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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
01/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	2025 On 03-November-22			Bond Future	167.71	167.6747	167.7139	167.6747	7,366.00
01/09/2022	2025 On 02-February-23			Bond Future	169.05	169.0119	169.0497	169.0119	1,936.00
01/09/2022	2025 On 04-May-23			Bond Future	172.30	172.2605	172.2980	172.2605	0.00
01/09/2022	2025 On 03-August-23			Bond Future	173.96	173.9219	173.9594	173.9219	0.00
01/09/2022	2025 On 02-November-23			Bond Future	177.22	177.1827	177.2211	177.1827	0.00
01/09/2022	2029 On 03-November-22			Bond Future	122.44	122.6260	122.4352	122.6260	1,519.00
01/09/2022	2029 On 02-February-23			Bond Future	124.66	124.8602	124.6645	124.8602	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
01/09/2022	2029 On 04-May-23			Bond Future	125.75	125.9482	125.7479	125.9482	0.00
01/09/2022	2029 On 03-August-23			Bond Future	128.26	128.4661	128.2613	128.4661	0.00
01/09/2022	2029 On 02-November-23			Bond Future	129.31	129.5138	129.3052	129.5138	0.00
01/09/2022	2030 On 03-November-22			Bond Future	10.65	89.4196	10.6528	89.4196	66,881.00
01/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	309	0	309	0	0.00
01/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	320	0	320	0	0.00
01/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	449	1	449	1	500.00
01/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	4309	5	4309	5	0.00
01/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	73	0	73	0	500.00
01/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	330	0	330	0	0.00
01/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2881	3	2881	3	0.00
01/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	2531	2	2531	2	0.00
01/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	4529	4	4529	4	0.00
01/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	278	0	278	0	500.00
01/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2917	3	2917	3	0.00
01/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2954	3	2954	3	0.00
01/09/2022	2030 On 02-February-23			Bond Future	10.82	87.0215	10.8151	87.0215	5,200.00
01/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4157	4	4157	4	5,000.00
01/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	2888	3	2888	3	0.00
01/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	2999	3	2999	3	0.00
01/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	698	1	698	1	0.00
01/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	521	1	521	1	388.00
01/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	89	0	89	0	102.00
01/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	143	0	143	0	388.00
01/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	624	1	624	1	0.00
01/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	487	1	487	1	0.00
01/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	3546	4	3546	4	5,000.00
01/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	676	1	676	1	0.00
01/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	687	1	687	1	0.00
01/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	495	1	495	1	0.00
01/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	175	0	175	0	0.00
01/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	133	0	133	0	0.00
01/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	388	0	388	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	5649	5	5649	5	102.00
01/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	9483	9	9483	9	0.00
01/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	8387	8	8387	8	0.00
01/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	8200	8	8200	8	0.00
01/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	7645	7	7645	7	0.00
01/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	4574	4	4574	4	102.00
01/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	4324	4	4324	4	0.00
01/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1239	1	1239	1	0.00
01/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1502	1	1502	1	388.00
01/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	5137	5	5137	5	0.00
01/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4984	5	4984	5	0.00
01/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	5098	5	5098	5	0.00
01/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	4394	4	4394	4	0.00
01/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	4359	4	4359	4	0.00
01/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1563	1	1563	1	0.00
01/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	1008	1	1008	1	0.00
01/09/2022	2030 On 04-May-23			Bond Future	10.97	88.6767	10.9735	88.6767	0.00
01/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	7213	8	7213	8	0.00
01/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4273	5	4273	5	0.00
01/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	5525	6	5525	6	0.00
01/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	6986	7	6986	7	0.00
01/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1693	2	1693	2	0.00
01/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	1899	2	1899	2	350.00
01/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	534	1	534	1	150.00
01/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	906	1	906	1	1,080.00
01/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3500	4	3500	4	0.00
01/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1485	2	1485	2	479.00
01/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1657	2	1657	2	0.00
01/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1675	2	1675	2	0.00
01/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	594	1	594	1	479.00
01/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	680	1	680	1	388.00
01/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	267	0	267	0	388.00
01/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	9054	9	9054	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	6724	6	6724	6	0.00
01/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5948	6	5948	6	0.00
01/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	6368	6	6368	6	0.00
01/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3587	3	3587	3	0.00
01/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3612	3	3612	3	0.00
01/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3880	4	3880	4	0.00
01/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1960	2	1960	2	150.00
01/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	5173	5	5173	5	0.00
01/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	3289	3	3289	3	0.00
01/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3561	3	3561	3	0.00
01/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	795	1	795	1	479.00
01/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1139	1	1139	1	1,080.00
01/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1580	1	1580	1	388.00
01/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	753	1	753	1	350.00
01/09/2022	2030 On 03-August-23			Bond Future	11.13	86.4245	11.1309	86.4245	0.00
01/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	6875	7	6875	7	0.00
01/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3445	4	3445	4	0.00
01/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	7795	8	7795	8	0.00
01/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3396	4	3396	4	0.00
01/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3421	4	3421	4	0.00
01/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1524	2	1524	2	1,012.00
01/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	1934	2	1934	2	350.00
01/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3941	4	3941	4	0.00
01/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2510	2	2510	2	0.00
01/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2542	2	2542	2	0.00
01/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	931	1	931	1	350.00
01/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4597	4	4597	4	0.00
01/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1131	1	1131	1	1,012.00
01/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2526	2	2526	2	0.00
01/09/2022	2030 On 02-November-23			Bond Future	11.32	88.0242	11.3168	88.0242	0.00
01/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2217	2	2217	2	0.00
01/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2199	2	2199	2	0.00
01/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2181	2	2181	2	0.00

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01/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	4266	4	4266	4	0.00
01/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	4243	4	4243	4	0.00
01/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	4220	4	4220	4	0.00
01/09/2022	2032 On 03-November-22			Bond Future	11.09	84.9392	11.0940	84.9392	168,763.00
01/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	2	0	2	0	180.00
01/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	4	0	4	0	500.00
01/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	2994	3	2994	3	0.00
01/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	6042	6	6042	6	0.00
01/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	562	1	562	1	0.00
01/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	578	1	578	1	750.00
01/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	2633	3	2633	3	0.00
01/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	123	0	123	0	500.00
01/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	338	0	338	0	0.00
01/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	421	1	421	1	0.00
01/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	80	0	80	0	0.00
01/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	2	0	2	0	454.00
01/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	100	0	100	0	0.00
01/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	34	0	34	0	750.00
01/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	6319	6	6319	6	0.00
01/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	5307	5	5307	5	454.00
01/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	5050	5	5050	5	180.00
01/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	9506	9	9506	9	0.00
01/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	8922	9	8922	9	0.00
01/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	3205	3	3205	3	180.00
01/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	9800	9	9800	9	0.00
01/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	3496	3	3496	3	454.00
01/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	4799	4	4799	4	0.00
01/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	843	1	843	1	7,500.00
01/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2778	2	2778	2	0.00
01/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2815	3	2815	3	0.00
01/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	181	0	181	0	750.00
01/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	711	1	711	1	500.00
01/09/2022	2032 On 02-February-23			Bond Future	11.25	86.4672	11.2526	86.4672	18.00

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01/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	4293	5	4293	5	0.00
01/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	7602	8	7602	8	0.00
01/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	769	1	769	1	0.00
01/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	782	1	782	1	0.00
01/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	526	1	526	1	0.00
01/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	105	0	105	0	454.00
01/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	3801	4	3801	4	0.00
01/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	794	1	794	1	0.00
01/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	930	1	930	1	0.00
01/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1205	1	1205	1	750.00
01/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	585	1	585	1	500.00
01/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	145	0	145	0	500.00
01/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	338	0	338	0	750.00
01/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	7328	7	7328	7	0.00
01/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	9671	9	9671	9	0.00
01/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5936	6	5936	6	0.00
01/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	4170	4	4170	4	0.00
01/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4786	4	4786	4	454.00
01/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	5180	5	5180	5	0.00
01/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1663	2	1663	2	0.00
01/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	10554	10	10554	10	0.00
01/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	6201	6	6201	6	454.00
01/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	5221	5	5221	5	0.00
01/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	5261	5	5261	5	0.00
01/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	581	1	581	1	750.00
01/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1440	1	1440	1	500.00
01/09/2022	2032 On 04-May-23			Bond Future	11.40	83.9511	11.4029	83.9511	0.00
01/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1424	2	1424	2	400.00
01/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	1871	2	1871	2	0.00
01/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	1891	2	1891	2	0.00
01/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	1911	2	1911	2	0.00
01/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3017	3	3017	3	400.00
01/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	9757	10	9757	10	0.00

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01/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	660	1	660	1	400.00
01/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	4447	4	4447	4	0.00
01/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	4478	4	4478	4	0.00
01/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	4509	4	4509	4	0.00
01/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	5337	5	5337	5	0.00
01/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3177	3	3177	3	0.00
01/09/2022	2032 On 03-August-23			Bond Future	11.55	85.6137	11.5461	85.6137	2,600.00
01/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4137	4	4137	4	0.00
01/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4165	4	4165	4	0.00
01/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	4556	5	4556	5	5,000.00
01/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4192	4	4192	4	0.00
01/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	3143	3	3143	3	0.00
01/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2905	3	2905	3	0.00
01/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	3161	3	3161	3	0.00
01/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	3181	3	3181	3	0.00
01/09/2022	2032 On 02-November-23			Bond Future	11.72	83.0419	11.7226	83.0419	0.00
01/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2716	3	2716	3	0.00
01/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2737	3	2737	3	0.00
01/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2758	3	2758	3	0.00
01/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	5018	5	5018	5	0.00
01/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	5045	5	5045	5	0.00
01/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	5072	5	5072	5	0.00
01/09/2022	2033 On 03-November-22			Bond Future	115.47	115.4357	115.4697	115.4357	1,287.00
01/09/2022	2033 On 02-February-23			Bond Future	117.57	117.5386	117.5717	117.5386	6,141.00
01/09/2022	2033 On 04-May-23			Bond Future	118.43	118.3992	118.4322	118.3992	0.00
01/09/2022	2033 On 03-August-23			Bond Future	120.80	120.7660	120.7993	120.7660	0.00
01/09/2022	2033 On 02-November-23			Bond Future	121.61	121.5795	121.6135	121.5795	0.00
01/09/2022	2037 On 03-November-22			Bond Future	11.47	82.0462	11.4681	82.0462	66,055.00
01/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1290	1	1290	1	0.00
01/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1316	1	1316	1	0.00
01/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1343	2	1343	2	0.00
01/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	2250	2	2250	2	0.00
01/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	2283	2	2283	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
01/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	2217	2	2217	2	0.00
01/09/2022	2037 On 02-February-23			Bond Future	11.61	79.2652	11.6093	79.2652	73,477.00
01/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1568	2	1568	2	636.00
01/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1461	2	1461	2	0.00
01/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4120	4	4120	4	0.00
01/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1419	2	1419	2	0.00
01/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1440	2	1440	2	0.00
01/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4808	5	4808	5	0.00
01/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4848	5	4848	5	0.00
01/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4768	5	4768	5	0.00
01/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4572	4	4572	4	0.00
01/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2091	2	2091	2	636.00
01/09/2022	2037 On 04-May-23			Bond Future	11.75	80.7734	11.7451	80.7734	0.00
01/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	3840	4	3840	4	400.00
01/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1885	2	1885	2	400.00
01/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	10958	11	10958	11	0.00
01/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2553	3	2553	3	0.00
01/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2503	3	2503	3	0.00
01/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2528	3	2528	3	0.00
01/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	5034	5	5034	5	0.00
01/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	6066	6	6066	6	0.00
01/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	877	1	877	1	400.00
01/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	5068	5	5068	5	0.00
01/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	5000	5	5000	5	0.00
01/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3644	3	3644	3	0.00
01/09/2022	2037 On 03-August-23			Bond Future	11.88	78.1149	11.8788	78.1149	0.00
01/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5089	5	5089	5	0.00
01/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5026	5	5026	5	0.00
01/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5058	5	5058	5	0.00
01/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3690	4	3690	4	0.00
01/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3712	4	3712	4	0.00
01/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3668	4	3668	4	0.00
01/09/2022	2037 On 02-November-23			Bond Future	12.03	79.5603	12.0278	79.5603	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
01/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3507	4	3507	4	0.00
01/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3482	4	3482	4	0.00
01/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3532	4	3532	4	0.00
01/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	6129	6	6129	6	0.00
01/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	6097	6	6097	6	0.00
01/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	6066	6	6066	6	0.00
01/09/2022	2038 On 03-November-22			Bond Future	130.93	131.2221	130.9350	131.2221	5,473.00
01/09/2022	2038 On 02-February-23			Bond Future	131.39	131.6806	131.3866	131.6806	0.00
01/09/2022	2038 On 04-May-23			Bond Future	133.91	134.2123	133.9116	134.2123	0.00
01/09/2022	2038 On 03-August-23			Bond Future	134.58	134.8908	134.5835	134.8908	0.00
01/09/2022	2038 On 02-November-23			Bond Future	137.11	137.4193	137.1066	137.4193	0.00
01/09/2022	2040 On 03-November-22			Bond Future	11.54	83.8763	11.5391	83.8763	52,284.00
01/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	19	0	19	0	0.00
01/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	148	0	148	0	1,600.00
01/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	1744	2	1744	2	0.00
01/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1468	2	1468	2	0.00
01/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	301	0	301	0	0.00
01/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1167	1	1167	1	1,600.00
01/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	214	0	214	0	1,078.00
01/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	3684	4	3684	4	0.00
01/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	6156	6	6156	6	0.00
01/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1411	2	1411	2	0.00
01/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1439	2	1439	2	0.00
01/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	928	1	928	1	1,078.00
01/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	3110	3	3110	3	0.00
01/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	2288	2	2288	2	0.00
01/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	859	1	859	1	0.00
01/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	6422	6	6422	6	0.00
01/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2696	3	2696	3	0.00
01/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	5177	5	5177	5	0.00
01/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1991	2	1991	2	0.00
01/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	328	0	328	0	1,078.00
01/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	2359	2	2359	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
01/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	2323	2	2323	2	0.00
01/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5785	6	5785	6	0.00
01/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	9945	10	9945	10	0.00
01/09/2022	2040 On 02-February-23			Bond Future	11.68	80.8779	11.6754	80.8779	64,540.00
01/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4601	5	4601	5	0.00
01/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1569	2	1569	2	0.00
01/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1592	2	1592	2	0.00
01/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	338	0	338	0	388.00
01/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	319	0	319	0	0.00
01/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5268	5	5268	5	0.00
01/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5388	6	5388	6	0.00
01/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1615	2	1615	2	0.00
01/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1780	2	1780	2	621.00
01/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1217	1	1217	1	0.00
01/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1274	1	1274	1	388.00
01/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5891	6	5891	6	0.00
01/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4868	5	4868	5	0.00
01/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2221	2	2221	2	621.00
01/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	5164	5	5164	5	0.00
01/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1844	2	1844	2	388.00
01/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1896	2	1896	2	0.00
01/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	10454	10	10454	10	0.00
01/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	10251	10	10251	10	0.00
01/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	6036	6	6036	6	0.00
01/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	5207	5	5207	5	0.00
01/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	5251	5	5251	5	0.00
01/09/2022	2040 On 04-May-23			Bond Future	11.81	82.4169	11.8062	82.4169	0.00
01/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10303	11	10303	11	0.00
01/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	2818	3	2818	3	0.00
01/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	2984	3	2984	3	486.00
01/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1311	1	1311	1	486.00
01/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1653	2	1653	2	388.00
01/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	2791	3	2791	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
01/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	653	1	653	1	388.00
01/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	7568	8	7568	8	0.00
01/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	2845	3	2845	3	0.00
01/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	5178	5	5178	5	0.00
01/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	8277	8	8277	8	0.00
01/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1992	2	1992	2	388.00
01/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1243	1	1243	1	486.00
01/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	11621	11	11621	11	0.00
01/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	5251	5	5251	5	0.00
01/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	7322	7	7322	7	0.00
01/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	5000	5	5000	5	0.00
01/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	5214	5	5214	5	0.00
01/09/2022	2040 On 03-August-23			Bond Future	11.93	79.5406	11.9347	79.5406	0.00
01/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5613	6	5613	6	0.00
01/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5579	6	5579	6	0.00
01/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5647	6	5647	6	0.00
01/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3920	4	3920	4	0.00
01/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3967	4	3967	4	0.00
01/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3944	4	3944	4	0.00
01/09/2022	2040 On 02-November-23			Bond Future	12.08	81.0123	12.0771	81.0123	0.00
01/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	3721	4	3721	4	0.00
01/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3694	4	3694	4	0.00
01/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3668	4	3668	4	0.00
01/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6655	6	6655	6	0.00
01/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6584	6	6584	6	0.00
01/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6619	6	6619	6	0.00
01/09/2022	2044 On 03-November-22			Bond Future	11.53	80.7362	11.5279	80.7362	72,910.00
01/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1472	2	1472	2	0.00
01/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1502	2	1502	2	0.00
01/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	20	0	20	0	0.00
01/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	156	0	156	0	1,900.00
01/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	317	0	317	0	0.00
01/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1220	1	1220	1	1,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1531	2	1531	2	0.00
01/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	2295	2	2295	2	0.00
01/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2707	3	2707	3	0.00
01/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	2330	2	2330	2	0.00
01/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	5237	5	5237	5	0.00
01/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	6518	6	6518	6	0.00
01/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	10173	10	10173	10	0.00
01/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	2366	2	2366	2	0.00
01/09/2022	2044 On 02-February-23			Bond Future	11.66	77.8065	11.6561	77.8065	33,819.00
01/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1787	2	1787	2	0.00
01/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1739	2	1739	2	0.00
01/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1763	2	1763	2	0.00
01/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	5066	5	5066	5	0.00
01/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	5109	5	5109	5	0.00
01/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	5023	5	5023	5	0.00
01/09/2022	2044 On 04-May-23			Bond Future	11.78	79.2871	11.7787	79.2871	0.00
01/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	2981	3	2981	3	0.00
01/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	3961	4	3961	4	0.00
01/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	4815	5	4815	5	0.00
01/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	2952	3	2952	3	0.00
01/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	2924	3	2924	3	0.00
01/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	5264	5	5264	5	0.00
01/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	5227	5	5227	5	0.00
01/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	4139	4	4139	4	4,000.00
01/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3465	3	3465	3	4,000.00
01/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	5191	5	5191	5	0.00
01/09/2022	2044 On 03-August-23			Bond Future	11.90	76.4741	11.8988	76.4741	0.00
01/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	5676	6	5676	6	0.00
01/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5607	6	5607	6	0.00
01/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5642	6	5642	6	0.00
01/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	4080	4	4080	4	0.00
01/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	4105	4	4105	4	0.00
01/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	4056	4	4056	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
01/09/2022	2044 On 02-November-23			Bond Future	12.03	77.8891	12.0315	77.8891	0.00
01/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	3870	4	3870	4	0.00
01/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	3898	4	3898	4	0.00
01/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	3926	4	3926	4	0.00
01/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6766	7	6766	7	0.00
01/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6802	7	6802	7	0.00
01/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6838	7	6838	7	0.00
01/09/2022	2046 On 03-November-22			Bond Future	117.00	116.9677	117.0030	116.9677	16,413.00
01/09/2022	2046 On 02-February-23			Bond Future	119.13	119.0990	119.1335	119.0990	0.00
01/09/2022	2046 On 04-May-23			Bond Future	119.36	119.3275	119.3617	119.3275	0.00
01/09/2022	2046 On 03-August-23			Bond Future	121.75	121.7138	121.7483	121.7138	0.00
01/09/2022	2046 On 02-November-23			Bond Future	121.89	121.8567	121.8919	121.8567	0.00
01/09/2022	2050 On 03-November-22			Bond Future	121.39	121.3512	121.3871	121.3512	11,715.00
01/09/2022	2050 On 02-February-23			Bond Future	121.45	121.4149	121.4497	121.4149	0.00
01/09/2022	2050 On 04-May-23			Bond Future	123.78	123.7491	123.7839	123.7491	0.00
01/09/2022	2050 On 03-August-23			Bond Future	124.03	123.9974	124.0321	123.9974	0.00
01/09/2022	2050 On 02-November-23			Bond Future	126.36	126.3217	126.3573	126.3217	0.00
01/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	AL37 On 03-November-22			Index Future	827.27	828.8760	827.2710	828.8760	0.00
01/09/2022	AL37 On 02-February-23			Index Future	842.13	843.7740	842.1290	843.7740	0.00
01/09/2022	AL37 On 04-May-23			Index Future	858.11	859.7870	858.1050	859.7870	0.00
01/09/2022	AL37 On 03-August-23			Index Future	875.06	876.7740	875.0560	876.7740	0.00
01/09/2022	AL37 On 02-November-23			Index Future	891.28	893.0280	891.2790	893.0280	0.00
01/09/2022	AL7T On 03-November-22			Index Future	946.68	951.0380	946.6810	951.0380	0.00
01/09/2022	AL7T On 02-February-23			Index Future	963.68	968.1310	963.6830	968.1310	0.00
01/09/2022	AL7T On 04-May-23			Index Future	981.97	986.5040	981.9660	986.5040	0.00
01/09/2022	AL7T On 03-August-23			Index Future	1001.36	1005.9940	1001.3630	1005.9940	0.00
01/09/2022	AL7T On 02-November-23			Index Future	1019.93	1024.6440	1019.9280	1024.6440	0.00
01/09/2022	ALBI On 03-November-22			Index Future	835.33	838.3150	835.3290	838.3150	135.00
01/09/2022	ALBI On 02-February-23			Index Future	850.33	853.3820	850.3320	853.3820	0.00
01/09/2022	ALBI On 04-May-23			Index Future	866.46	869.5780	866.4640	869.5780	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
01/09/2022	ALBI On 03-August-23			Index Future	883.58	886.7580	883.5800	886.7580	0.00
01/09/2022	ALBI On 02-November-23			Index Future	899.96	903.1970	899.9610	903.1970	0.00
01/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	ES33 On 03-November-22			Bond Future	12.30	73.0501	12.2973	73.0501	0.00
01/09/2022	ES33 On 02-February-23			Bond Future	12.49	74.3808	12.4903	74.3808	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
01/09/2022	ES33 On 04-May-23			Bond Future	12.67	72.0184	12.6716	72.0184	0.00
01/09/2022	ES33 On 03-August-23			Bond Future	12.85	73.4603	12.8477	73.4603	0.00
01/09/2022	ES33 On 02-November-23			Bond Future	13.06	71.0451	13.0579	71.0451	0.00
01/09/2022	ES42 On 03-November-22			Bond Future	12.59	71.0641	12.5896	71.0641	0.00
01/09/2022	ES42 On 02-February-23			Bond Future	12.76	72.3614	12.7582	72.3614	4,769.00
01/09/2022	ES42 On 04-May-23			Bond Future	12.92	69.4910	12.9241	69.4910	0.00
01/09/2022	ES42 On 03-August-23			Bond Future	13.08	70.8843	13.0804	70.8843	0.00
01/09/2022	ES42 On 02-November-23			Bond Future	13.27	67.9505	13.2658	67.9505	0.00
01/09/2022	GOVI On 03-November-22			GOVI	823.57	826.5770	823.5740	826.5770	869.00
01/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	31440	6	31440	6	0.00
01/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	31640	6	31640	6	0.00
01/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	31540	6	31540	6	0.00
01/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23			GOVI	838.37	841.4340	838.3650	841.4340	0.00
01/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	124650	9	124650	9	0.00
01/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	124550	9	124550	9	0.00
01/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	124750	9	124750	9	0.00
01/09/2022	GOVI On 04-May-23			GOVI	854.27	857.4020	854.2710	857.4020	0.00
01/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	13910	5	13910	5	0.00
01/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	14110	5	14110	5	0.00
01/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	14010	5	14010	5	0.00
01/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-August-23			GOVI	871.15	874.3420	871.1450	874.3420	0.00
01/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	339150	37	339150	37	0.00
01/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	339350	37	339350	37	0.00
01/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	339250	37	339250	37	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
01/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-November-23			GOVI	887.30	890.5510	887.2960	890.5510	0.00
01/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	14960	5	14960	5	0.00
01/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	14860	5	14860	5	0.00
01/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	14760	5	14760	5	0.00
01/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
01/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2022	IGOV On 03-November-22			Index Future	327.23	327.3270	327.2310	327.3270	704.00
01/09/2022	IGOV On 02-February-23			Index Future	333.19	333.2900	333.1870	333.2900	0.00
01/09/2022	IGOV On 04-May-23			Index Future	339.59	339.6930	339.5870	339.6930	0.00
01/09/2022	IGOV On 03-August-23			Index Future	346.37	346.4810	346.3710	346.4810	0.00
01/09/2022	IGOV On 02-November-23			Index Future	352.87	352.9800	352.8680	352.9800	0.00
01/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/09/2022	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
01/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1800	5.8250	94.1800	0.00
01/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5150	6.4750	93.5150	0.00
01/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4450	6.5500	93.4450	0.00
01/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.9300	7.0650	92.9300	68.00
01/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8250	7.1500	92.8250	0.00
01/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.58	92.4550	7.5800	92.4550	0.00
01/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.67	92.3750	7.6700	92.3750	0.00
01/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.13	91.9100	8.1250	91.9100	0.00
01/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.25	91.8250	8.2450	91.8250	75.00
01/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.26	91.7900	8.2600	91.7900	272.00
01/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.7900	8.2600	91.7900	0.00
01/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.26	91.8050	8.2550	91.8050	0.00
01/09/2022	R023 On 03-November-22			Bond Future	7.27	101.6472	7.2700	101.6472	23,960.00
01/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	309	0	309	0	0.00
01/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	312	0	312	0	0.00
01/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	306	0	306	0	0.00
01/09/2022	R035 On 03-November-22			Bond Future	11.33	85.9461	11.3259	85.9461	61,488.00
01/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	13	0	13	0	582.00
01/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	94	0	94	0	976.00
01/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1186	1	1186	1	0.00
01/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1161	1	1161	1	0.00
01/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	256	0	256	0	0.00
01/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1212	1	1212	1	0.00
01/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	7474	8	7474	8	0.00
01/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	846	1	846	1	0.00
01/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	974	1	974	1	976.00
01/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2823	3	2823	3	582.00
01/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	134	0	134	0	976.00
01/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	2238	2	2238	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
01/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4799	5	4799	5	582.00
01/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	2306	2	2306	2	0.00
01/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	2272	2	2272	2	0.00
01/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	2593	2	2593	2	0.00
01/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	6344	6	6344	6	0.00
01/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	9414	9	9414	9	0.00
01/09/2022	R035 On 02-February-23			Bond Future	11.48	87.4908	11.4779	87.4908	106,331.00
01/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4594	5	4594	5	0.00
01/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	9623	10	9623	10	0.00
01/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1739	2	1739	2	976.00
01/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1763	2	1763	2	0.00
01/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1331	1	1331	1	0.00
01/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	514	1	514	1	976.00
01/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	945	1	945	1	388.00
01/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1351	1	1351	1	0.00
01/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4448	5	4448	5	0.00
01/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1371	1	1371	1	0.00
01/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	200	0	200	0	582.00
01/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	976	1	976	1	0.00
01/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	885	1	885	1	0.00
01/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	218	0	218	0	0.00
01/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	236	0	236	0	388.00
01/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9953	10	9953	10	0.00
01/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	6070	6	6070	6	0.00
01/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5884	6	5884	6	0.00
01/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5792	6	5792	6	582.00
01/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	7575	7	7575	7	0.00
01/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	10448	10	10448	10	0.00
01/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4853	5	4853	5	0.00
01/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	549	1	549	1	976.00
01/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4893	5	4893	5	0.00
01/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	10199	10	10199	10	0.00
01/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4934	5	4934	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	4175	4	4175	4	582.00
01/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	4211	4	4211	4	0.00
01/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1822	2	1822	2	388.00
01/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1891	2	1891	2	0.00
01/09/2022	R035 On 04-May-23			Bond Future	11.61	84.6521	11.6143	84.6521	0.00
01/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2519	3	2519	3	0.00
01/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	488	1	488	1	388.00
01/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1016	1	1016	1	491.00
01/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6460	7	6460	7	0.00
01/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2398	3	2398	3	491.00
01/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2470	3	2470	3	0.00
01/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2495	3	2495	3	0.00
01/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1268	1	1268	1	388.00
01/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9220	10	9220	10	0.00
01/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1156	1	1156	1	491.00
01/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	7170	7	7170	7	0.00
01/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1957	2	1957	2	388.00
01/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4746	5	4746	5	0.00
01/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	8027	8	8027	8	0.00
01/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	11142	11	11142	11	0.00
01/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4913	5	4913	5	0.00
01/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4812	5	4812	5	0.00
01/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4779	5	4779	5	0.00
01/09/2022	R035 On 03-August-23			Bond Future	11.75	86.3278	11.7458	86.3278	0.00
01/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	4934	5	4934	5	0.00
01/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	4965	5	4965	5	0.00
01/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	4996	5	4996	5	0.00
01/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3632	3	3632	3	0.00
01/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3654	4	3654	4	0.00
01/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3676	4	3676	4	0.00
01/09/2022	R035 On 02-November-23			Bond Future	11.91	83.4267	11.9078	83.4267	0.00
01/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3348	4	3348	4	0.00
01/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3301	3	3301	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
01/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3324	3	3324	3	0.00
01/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5971	6	5971	6	0.00
01/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	6003	6	6003	6	0.00
01/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5939	6	5939	6	0.00
01/09/2022	R186 On 03-November-22			Bond Future	9.16	108.7263	9.1578	108.7263	64,278.00
01/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	53	0	53	0	4,310.00
01/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	177	0	177	0	0.00
01/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	525	1	525	1	0.00
01/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	171	0	171	0	0.00
01/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	165	0	165	0	0.00
01/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	2368	2	2368	2	0.00
01/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	2339	2	2339	2	0.00
01/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1388	1	1388	1	4,310.00
01/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	2310	2	2310	2	0.00
01/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	3329	3	3329	3	0.00
01/09/2022	R186 On 02-February-23			Bond Future	9.31	105.3830	9.3063	105.3830	0.00
01/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	342	0	342	0	0.00
01/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	336	0	336	0	0.00
01/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	330	0	330	0	0.00
01/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3614	3	3614	3	0.00
01/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3585	3	3585	3	0.00
01/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3557	3	3557	3	0.00
01/09/2022	R186 On 04-May-23			Bond Future	9.44	107.3864	9.4430	107.3864	0.00
01/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	921	1	921	1	0.00
01/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	910	1	910	1	0.00
01/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	932	1	932	1	0.00
01/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2823	3	2823	3	0.00
01/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2843	3	2843	3	0.00
01/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2803	3	2803	3	0.00
01/09/2022	R186 On 03-August-23			Bond Future	9.57	104.2085	9.5688	104.2085	0.00
01/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2306	2	2306	2	0.00
01/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2272	2	2272	2	0.00
01/09/2022	R186 On 03-August-23	9.74	Call	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
01/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1799	2	1799	2	0.00
01/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1810	2	1810	2	0.00
01/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1788	2	1788	2	0.00
01/09/2022	R186 On 02-November-23			Bond Future	9.76	106.1376	9.7629	106.1376	0.00
01/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1664	2	1664	2	0.00
01/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1650	2	1650	2	0.00
01/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1677	2	1677	2	0.00
01/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2652	3	2652	3	0.00
01/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2679	3	2679	3	0.00
01/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2665	3	2665	3	0.00
01/09/2022	R197 On 03-November-22			Bond Future	339.00	338.9380	339.0042	338.9380	831.00
01/09/2022	R197 On 02-February-23			Bond Future	336.25	336.1880	336.2510	336.1880	0.00
01/09/2022	R197 On 04-May-23			Bond Future	342.71	342.6519	342.7141	342.6519	0.00
01/09/2022	R197 On 03-August-23			Bond Future	340.32	340.2636	340.3249	340.2636	0.00
01/09/2022	R197 On 02-November-23			Bond Future	346.70	346.6407	346.7036	346.6407	0.00
01/09/2022	R202 On 03-November-22			Bond Future	252.70	252.5067	252.6956	252.5067	6,148.00
01/09/2022	R202 On 02-February-23			Bond Future	252.56	252.3665	252.5555	252.3665	460.00
01/09/2022	R202 On 04-May-23			Bond Future	257.41	257.2175	257.4087	257.2175	0.00
01/09/2022	R202 On 03-August-23			Bond Future	257.65	257.4519	257.6456	257.4519	0.00
01/09/2022	R202 On 02-November-23			Bond Future	262.48	262.2781	262.4757	262.2781	0.00
01/09/2022	R209 On 03-November-22			Bond Future	11.31	66.4885	11.3066	66.4885	20,217.00
01/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	26	0	26	0	7,750.00
01/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	823	1	823	1	0.00
01/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2043	2	2043	2	0.00
01/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	185	0	185	0	0.00
01/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	785	1	785	1	0.00
01/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	804	1	804	1	0.00
01/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
01/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	2	0	2	0	0.00
01/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	842	1	842	1	0.00
01/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	3816	4	3816	4	0.00
01/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	431	0	431	0	7,750.00
01/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	2266	2	2266	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
01/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	4460	4	4460	4	0.00
01/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	10135	10	10135	10	0.00
01/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	11703	11	11703	11	0.00
01/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	2332	2	2332	2	0.00
01/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	2366	2	2366	2	6,000.00
01/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	1073	1	1073	1	0.00
01/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	2299	2	2299	2	0.00
01/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	7148	7	7148	7	6,000.00
01/09/2022	R209 On 02-February-23			Bond Future	11.44	67.6845	11.4373	67.6845	2,066.00
01/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1119	1	1119	1	0.00
01/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1086	1	1086	1	0.00
01/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1102	1	1102	1	0.00
01/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	4404	4	4404	4	0.00
01/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	4477	4	4477	4	0.00
01/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	4441	4	4441	4	0.00
01/09/2022	R209 On 04-May-23			Bond Future	11.56	65.8197	11.5599	65.8197	1,250.00
01/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	5956	6	5956	6	0.00
01/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1851	2	1851	2	0.00
01/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2076	2	2076	2	0.00
01/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2034	2	2034	2	0.00
01/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2055	2	2055	2	0.00
01/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	560	1	560	1	7,500.00
01/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8867	9	8867	9	0.00
01/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4362	4	4362	4	0.00
01/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4393	4	4393	4	0.00
01/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	4332	4	4332	4	0.00
01/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4675	4	4675	4	7,500.00
01/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1575	1	1575	1	7,500.00
01/09/2022	R209 On 03-August-23			Bond Future	11.68	67.1231	11.6754	67.1231	0.00
01/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4432	5	4432	5	0.00
01/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4377	5	4377	5	0.00
01/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4404	5	4404	5	0.00
01/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3128	3	3128	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
01/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3166	3	3166	3	0.00
01/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3147	3	3147	3	0.00
01/09/2022	R209 On 02-November-23			Bond Future	11.81	65.2168	11.8143	65.2168	0.00
01/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2954	3	2954	3	0.00
01/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2911	3	2911	3	0.00
01/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2933	3	2933	3	0.00
01/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	5231	5	5231	5	0.00
01/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	5259	5	5259	5	0.00
01/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	5202	5	5202	5	0.00
01/09/2022	R210 On 03-November-22			Bond Future	231.31	231.4355	231.3141	231.4355	732.00
01/09/2022	R210 On 02-February-23			Bond Future	235.53	235.6524	235.5258	235.6524	300.00
01/09/2022	R210 On 04-May-23			Bond Future	236.93	237.0573	236.9267	237.0573	0.00
01/09/2022	R210 On 03-August-23			Bond Future	241.66	241.7970	241.6629	241.7970	0.00
01/09/2022	R210 On 02-November-23			Bond Future	242.95	243.0883	242.9518	243.0883	0.00
01/09/2022	R213 On 03-November-22			Bond Future	10.97	80.3846	10.9719	80.3846	34,054.00
01/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	1	0	200.00
01/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	34	0	34	0	0.00
01/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	342	0	342	0	0.00
01/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	67	0	67	0	0.00
01/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	163	0	163	0	0.00
01/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	1	0	476.00
01/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	320	0	320	0	0.00
01/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	331	0	331	0	0.00
01/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	310	0	310	0	0.00
01/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	3140	3	3140	3	200.00
01/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	3065	3	3065	3	0.00
01/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	3102	3	3102	3	0.00
01/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	8768	8	8768	8	0.00
01/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	3865	4	3865	4	476.00
01/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	4801	4	4801	4	200.00
01/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	3028	3	3028	3	0.00
01/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	5465	5	5465	5	476.00
01/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	9084	9	9084	9	0.00



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01/09/2022	R213 On 02-February-23			Bond Future	11.14	81.8293	11.1365	81.8293	0.00
01/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	860	1	860	1	912.00
01/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	617	1	617	1	0.00
01/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	98	0	98	0	476.00
01/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	607	1	607	1	0.00
01/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	5328	6	5328	6	0.00
01/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	427	0	427	0	0.00
01/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	627	1	627	1	0.00
01/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	761	1	761	1	0.00
01/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	4381	4	4381	4	476.00
01/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	751	1	751	1	912.00
01/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4856	5	4856	5	0.00
01/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	4102	4	4102	4	0.00
01/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4894	5	4894	5	0.00
01/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	9610	9	9610	9	0.00
01/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	5679	5	5679	5	476.00
01/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4819	5	4819	5	0.00
01/09/2022	R213 On 04-May-23			Bond Future	11.29	79.8337	11.2852	79.8337	0.00
01/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1627	2	1627	2	0.00
01/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1610	2	1610	2	0.00
01/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1645	2	1645	2	0.00
01/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	4022	4	4022	4	0.00
01/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	4077	4	4077	4	0.00
01/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	4050	4	4050	4	0.00
01/09/2022	R213 On 03-August-23			Bond Future	11.43	81.4136	11.4292	81.4136	0.00
01/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3568	4	3568	4	0.00
01/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3543	4	3543	4	0.00
01/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3593	4	3593	4	0.00
01/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2764	3	2764	3	0.00
01/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2781	3	2781	3	0.00
01/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2747	3	2747	3	0.00
01/09/2022	R213 On 02-November-23			Bond Future	11.61	79.3724	11.6126	79.3724	0.00
01/09/2022	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
01/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2327	3	2327	3	0.00
01/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2364	3	2364	3	0.00
01/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4386	4	4386	4	0.00
01/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4434	4	4434	4	0.00
01/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4410	4	4410	4	0.00
01/09/2022	R214 On 03-November-22			Bond Future	11.46	63.7911	11.4562	63.7911	25,380.00
01/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1313	1	1313	1	0.00
01/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1339	1	1339	1	0.00
01/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1288	1	1288	1	0.00
01/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1851	2	1851	2	0.00
01/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1879	2	1879	2	0.00
01/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1907	2	1907	2	0.00
01/09/2022	R214 On 02-February-23			Bond Future	11.58	64.9376	11.5830	64.9376	64,507.00
01/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1444	2	1444	2	0.00
01/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1404	1	1404	1	0.00
01/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1424	2	1424	2	0.00
01/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	4125	4	4125	4	0.00
01/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	4160	4	4160	4	0.00
01/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	4089	4	4089	4	0.00
01/09/2022	R214 On 04-May-23			Bond Future	11.70	62.8749	11.6959	62.8749	0.00
01/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2555	3	2555	3	0.00
01/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2507	3	2507	3	0.00
01/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2531	3	2531	3	0.00
01/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	4233	4	4233	4	0.00
01/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	4263	4	4263	4	0.00
01/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	4204	4	4204	4	0.00
01/09/2022	R214 On 03-August-23			Bond Future	11.80	64.1195	11.8035	64.1195	0.00
01/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	4877	5	4877	5	0.00
01/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	4819	5	4819	5	0.00
01/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	4848	5	4848	5	0.00
01/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3160	3	3160	3	0.00
01/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3141	3	3141	3	0.00
01/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3122	3	3122	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
01/09/2022	R214 On 02-November-23			Bond Future	11.93	62.0114	11.9342	62.0114	0.00
01/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3135	3	3135	3	0.00
01/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3180	3	3180	3	0.00
01/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3158	3	3158	3	0.00
01/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	5579	5	5579	5	0.00
01/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5609	5	5609	5	0.00
01/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	5549	5	5549	5	0.00
01/09/2022	R248 On 03-November-22			Bond Future	11.44	79.7816	11.4421	79.7816	256,863.00
01/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	18	0	18	0	0.00
01/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1536	2	1536	2	950.00
01/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1567	2	1567	2	0.00
01/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	3870	4	3870	4	0.00
01/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	321	0	321	0	0.00
01/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1598	2	1598	2	0.00
01/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1249	1	1249	1	0.00
01/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	228	0	228	0	950.00
01/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	6176	6	6176	6	0.00
01/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2881	3	2881	3	0.00
01/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	2487	2	2487	2	0.00
01/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	2450	2	2450	2	0.00
01/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	5522	5	5522	5	0.00
01/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	938	1	938	1	0.00
01/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	10699	10	10699	10	0.00
01/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	2413	2	2413	2	0.00
01/09/2022	R248 On 02-February-23			Bond Future	11.56	81.2524	11.5626	81.2524	0.00
01/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1886	2	1886	2	2,700.00
01/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1783	2	1783	2	0.00
01/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	1809	2	1809	2	0.00
01/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	598	1	598	1	2,700.00
01/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1835	2	1835	2	0.00
01/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	5087	5	5087	5	0.00
01/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4999	5	4999	5	0.00
01/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8855	9	8855	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	5131	5	5131	5	0.00
01/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	5176	5	5176	5	0.00
01/09/2022	R248 On 04-May-23			Bond Future	11.68	78.3395	11.6776	78.3395	0.00
01/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3111	3	3111	3	0.00
01/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3140	3	3140	3	0.00
01/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3170	3	3170	3	0.00
01/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	5314	5	5314	5	0.00
01/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	5351	5	5351	5	0.00
01/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	5388	5	5388	5	0.00
01/09/2022	R248 On 03-August-23			Bond Future	11.79	79.8528	11.7905	79.8528	0.00
01/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	5895	6	5895	6	0.00
01/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	5931	6	5931	6	0.00
01/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	5967	6	5967	6	0.00
01/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	4007	4	4007	4	0.00
01/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4031	4	4031	4	0.00
01/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4055	4	4055	4	0.00
01/09/2022	R248 On 02-November-23			Bond Future	11.92	76.9146	11.9173	76.9146	0.00
01/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4083	4	4083	4	0.00
01/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4025	4	4025	4	0.00
01/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4054	4	4054	4	0.00
01/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6798	7	6798	7	0.00
01/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6872	7	6872	7	0.00
01/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6835	7	6835	7	0.00