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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	2025 On 04-August-22			Bond Future	162.61	162.7194	162.6123	162.7194	7,305.00
06/06/2022	2025 On 03-November-22			Bond Future	164.95	165.0616	164.9520	165.0616	0.00
06/06/2022	2025 On 02-February-23			Bond Future	166.01	166.1256	166.0126	166.1256	0.00
06/06/2022	2025 On 04-May-23			Bond Future	169.02	169.1328	169.0164	169.1328	0.00
06/06/2022	2029 On 04-August-22			Bond Future	122.22	122.5694	122.2166	122.5694	3,894.00
06/06/2022	2029 On 03-November-22			Bond Future	122.73	123.0887	122.7302	123.0887	0.00
06/06/2022	2029 On 02-February-23			Bond Future	124.77	125.1368	124.7712	125.1368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	2029 On 04-May-23			Bond Future	125.75	126.1183	125.7451	126.1183	0.00
06/06/2022	2030 On 04-August-22			Bond Future	10.02	90.0715	10.0156	90.0715	96,915.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	800.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	52	0	52	0	800.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	354	0	354	0	0.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	365	0	365	0	0.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	377	0	377	0	0.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	4515	5	4515	5	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	149	0	149	0	800.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2609	2	2609	2	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2647	2	2647	2	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2686	2	2686	2	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	4868	5	4868	5	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	8785	8	8785	8	0.00
06/06/2022	2030 On 03-November-22			Bond Future	10.21	91.3473	10.2074	91.3473	18,740.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1845	2	1845	2	500.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	6418	7	6418	7	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1590	2	1590	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1567	2	1567	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1612	2	1612	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	861	1	861	1	500.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3269	3	3269	3	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2115	2	2115	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	1880	2	1880	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2164	2	2164	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2139	2	2139	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	340	0	340	0	500.00
06/06/2022	2030 On 02-February-23			Bond Future	10.38	88.8419	10.3783	88.8419	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4459	0	4459	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4588	0	4588	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1530	2	1530	2	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1215	0	1215	0	400.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1402	2	1402	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1151	0	1151	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	217	0	217	0	102.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	357	0	357	0	400.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1493	2	1493	2	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1511	2	1511	2	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1167	1	1167	1	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	449	1	449	1	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	958	1	958	1	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	329	0	329	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6639	0	6639	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6470	0	6470	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4276	4	4276	4	102.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7668	7	7668	7	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	5975	6	5975	6	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3409	3	3409	3	102.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3212	3	3212	3	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1148	0	1148	0	400.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3857	0	3857	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3734	0	3734	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3826	4	3826	4	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3267	3	3267	3	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3240	3	3240	3	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1190	0	1190	0	0.00
06/06/2022	2030 On 04-May-23			Bond Future	10.54	90.4369	10.5359	90.4369	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5766	6	5766	6	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	7146	7	7146	7	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2666	3	2666	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	939	1	939	1	150.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4883	5	4883	5	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2618	3	2618	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2642	3	2642	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1216	1	1216	1	400.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1573	2	1573	2	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	422	0	422	0	400.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	7323	7	7323	7	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3954	4	3954	4	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4598	4	4598	4	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2668	3	2668	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5243	5	5243	5	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2688	3	2688	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1457	1	1457	1	150.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2648	3	2648	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	874	1	874	1	1,080.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1186	1	1186	1	400.00
06/06/2022	2032 On 04-August-22			Bond Future	10.47	90.0363	10.4744	90.0363	79,012.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	7307	8	7307	8	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2066	0	2066	0	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	3242	4	3242	4	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5943	6	5943	6	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	707	1	707	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1410	2	1410	2	900.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	516	1	516	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	688	1	688	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2	0	2	0	800.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	23	0	23	0	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	122	0	122	0	800.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	726	1	726	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	174	0	174	0	900.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2198	2	2198	2	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4358	4	4358	4	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2161	2	2161	2	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	6137	6	6137	6	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	8722	8	8722	8	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2584	2	2584	2	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1271	1	1271	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3947	4	3947	4	0.00

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06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2125	2	2125	2	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	101	0	101	0	800.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	445	0	445	0	7,500.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	850	0	850	0	7,500.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	45	0	45	0	0.00
06/06/2022	2032 On 03-November-22			Bond Future	10.66	87.1607	10.6615	87.1607	87,931.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	5207	6	5207	6	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	8364	9	8364	9	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1784	2	1784	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	2051	2	2051	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	2079	2	2079	2	750.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	157	0	157	0	500.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	834	1	834	1	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	106	0	106	0	180.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1011	1	1011	1	500.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1609	2	1609	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	920	1	920	1	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	553	1	553	1	750.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	121	0	121	0	454.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7379	7	7379	7	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4593	4	4593	4	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3815	4	3815	4	454.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7659	7	7659	7	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3625	3	3625	3	180.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	6830	6	6830	6	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2322	2	2322	2	180.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2521	2	2521	2	454.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3441	3	3441	3	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2034	2	2034	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2059	2	2059	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	258	0	258	0	750.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	678	1	678	1	500.00
06/06/2022	2032 On 02-February-23			Bond Future	10.83	88.5937	10.8270	88.5937	0.00

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06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	6016	6	6016	6	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	9575	10	9575	10	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1515	2	1515	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1535	2	1535	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1108	1	1108	1	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	219	0	219	0	454.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	300	0	300	0	500.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5450	6	5450	6	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1555	2	1555	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1767	2	1767	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	2165	2	2165	2	750.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1213	1	1213	1	500.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	746	1	746	1	750.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5585	5	5585	5	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4412	4	4412	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	2978	3	2978	3	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3471	3	3471	3	454.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3789	4	3789	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1160	1	1160	1	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	7674	7	7674	7	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8516	8	8516	8	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4632	4	4632	4	454.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3822	4	3822	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3855	4	3855	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	402	0	402	0	750.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1010	1	1010	1	500.00
06/06/2022	2032 On 04-May-23			Bond Future	10.98	86.0250	10.9768	86.0250	0.00
06/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2664	3	2664	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2689	3	2689	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2714	3	2714	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3150	3	3150	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3176	3	3176	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3201	3	3201	3	0.00

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06/06/2022	2033 On 04-August-22			Bond Future	116.14	116.1580	116.1366	116.1580	7,046.00
06/06/2022	2033 On 03-November-22			Bond Future	116.48	116.5018	116.4795	116.5018	0.00
06/06/2022	2033 On 02-February-23			Bond Future	118.42	118.4401	118.4163	118.4401	0.00
06/06/2022	2033 On 04-May-23			Bond Future	119.19	119.2159	119.1909	119.2159	0.00
06/06/2022	2037 On 04-August-22			Bond Future	11.01	82.6169	11.0122	82.6169	134,438.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	68	0	68	0	50.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	3156	3	3156	3	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1242	1	1242	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	2269	3	2269	3	1,050.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1186	1	1186	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1214	1	1214	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	5719	6	5719	6	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	208	0	208	0	1,050.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1878	2	1878	2	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1947	2	1947	2	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1059	1	1059	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	689	1	689	1	50.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	6011	6	6011	6	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1913	2	1913	2	50.00
06/06/2022	2037 On 03-November-22			Bond Future	11.18	83.7873	11.1795	83.7873	0.00
06/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2791	3	2791	3	0.00
06/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2861	3	2861	3	0.00
06/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2826	3	2826	3	0.00
06/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2067	2	2067	2	0.00
06/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2043	2	2043	2	0.00
06/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2019	2	2019	2	0.00
06/06/2022	2037 On 02-February-23			Bond Future	11.33	80.9079	11.3313	80.9079	0.00
06/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	2136	2	2136	2	0.00
06/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	2084	2	2084	2	0.00
06/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	2110	2	2110	2	0.00
06/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3859	4	3859	4	0.00
06/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3894	4	3894	4	0.00
06/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3824	4	3824	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	2037 On 04-May-23			Bond Future	11.47	82.3617	11.4711	82.3617	0.00
06/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2997	3	2997	3	0.00
06/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2941	3	2941	3	0.00
06/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2969	3	2969	3	0.00
06/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3911	4	3911	4	0.00
06/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3941	4	3941	4	0.00
06/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3880	4	3880	4	0.00
06/06/2022	2038 On 04-August-22			Bond Future	132.84	133.1436	132.8427	133.1436	4,102.00
06/06/2022	2038 On 03-November-22			Bond Future	134.75	135.0603	134.7542	135.0603	0.00
06/06/2022	2038 On 02-February-23			Bond Future	135.10	135.4152	135.1029	135.4152	0.00
06/06/2022	2038 On 04-May-23			Bond Future	137.55	137.8676	137.5485	137.8676	0.00
06/06/2022	2040 On 04-August-22			Bond Future	11.12	84.3576	11.1235	84.3576	120,043.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	460.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	549	1	549	1	460.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1350	2	1350	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	7081	7	7081	7	0.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1381	2	1381	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1413	2	1413	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	1904	2	1904	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	141	0	141	0	460.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	10377	10	10377	10	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	1940	2	1940	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	1976	2	1976	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3443	3	3443	3	0.00
06/06/2022	2040 On 03-November-22			Bond Future	11.29	85.5527	11.2856	85.5527	3,965.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2996	3	2996	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2959	3	2959	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	8017	8	8017	8	0.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	953	1	953	1	1,100.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2271	2	2271	2	1,100.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2923	3	2923	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2830	3	2830	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2193	2	2193	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	565	1	565	1	1,100.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	4901	5	4901	5	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2248	2	2248	2	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2220	2	2220	2	0.00
06/06/2022	2040 On 02-February-23			Bond Future	11.43	82.4520	11.4329	82.4520	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2203	2	2203	2	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2231	2	2231	2	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	485	0	485	0	400.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	459	0	459	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	6423	0	6423	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	6555	0	6555	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1836	0	1836	0	400.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2259	2	2259	2	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1762	0	1762	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4287	4	4287	4	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4933	0	4933	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1491	0	1491	0	400.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1532	0	1532	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9073	0	9073	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	8878	0	8878	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5061	0	5061	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4326	4	4326	4	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4365	4	4365	4	0.00
06/06/2022	2040 On 04-May-23			Bond Future	11.57	83.9341	11.5684	83.9341	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	3220	3	3220	3	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	638	1	638	1	400.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	3190	3	3190	3	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1877	2	1877	2	400.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	3251	3	3251	3	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	8467	9	8467	9	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1428	1	1428	1	400.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4121	4	4121	4	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	6084	6	6084	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4187	4	4187	4	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	10144	10	10144	10	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4154	4	4154	4	0.00
06/06/2022	2044 On 04-August-22			Bond Future	11.15	81.1579	11.1471	81.1579	76,692.00
06/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1539	2	1539	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1506	2	1506	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1473	2	1473	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	1930	2	1930	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	1895	2	1895	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	1859	2	1859	2	0.00
06/06/2022	2044 On 03-November-22			Bond Future	11.30	82.3076	11.3006	82.3076	0.00
06/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2940	3	2940	3	0.00
06/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2977	3	2977	3	0.00
06/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	3014	3	3014	3	0.00
06/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2294	2	2294	2	0.00
06/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2322	2	2322	2	0.00
06/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2351	2	2351	2	0.00
06/06/2022	2044 On 02-February-23			Bond Future	11.44	79.2789	11.4398	79.2789	0.00
06/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2419	3	2419	3	0.00
06/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2361	3	2361	3	0.00
06/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2390	3	2390	3	0.00
06/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4308	4	4308	4	0.00
06/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4347	4	4347	4	0.00
06/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4270	4	4270	4	0.00
06/06/2022	2044 On 04-May-23			Bond Future	11.57	80.7040	11.5674	80.7040	0.00
06/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3344	4	3344	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3314	4	3314	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3282	3	3282	3	0.00
06/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4296	4	4296	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4262	4	4262	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4228	4	4228	4	0.00
06/06/2022	2046 On 04-August-22			Bond Future	122.56	122.6237	122.5560	122.6237	16,569.00
06/06/2022	2046 On 03-November-22			Bond Future	122.36	122.4328	122.3634	122.4328	1,566.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	2046 On 02-February-23			Bond Future	124.40	124.4706	124.3990	124.4706	0.00
06/06/2022	2046 On 04-May-23			Bond Future	124.63	124.7082	124.6343	124.7082	0.00
06/06/2022	2050 On 04-August-22			Bond Future	124.62	125.8849	124.6163	125.8849	11,293.00
06/06/2022	2050 On 03-November-22			Bond Future	126.41	127.6968	126.4091	127.6968	0.00
06/06/2022	2050 On 02-February-23			Bond Future	126.41	127.7199	126.4097	127.7199	0.00
06/06/2022	2050 On 04-May-23			Bond Future	128.70	130.0326	128.6977	130.0326	0.00
06/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	AL37 On 04-August-22			Index Future	828.53	829.4950	828.5250	829.4950	0.00
06/06/2022	AL37 On 03-November-22			Index Future	840.35	841.3510	840.3530	841.3510	0.00
06/06/2022	AL37 On 02-February-23			Index Future	854.10	855.1420	854.1040	855.1420	0.00
06/06/2022	AL37 On 04-May-23			Index Future	869.33	870.4080	869.3320	870.4080	0.00
06/06/2022	AL7T On 04-August-22			Index Future	954.38	957.5480	954.3840	957.5480	0.00
06/06/2022	AL7T On 03-November-22			Index Future	968.01	971.2350	968.0080	971.2350	0.00
06/06/2022	AL7T On 02-February-23			Index Future	983.85	987.1550	983.8490	987.1550	0.00
06/06/2022	AL7T On 04-May-23			Index Future	1001.39	1004.7770	1001.3900	1004.7770	0.00
06/06/2022	ALBI On 04-August-22			Index Future	846.51	849.1300	846.5070	849.1300	136.00
06/06/2022	ALBI On 03-November-22			Index Future	858.59	861.2670	858.5910	861.2670	0.00
06/06/2022	ALBI On 02-February-23			Index Future	872.64	875.3850	872.6410	875.3850	0.00
06/06/2022	ALBI On 04-May-23			Index Future	888.20	891.0110	888.2000	891.0110	0.00
06/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2022	ES33 On 04-August-22			Bond Future	11.84	76.8850	11.8357	76.8850	350.00
06/06/2022	ES33 On 03-November-22			Bond Future	12.06	74.2099	12.0567	74.2099	0.00
06/06/2022	ES33 On 02-February-23			Bond Future	12.26	75.4473	12.2635	75.4473	0.00
06/06/2022	ES33 On 04-May-23			Bond Future	12.45	73.0275	12.4522	73.0275	0.00
06/06/2022	ES42 On 04-August-22			Bond Future	12.22	75.2236	12.2216	75.2236	4,769.00
06/06/2022	ES42 On 03-November-22			Bond Future	12.42	72.0469	12.4235	72.0469	0.00
06/06/2022	ES42 On 02-February-23			Bond Future	12.61	73.2503	12.6059	73.2503	0.00
06/06/2022	ES42 On 04-May-23			Bond Future	12.78	70.3186	12.7802	70.3186	0.00
06/06/2022	GOVI On 04-August-22			GOVI	835.53	830.9920	835.5250	830.9920	1,111.00
06/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	162650	12	162650	12	0.00
06/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	162550	12	162550	12	0.00
06/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	162450	12	162450	12	0.00
06/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 03-November-22			GOVI	847.45	842.8700	847.4520	842.8700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	270220	22	270220	22	0.00
06/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	270420	22	270420	22	0.00
06/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	270320	22	270320	22	0.00
06/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 02-February-23			GOVI	861.32	856.6860	861.3200	856.6860	0.00
06/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	104800	6	104800	6	0.00
06/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	105000	6	105000	6	0.00
06/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	104900	6	104900	6	0.00
06/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 04-May-23			GOVI	876.68	871.9790	876.6760	871.9790	0.00
06/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	237960	19	237960	19	0.00
06/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	238060	19	238060	19	0.00
06/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	238160	19	238160	19	0.00
06/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
06/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2022	IGOV On 04-August-22			Index Future	326.12	326.5850	326.1210	326.5850	759.00
06/06/2022	IGOV On 03-November-22			Index Future	330.86	331.3330	330.8560	331.3330	16.00
06/06/2022	IGOV On 02-February-23			Index Future	336.35	336.8430	336.3490	336.8430	0.00
06/06/2022	IGOV On 04-May-23			Index Future	342.42	342.9330	342.4220	342.9330	0.00
06/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0750	4.9250	95.0750	0.00
06/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.02	94.9750	5.0150	94.9750	0.00
06/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.42	94.5900	5.4200	94.5900	0.00
06/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.54	94.4850	5.5350	94.4850	0.00
06/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.89	94.1200	5.8900	94.1200	0.00
06/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.99	94.0400	5.9900	94.0400	0.00
06/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.35	93.6800	6.3500	93.6800	68.00
06/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.81	93.2350	6.8050	93.2350	0.00
06/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.19	92.8500	7.1900	92.8500	0.00
06/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.39	92.6600	7.3850	92.6600	75.00
06/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.57	92.4850	7.5650	92.4850	172.00
06/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.67	92.3850	7.6650	92.3850	0.00
06/06/2022	R023 On 04-August-22			Bond Future	5.60	104.5992	5.5965	104.5992	22,183.00
06/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	264	0	264	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	268	0	268	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	273	0	273	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	25	0	25	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	26	0	26	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	27	0	27	0	0.00
06/06/2022	R023 On 03-November-22			Bond Future	5.48	102.1633	5.4844	102.1633	0.00
06/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	271	0	271	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	265	0	265	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
06/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	268	0	268	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	29	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	30	0	30	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	29	0	0.00
06/06/2022	R035 On 04-August-22			Bond Future	10.81	91.1759	10.8072	91.1759	128,822.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	755	1	755	1	400.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1286	2	1286	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	2711	3	2711	3	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7935	8	7935	8	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	41	0	41	0	100.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7	0	7	0	400.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1012	1	1012	1	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1228	1	1228	1	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1257	1	1257	1	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1733	2	1733	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1766	2	1766	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2047	2	2047	2	100.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	760	1	760	1	100.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	8381	8	8381	8	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	6281	6	6281	6	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2481	2	2481	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	57	0	57	0	400.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1700	2	1700	2	0.00
06/06/2022	R035 On 03-November-22			Bond Future	10.98	87.9817	10.9845	87.9817	3,020.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2890	3	2890	3	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2855	3	2855	3	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	734	1	734	1	1,000.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	196	0	196	0	582.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2926	3	2926	3	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	9649	10	9649	10	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2579	3	2579	3	1,000.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1252	1	1252	1	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2381	3	2381	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2348	2	2348	2	582.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3785	4	3785	4	582.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	299	0	299	0	1,000.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	1943	2	1943	2	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	7588	7	7588	7	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4974	5	4974	5	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	1990	2	1990	2	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	1966	2	1966	2	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2188	2	2188	2	0.00
06/06/2022	R035 On 02-February-23			Bond Future	11.15	89.4273	11.1455	89.4273	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	6004	0	6004	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	11383	12	11383	12	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2618	3	2618	3	1,000.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2647	3	2647	3	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2096	2	2096	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2122	2	2122	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	907	1	907	1	1,000.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1567	0	1567	0	400.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5839	0	5839	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2148	2	2148	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1612	2	1612	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1479	0	1479	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	376	0	376	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	406	0	406	0	400.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	348	0	348	0	582.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8684	8	8684	8	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8212	0	8212	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4752	0	4752	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4594	0	4594	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4517	4	4517	4	582.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6057	6	6057	6	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3720	4	3720	4	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	398	0	398	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8447	0	8447	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3754	4	3754	4	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3788	4	3788	4	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3149	3	3149	3	582.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3179	3	3179	3	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1321	0	1321	0	400.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1371	0	1371	0	0.00
06/06/2022	R035 On 04-May-23			Bond Future	11.28	86.5346	11.2845	86.5346	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	3187	3	3187	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	546	1	546	1	400.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	3158	3	3158	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	7720	8	7720	8	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1654	2	1654	2	400.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	3129	3	3129	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	5701	5	5701	5	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1360	1	1360	1	400.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3557	3	3557	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	9343	9	9343	9	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3615	3	3615	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3586	3	3586	3	0.00
06/06/2022	R186 On 04-August-22			Bond Future	8.44	108.9425	8.4427	108.9425	81,009.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	5	0	5	0	3,600.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	394	0	394	0	0.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	405	0	405	0	0.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	232	0	232	0	3,600.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	417	0	417	0	0.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	4918	5	4918	5	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	42	0	42	0	3,600.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1523	1	1523	1	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1549	1	1549	1	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1575	1	1575	1	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	5755	6	5755	6	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2063	2	2063	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R186 On 03-November-22			Bond Future	8.64	110.4842	8.6385	110.4842	11,129.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1194	1	1194	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1940	2	1940	2	0.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	714	1	714	1	4,310.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1176	1	1176	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1158	1	1158	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1543	1	1543	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	984	1	984	1	4,310.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1525	1	1525	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2172	2	2172	2	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1508	1	1508	1	0.00
06/06/2022	R186 On 02-February-23			Bond Future	8.80	107.0044	8.7959	107.0044	0.00
06/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	989	1	989	1	0.00
06/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	976	1	976	1	0.00
06/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	963	1	963	1	0.00
06/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2563	2	2563	2	0.00
06/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2542	2	2542	2	0.00
06/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2522	2	2522	2	0.00
06/06/2022	R186 On 04-May-23			Bond Future	8.93	108.9232	8.9265	108.9232	0.00
06/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1801	2	1801	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1785	2	1785	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1817	2	1817	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2103	2	2103	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2118	2	2118	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2088	2	2088	2	0.00
06/06/2022	R197 On 04-August-22			Bond Future	329.14	329.0723	329.1402	329.0723	870.00
06/06/2022	R197 On 03-November-22			Bond Future	333.87	333.8079	333.8747	333.8079	0.00
06/06/2022	R197 On 02-February-23			Bond Future	330.70	330.6342	330.6991	330.6342	0.00
06/06/2022	R197 On 04-May-23			Bond Future	336.69	336.6239	336.6875	336.6239	0.00
06/06/2022	R202 On 04-August-22			Bond Future	252.37	252.2961	252.3686	252.2961	6,575.00
06/06/2022	R202 On 03-November-22			Bond Future	256.00	255.9270	255.9988	255.9270	0.00
06/06/2022	R202 On 02-February-23			Bond Future	255.62	255.5486	255.6192	255.5486	0.00
06/06/2022	R202 On 04-May-23			Bond Future	260.25	260.1751	260.2451	260.1751	0.00

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06/06/2022	R209 On 04-August-22			Bond Future	10.84	70.2244	10.8446	70.2244	22,909.00
06/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	664	1	664	1	0.00
06/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	702	1	702	1	0.00
06/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	683	1	683	1	0.00
06/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2121	2	2121	2	0.00
06/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2158	2	2158	2	0.00
06/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2085	2	2085	2	0.00
06/06/2022	R209 On 03-November-22			Bond Future	11.00	68.0743	11.0031	68.0743	4,135.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2110	2	2110	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	3671	4	3671	4	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	930	1	930	1	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2053	2	2053	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2082	2	2082	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	283	0	283	0	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	28	0	28	0	9,500.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	62	0	62	0	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2139	2	2139	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1998	2	1998	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	3641	3	3641	3	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	10166	10	10166	10	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	8630	8	8630	8	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	5841	6	5841	6	9,500.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2046	2	2046	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2070	2	2070	2	9,500.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1137	1	1137	1	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2022	2	2022	2	0.00
06/06/2022	R209 On 02-February-23			Bond Future	11.14	69.1935	11.1432	69.1935	0.00
06/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1703	2	1703	2	0.00
06/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1660	2	1660	2	0.00
06/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1681	2	1681	2	0.00
06/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3500	3	3500	3	0.00
06/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3563	3	3563	3	0.00
06/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3532	3	3532	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R209 On 04-May-23			Bond Future	11.27	67.2845	11.2695	67.2845	0.00
06/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2557	3	2557	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2532	3	2532	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2508	3	2508	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3423	3	3423	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3396	3	3396	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3369	3	3369	3	0.00
06/06/2022	R210 On 04-August-22			Bond Future	226.84	226.7837	226.8408	226.7837	1,025.00
06/06/2022	R210 On 03-November-22			Bond Future	227.14	227.0829	227.1393	227.0829	0.00
06/06/2022	R210 On 02-February-23			Bond Future	230.92	230.8620	230.9172	230.8620	0.00
06/06/2022	R210 On 04-May-23			Bond Future	232.04	231.9847	232.0392	231.9847	0.00
06/06/2022	R213 On 04-August-22			Bond Future	10.31	84.8396	10.3146	84.8396	29,239.00
06/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	441	1	441	1	0.00
06/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	415	1	415	1	0.00
06/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	428	1	428	1	0.00
06/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2507	2	2507	2	0.00
06/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2583	2	2583	2	0.00
06/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2545	2	2545	2	0.00
06/06/2022	R213 On 03-November-22			Bond Future	10.50	82.5031	10.5035	82.5031	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1657	2	1657	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	851	1	851	1	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1213	1	1213	1	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	651	1	651	1	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	113	0	113	0	200.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1611	2	1611	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1634	2	1634	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	131	0	131	0	476.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1589	2	1589	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2228	2	2228	2	200.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	6706	6	6706	6	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2177	2	2177	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2202	2	2202	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7004	7	7004	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3891	4	3891	4	476.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2724	3	2724	3	476.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3394	3	3394	3	200.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2152	2	2152	2	0.00
06/06/2022	R213 On 02-February-23			Bond Future	10.67	83.8581	10.6740	83.8581	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1772	2	1772	2	912.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1364	1	1364	1	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1346	1	1346	1	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	226	0	226	0	476.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	7243	8	7243	8	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1382	2	1382	2	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1609	2	1609	2	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1016	1	1016	1	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3126	3	3126	3	476.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	562	1	562	1	912.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3499	3	3499	3	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	2911	3	2911	3	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	7635	7	7635	7	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4163	4	4163	4	476.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3529	3	3529	3	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3469	3	3469	3	0.00
06/06/2022	R213 On 04-May-23			Bond Future	10.82	81.8145	10.8208	81.8145	0.00
06/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2529	3	2529	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2506	3	2506	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2552	3	2552	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2872	3	2872	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2917	3	2917	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2894	3	2894	3	0.00
06/06/2022	R214 On 04-August-22			Bond Future	11.12	67.1732	11.1203	67.1732	13,186.00
06/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	982	1	982	1	0.00
06/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	1006	1	1006	1	0.00
06/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	1030	1	1030	1	0.00
06/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1789	2	1789	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1757	2	1757	2	0.00
06/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1822	2	1822	2	0.00
06/06/2022	R214 On 03-November-22			Bond Future	11.27	64.8393	11.2734	64.8393	0.00
06/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2347	3	2347	3	0.00
06/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2377	3	2377	3	0.00
06/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2317	2	2317	2	0.00
06/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	1911	2	1911	2	0.00
06/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	1934	2	1934	2	0.00
06/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	1958	2	1958	2	0.00
06/06/2022	R214 On 02-February-23			Bond Future	11.41	65.9046	11.4123	65.9046	0.00
06/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1861	2	1861	2	0.00
06/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1815	2	1815	2	0.00
06/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1838	2	1838	2	0.00
06/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3642	3	3642	3	0.00
06/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3675	4	3675	4	0.00
06/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3609	3	3609	3	0.00
06/06/2022	R214 On 04-May-23			Bond Future	11.53	63.7934	11.5321	63.7934	0.00
06/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2673	3	2673	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2623	3	2623	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2648	3	2648	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3504	3	3504	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3532	3	3532	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3476	3	3476	3	0.00
06/06/2022	R248 On 04-August-22			Bond Future	11.08	84.4916	11.0839	84.4916	200,684.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	204	0	204	0	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1439	2	1439	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1132	1	1132	1	1,700.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	77	0	77	0	1,700.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1374	2	1374	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1407	2	1407	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2068	2	2068	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2107	2	2107	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	5249	5	5249	5	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2437	2	2437	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2030	2	2030	2	50.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	10802	10	10802	10	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6700	6	6700	6	0.00
06/06/2022	R248 On 03-November-22			Bond Future	11.23	81.2660	11.2350	81.2660	0.00
06/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2975	3	2975	3	0.00
06/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	3013	3	3013	3	0.00
06/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	3052	3	3052	3	0.00
06/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2533	2	2533	2	0.00
06/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2504	2	2504	2	0.00
06/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2475	2	2475	2	0.00
06/06/2022	R248 On 02-February-23			Bond Future	11.37	82.6014	11.3719	82.6014	0.00
06/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2359	3	2359	3	0.00
06/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2389	3	2389	3	0.00
06/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2418	3	2418	3	0.00
06/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4413	4	4413	4	0.00
06/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4454	4	4454	4	0.00
06/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4494	4	4494	4	0.00
06/06/2022	R248 On 04-May-23			Bond Future	11.49	79.6502	11.4896	79.6502	0.00
06/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3400	4	3400	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3431	4	3431	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3463	4	3463	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4390	4	4390	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4425	4	4425	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4460	4	4460	4	0.00