	346.6531	352.0719	0.00
05/09/2022	R202 On 03-November-22			Bond Future	251.93	252.3116	251.9286	252.3116	6,148.00
05/09/2022	R202 On 02-February-23			Bond Future	251.77	252.1617	251.7688	252.1617	460.00
05/09/2022	R202 On 04-May-23			Bond Future	256.60	257.0059	256.6038	257.0059	0.00
05/09/2022	R202 On 03-August-23			Bond Future	256.82	257.2310	256.8211	257.2310	0.00
05/09/2022	R202 On 02-November-23			Bond Future	261.64	262.0537	261.6363	262.0537	0.00
05/09/2022	R209 On 03-November-22			Bond Future	11.12	67.1910	11.1188	67.1910	20,217.00
05/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	46	0	46	0	7,750.00
05/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1164	1	1164	1	0.00
05/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2634	3	2634	3	0.00
05/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	296	0	296	0	0.00
05/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	1116	1	1116	1	0.00
05/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	1139	1	1139	1	0.00
05/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
05/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	4	0	4	0	0.00
05/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1188	1	1188	1	0.00
05/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4598	5	4598	5	0.00
05/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	251	0	251	0	7,750.00
05/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1650	2	1650	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
05/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3609	4	3609	4	0.00
05/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9175	9	9175	9	0.00
05/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10741	11	10741	11	0.00
05/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1706	2	1706	2	0.00
05/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1734	2	1734	2	6,000.00
05/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	702	1	702	1	0.00
05/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1678	2	1678	2	0.00
05/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6206	6	6206	6	6,000.00
05/09/2022	R209 On 02-February-23			Bond Future	11.24	68.3978	11.2430	68.3978	2,066.00
05/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1421	1	1421	1	0.00
05/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1381	1	1381	1	0.00
05/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1401	1	1401	1	0.00
05/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3728	4	3728	4	0.00
05/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3795	4	3795	4	0.00
05/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3761	4	3761	4	0.00
05/09/2022	R209 On 04-May-23			Bond Future	11.36	66.5457	11.3588	66.5457	1,250.00
05/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6672	7	6672	7	0.00
05/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2228	2	2228	2	0.00
05/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2482	3	2482	3	0.00
05/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2435	2	2435	2	0.00
05/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2458	2	2458	2	0.00
05/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	714	1	714	1	7,500.00
05/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8026	8	8026	8	0.00
05/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	3770	4	3770	4	0.00
05/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	3798	4	3798	4	0.00
05/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3743	4	3743	4	0.00
05/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4056	4	4056	4	7,500.00
05/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1296	1	1296	1	7,500.00
05/09/2022	R209 On 03-August-23			Bond Future	11.47	67.8628	11.4670	67.8628	0.00
05/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	5023	5	5023	5	0.00
05/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4964	5	4964	5	0.00
05/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4993	5	4993	5	0.00
05/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2704	3	2704	3	0.00

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05/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2739	3	2739	3	0.00
05/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2721	3	2721	3	0.00
05/09/2022	R209 On 02-November-23			Bond Future	11.60	65.9704	11.5982	65.9704	0.00
05/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3412	3	3412	3	0.00
05/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3365	3	3365	3	0.00
05/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3389	3	3389	3	0.00
05/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4653	5	4653	5	0.00
05/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4680	5	4680	5	0.00
05/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4627	5	4627	5	0.00
05/09/2022	R210 On 03-November-22			Bond Future	231.61	231.5514	231.6093	231.5514	732.00
05/09/2022	R210 On 02-February-23			Bond Future	235.82	235.7644	235.8203	235.7644	300.00
05/09/2022	R210 On 04-May-23			Bond Future	237.22	237.1679	237.2240	237.1679	0.00
05/09/2022	R210 On 03-August-23			Bond Future	241.96	241.9080	241.9644	241.9080	0.00
05/09/2022	R210 On 02-November-23			Bond Future	243.26	243.1989	243.2577	243.1989	0.00
05/09/2022	R213 On 03-November-22			Bond Future	10.76	81.0025	10.7565	81.0025	34,054.00
05/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	2	0	2	0	200.00
05/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	69	0	69	0	0.00
05/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	557	1	557	1	0.00
05/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	130	0	130	0	0.00
05/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	288	0	288	0	0.00
05/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	3	0	3	0	476.00
05/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	526	1	526	1	0.00
05/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	541	1	541	1	0.00
05/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	511	1	511	1	0.00
05/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2343	2	2343	2	200.00
05/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2277	2	2277	2	0.00
05/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2310	2	2310	2	0.00
05/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7771	8	7771	8	0.00
05/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2992	3	2992	3	476.00
05/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3866	4	3866	4	200.00
05/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2245	2	2245	2	0.00
05/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	4502	5	4502	5	476.00
05/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	8087	8	8087	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
05/09/2022	R213 On 02-February-23			Bond Future	10.91	82.4563	10.9116	82.4563	0.00
05/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1152	1	1152	1	912.00
05/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	846	1	846	1	0.00
05/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	146	0	146	0	476.00
05/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	833	1	833	1	0.00
05/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6132	6	6132	6	0.00
05/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	601	1	601	1	0.00
05/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	859	1	859	1	0.00
05/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1028	1	1028	1	0.00
05/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3635	4	3635	4	476.00
05/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	542	1	542	1	912.00
05/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4072	4	4072	4	0.00
05/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3381	3	3381	3	0.00
05/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4106	4	4106	4	0.00
05/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8645	9	8645	9	0.00
05/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4839	5	4839	5	476.00
05/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4037	4	4037	4	0.00
05/09/2022	R213 On 04-May-23			Bond Future	11.05	80.4716	11.0503	80.4716	0.00
05/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2023	2	2023	2	0.00
05/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2003	2	2003	2	0.00
05/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2043	2	2043	2	0.00
05/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3388	3	3388	3	0.00
05/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3438	3	3438	3	0.00
05/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3413	3	3413	3	0.00
05/09/2022	R213 On 03-August-23			Bond Future	11.18	82.0633	11.1835	82.0633	0.00
05/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4166	4	4166	4	0.00
05/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4139	4	4139	4	0.00
05/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4193	4	4193	4	0.00
05/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2310	2	2310	2	0.00
05/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2325	2	2325	2	0.00
05/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2295	2	2295	2	0.00
05/09/2022	R213 On 02-November-23			Bond Future	11.35	80.0344	11.3549	80.0344	0.00
05/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2809	3	2809	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
05/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2788	3	2788	3	0.00
05/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2830	3	2830	3	0.00
05/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3780	4	3780	4	0.00
05/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3824	4	3824	4	0.00
05/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3802	4	3802	4	0.00
05/09/2022	R214 On 03-November-22			Bond Future	11.26	64.6609	11.2636	64.6609	25,380.00
05/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1786	2	1786	2	0.00
05/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1817	2	1817	2	0.00
05/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1755	2	1755	2	0.00
05/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1297	1	1297	1	0.00
05/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1320	1	1320	1	0.00
05/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1343	1	1343	1	0.00
05/09/2022	R214 On 02-February-23			Bond Future	11.38	65.8213	11.3838	65.8213	64,507.00
05/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1820	2	1820	2	0.00
05/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1773	2	1773	2	0.00
05/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1796	2	1796	2	0.00
05/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3448	3	3448	3	0.00
05/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3480	3	3480	3	0.00
05/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3416	3	3416	3	0.00
05/09/2022	R214 On 04-May-23			Bond Future	11.49	63.7747	11.4899	63.7747	0.00
05/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	3033	3	3033	3	0.00
05/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2979	3	2979	3	0.00
05/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	3006	3	3006	3	0.00
05/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3641	4	3641	4	0.00
05/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3668	4	3668	4	0.00
05/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3614	4	3614	4	0.00
05/09/2022	R214 On 03-August-23			Bond Future	11.59	65.0365	11.5906	65.0365	0.00
05/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5531	6	5531	6	0.00
05/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5469	6	5469	6	0.00
05/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5500	6	5500	6	0.00
05/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2722	3	2722	3	0.00
05/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2705	3	2705	3	0.00
05/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2688	3	2688	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
05/09/2022	R214 On 02-November-23			Bond Future	11.71	62.9455	11.7136	62.9455	0.00
05/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3628	4	3628	4	0.00
05/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3677	4	3677	4	0.00
05/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3653	4	3653	4	0.00
05/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4965	5	4965	5	0.00
05/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	4993	5	4993	5	0.00
05/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4938	5	4938	5	0.00
05/09/2022	R248 On 03-November-22			Bond Future	11.24	80.9089	11.2442	80.9089	256,861.00
05/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	33	0	33	0	0.00
05/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	2123	2	2123	2	950.00
05/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	2161	2	2161	2	0.00
05/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4837	5	4837	5	0.00
05/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	514	1	514	1	0.00
05/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	2199	2	2199	2	0.00
05/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1763	2	1763	2	0.00
05/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	375	0	375	0	950.00
05/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	4992	5	4992	5	0.00
05/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2066	2	2066	2	0.00
05/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1744	2	1744	2	0.00
05/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1714	2	1714	2	0.00
05/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4384	4	4384	4	0.00
05/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	575	1	575	1	0.00
05/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9385	9	9385	9	0.00
05/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1685	2	1685	2	0.00
05/09/2022	R248 On 02-February-23			Bond Future	11.36	82.3978	11.3578	82.3978	0.00
05/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2386	2	2386	2	2,700.00
05/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	2265	2	2265	2	0.00
05/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2295	2	2295	2	0.00
05/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	814	1	814	1	2,700.00
05/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2325	2	2325	2	0.00
05/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	4226	4	4226	4	0.00
05/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4147	4	4147	4	0.00
05/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	7720	8	7720	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
05/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4265	4	4265	4	0.00
05/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4305	4	4305	4	0.00
05/09/2022	R248 On 04-May-23			Bond Future	11.47	79.5057	11.4654	79.5057	0.00
05/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3717	4	3717	4	0.00
05/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3751	4	3751	4	0.00
05/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3784	4	3784	4	0.00
05/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4551	5	4551	5	0.00
05/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4585	5	4585	5	0.00
05/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4619	5	4619	5	0.00
05/09/2022	R248 On 03-August-23			Bond Future	11.57	81.0415	11.5705	81.0415	0.00
05/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6724	7	6724	7	0.00
05/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6763	7	6763	7	0.00
05/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6801	7	6801	7	0.00
05/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3439	3	3439	3	0.00
05/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3460	3	3460	3	0.00
05/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3482	3	3482	3	0.00
05/09/2022	R248 On 02-November-23			Bond Future	11.69	78.1254	11.6891	78.1254	0.00
05/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4736	5	4736	5	0.00
05/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4673	5	4673	5	0.00
05/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4705	5	4705	5	0.00
05/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6022	6	6022	6	0.00
05/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6091	6	6091	6	0.00
05/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6056	6	6056	6	0.00