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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/06/2022 TO: 06/06/2022

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

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	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
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	89.7831	90.0715	96,915.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	1	0	0	0	800.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	52	0	0	0	800.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	354	0	0	0	0.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	365	0	0	0	0.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	377	0	0	0	0.00
06/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	4515	5	5	5	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	149	0	0	0	800.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2609	2	3	2	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2647	2	3	2	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2686	2	3	2	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	4868	5	5	5	0.00
06/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	8785	8	9	8	0.00
06/06/2022	2030 On 03-November-22			Bond Future	10.21	91.3473	91.0542	91.3473	18,740.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1845	2	2	2	500.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	6418	7	6	7	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1590	2	2	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1567	2	2	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1612	2	2	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	861	1	1	1	500.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3269	3	3	3	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2115	2	2	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	1880	2	2	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2164	2	2	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2139	2	2	2	0.00
06/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	340	0	0	0	500.00

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			Bond Future	10.38	88.8419	88.5432	88.8419	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4459	0	4	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4588	0	5	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1530	2	2	2	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1215	0	1	0	400.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1402	2	1	2	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1151	0	1	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	217	0	0	0	102.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	357	0	0	0	400.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1493	2	1	2	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1511	2	2	2	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1167	1	1	1	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	449	1	0	1	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	958	1	1	1	0.00
06/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	329	0	0	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6639	0	7	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6470	0	6	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4276	4	4	4	102.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7668	7	8	7	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	5975	6	6	6	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3409	3	3	3	102.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3212	3	3	3	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1148	0	1	0	400.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3857	0	4	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3734	0	4	0	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3826	4	4	4	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3267	3	3	3	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3240	3	3	3	0.00
06/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1190	0	1	0	0.00
06/06/2022	2030 On 04-May-23			Bond Future	10.54	90.4369	90.1321	90.4369	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5766	6	6	6	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	7146	7	7	7	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2666	3	3	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	2030 On 04-May-23	0000000	Call	Bond Future	939	1	1	1	150.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4883	5	5	5	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2618	3	3	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2642	3	3	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1216	1	1	1	400.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1573	2	2	2	1,080.00
06/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	422	0	0	0	400.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	7323	7	7	7	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3954	4	4	4	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4598	4	5	4	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2668	3	3	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5243	5	5	5	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2688	3	3	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1457	1	1	1	150.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2648	3	3	3	0.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	874	1	1	1	1,080.00
06/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1186	1	1	1	400.00
06/06/2022	2032 On 04-August-22			Bond Future	10.47	90.0363	89.6550	90.0363	79,012.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	7307	8	7	8	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2066	0	2	0	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	3242	4	3	4	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5943	6	6	6	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	707	1	1	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1410	2	1	2	900.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	516	1	1	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	688	1	1	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	800.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	23	0	0	0	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	122	0	0	0	800.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	726	1	1	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	174	0	0	0	900.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2198	2	2	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	2032 On 04-August-22	0000000	Put	Bond Future	4358	4	4	4	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2161	2	2	2	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	6137	6	6	6	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	8722	8	9	8	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2584	2	3	2	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1271	1	1	1	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3947	4	4	4	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2125	2	2	2	0.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	101	0	0	0	800.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	445	0	0	0	7,500.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	850	0	1	0	7,500.00
06/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	45	0	0	0	0.00
06/06/2022	2032 On 03-November-22			Bond Future	10.66	87.1607	86.7733	87.1607	87,931.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	5207	6	5	6	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	8364	9	8	9	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1784	2	2	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	2051	2	2	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	2079	2	2	2	750.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	157	0	0	0	500.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	834	1	1	1	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	106	0	0	0	180.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1011	1	1	1	500.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1609	2	2	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	920	1	1	1	0.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	553	1	1	1	750.00
06/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	121	0	0	0	454.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7379	7	7	7	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4593	4	5	4	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3815	4	4	4	454.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7659	7	8	7	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3625	3	4	3	180.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	6830	6	7	6	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2322	2	2	2	180.00

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06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2521	2	3	2	454.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3441	3	3	3	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2034	2	2	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2059	2	2	2	0.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	258	0	0	0	750.00
06/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	678	1	1	1	500.00
06/06/2022	2032 On 02-February-23			Bond Future	10.83	88.5937	88.1992	88.5937	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	6016	6	6	6	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	9575	10	10	10	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1515	2	2	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1535	2	2	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1108	1	1	1	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	219	0	0	0	454.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	300	0	0	0	500.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5450	6	5	6	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1555	2	2	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1767	2	2	2	0.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	2165	2	2	2	750.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1213	1	1	1	500.00
06/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	746	1	1	1	750.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5585	5	6	5	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4412	4	4	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	2978	3	3	3	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3471	3	3	3	454.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3789	4	4	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1160	1	1	1	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	7674	7	8	7	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8516	8	9	8	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4632	4	5	4	454.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3822	4	4	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3855	4	4	4	0.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	402	0	0	0	750.00
06/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1010	1	1	1	500.00

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06/06/2022	2032 On 04-May-23			Bond Future	10.98	86.0250	85.6228	86.0250	0.00
06/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2664	3	3	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2689	3	3	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2714	3	3	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3150	3	3	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3176	3	3	3	0.00
06/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3201	3	3	3	0.00
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	82.2470	82.6169	134,438.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	68	0	0	0	50.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	3156	3	3	3	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1242	1	1	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	2269	3	2	3	1,050.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1186	1	1	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1214	1	1	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	5719	6	6	6	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	208	0	0	0	1,050.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1878	2	2	2	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1947	2	2	2	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1059	1	1	1	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	689	1	1	1	50.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	6011	6	6	6	0.00
06/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1913	2	2	2	50.00
06/06/2022	2037 On 03-November-22			Bond Future	11.18	83.7873	83.4116	83.7873	0.00
06/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2791	3	3	3	0.00
06/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2861	3	3	3	0.00
06/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2826	3	3	3	0.00
06/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2067	2	2	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	2037 On 03-November-22	0000000	Put	Bond Future	2043	2	2	2	0.00
06/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2019	2	2	2	0.00
06/06/2022	2037 On 02-February-23			Bond Future	11.33	80.9079	80.5252	80.9079	0.00
06/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	2136	2	2	2	0.00
06/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	2084	2	2	2	0.00
06/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	2110	2	2	2	0.00
06/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3859	4	4	4	0.00
06/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3894	4	4	4	0.00
06/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3824	4	4	4	0.00
06/06/2022	2037 On 04-May-23			Bond Future	11.47	82.3617	81.9717	82.3617	0.00
06/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2997	3	3	3	0.00
06/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2941	3	3	3	0.00
06/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2969	3	3	3	0.00
06/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3911	4	4	4	0.00
06/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3941	4	4	4	0.00
06/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3880	4	4	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	84.0282	84.3576	120,043.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	4	0	0	0	460.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	549	1	1	1	460.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1350	2	1	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	7081	7	7	7	0.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1381	2	1	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1413	2	1	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	1904	2	2	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	141	0	0	0	460.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	10377	10	10	10	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	1940	2	2	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 04-August-22	0000000	Put	Bond Future	1976	2	2	2	0.00
06/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3443	3	3	3	0.00
06/06/2022	2040 On 03-November-22			Bond Future	11.29	85.5527	85.2181	85.5527	3,965.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2996	3	3	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2959	3	3	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	8017	8	8	8	0.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	953	1	1	1	1,100.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2271	2	2	2	1,100.00
06/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2923	3	3	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2830	3	3	3	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2193	2	2	2	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	565	1	1	1	1,100.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	4901	5	5	5	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2248	2	2	2	0.00
06/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2220	2	2	2	0.00
06/06/2022	2040 On 02-February-23			Bond Future	11.43	82.4520	82.1111	82.4520	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2203	2	2	2	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2231	2	2	2	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	485	0	0	0	400.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	459	0	0	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	6423	0	6	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	6555	0	7	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1836	0	2	0	400.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2259	2	2	2	0.00
06/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1762	0	2	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4287	4	4	4	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4933	0	5	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1491	0	1	0	400.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1532	0	2	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9073	0	9	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	8878	0	9	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5061	0	5	0	0.00
06/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4326	4	4	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	2040 On 02-February-23	0000000	Put	Bond Future	4365	4	4	4	0.00
06/06/2022	2040 On 04-May-23			Bond Future	11.57	83.9341	83.5864	83.9341	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	3220	3	3	3	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	638	1	1	1	400.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	3190	3	3	3	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1877	2	2	2	400.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	3251	3	3	3	0.00
06/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	8467	9	8	9	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1428	1	1	1	400.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4121	4	4	4	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	6084	6	6	6	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4187	4	4	4	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	10144	10	10	10	0.00
06/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4154	4	4	4	0.00
06/06/2022	2044 On 04-August-22			Bond Future	11.15	81.1579	80.8213	81.1579	76,692.00
06/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1539	2	2	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1506	2	2	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1473	2	1	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	1930	2	2	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	1895	2	2	2	0.00
06/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	1859	2	2	2	0.00
06/06/2022	2044 On 03-November-22			Bond Future	11.30	82.3076	81.9658	82.3076	0.00
06/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2940	3	3	3	0.00
06/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2977	3	3	3	0.00
06/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	3014	3	3	3	0.00
06/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2294	2	2	2	0.00
06/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2322	2	2	2	0.00
06/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2351	2	2	2	0.00
06/06/2022	2044 On 02-February-23			Bond Future	11.44	79.2789	78.9306	79.2789	0.00
06/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2419	3	2	3	0.00
06/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2361	3	2	3	0.00
06/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2390	3	2	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	2044 On 02-February-23	0000000	Put	Bond Future	4308	4	4	4	0.00
06/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4347	4	4	4	0.00
06/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4270	4	4	4	0.00
06/06/2022	2044 On 04-May-23			Bond Future	11.57	80.7040	80.3489	80.7040	0.00
06/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3344	4	3	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3314	4	3	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3282	3	3	3	0.00
06/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4296	4	4	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4262	4	4	4	0.00
06/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4228	4	4	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
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

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	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
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

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	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	76.5919	76.8850	350.00
06/06/2022	ES33 On 03-November-22			Bond Future	12.06	74.2099	73.9122	74.2099	0.00
06/06/2022	ES33 On 02-February-23			Bond Future	12.26	75.4473	75.1439	75.4473	0.00
06/06/2022	ES33 On 04-May-23			Bond Future	12.45	73.0275	72.7181	73.0275	0.00
06/06/2022	ES42 On 04-August-22			Bond Future	12.22	75.2236	74.9430	75.2236	4,769.00
06/06/2022	ES42 On 03-November-22			Bond Future	12.42	72.0469	71.7618	72.0469	0.00
06/06/2022	ES42 On 02-February-23			Bond Future	12.61	73.2503	72.9598	73.2503	0.00
06/06/2022	ES42 On 04-May-23			Bond Future	12.78	70.3186	70.0222	70.3186	0.00
06/06/2022	GOVI On 04-August-22			GOVI	835.53	830.9920	835.5250	830.9920	1,111.00

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 04-August-22	0000000	Call	GOVI	162650	12	16	12	0.00
06/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	162550	12	16	12	0.00
06/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	162450	12	16	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
06/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	270220	22	27	22	0.00
06/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	270420	22	27	22	0.00
06/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	270320	22	27	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	10	6	0.00
06/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	105000	6	11	6	0.00
06/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	104900	6	10	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	24	19	0.00
06/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	238060	19	24	19	0.00
06/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	238160	19	24	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

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	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
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	0.1077	0.1077	0.00
06/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0750	95.0750	95.0750	0.00
06/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.02	94.9750	94.9850	94.9750	0.00
06/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.42	94.5900	94.5800	94.5900	0.00
06/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.54	94.4850	94.4650	94.4850	0.00
06/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.89	94.1200	94.1100	94.1200	0.00
06/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.99	94.0400	94.0100	94.0400	0.00
06/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.35	93.6800	93.6500	93.6800	68.00
06/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.81	93.2350	93.1950	93.2350	0.00
06/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.19	92.8500	92.8100	92.8500	0.00
06/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.39	92.6600	92.6150	92.6600	75.00

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	JBAF On 20-December-23			Jibar Tradeable Future	7.57	92.4850	92.4350	92.4850	172.00
06/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.67	92.3850	92.3350	92.3850	0.00
06/06/2022	R023 On 04-August-22			Bond Future	5.60	104.5992	104.5925	104.5992	22,183.00
06/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	264	0	0	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	268	0	0	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	273	0	0	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	25	0	0	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	26	0	0	0	0.00
06/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	27	0	0	0	0.00
06/06/2022	R023 On 03-November-22			Bond Future	5.48	102.1633	102.1558	102.1633	0.00
06/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	271	0	0	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	265	0	0	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	268	0	0	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	0	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	30	0	0	0	0.00
06/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	0	0	0.00
06/06/2022	R035 On 04-August-22			Bond Future	10.81	91.1759	90.8086	91.1759	128,822.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	755	1	1	1	400.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1286	2	1	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	2711	3	3	3	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7935	8	8	8	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	41	0	0	0	100.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7	0	0	0	400.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1012	1	1	1	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1228	1	1	1	0.00
06/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1257	1	1	1	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1733	2	2	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1766	2	2	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2047	2	2	2	100.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	760	1	1	1	100.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	8381	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	6281	6	6	6	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2481	2	2	2	0.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	57	0	0	0	400.00
06/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1700	2	2	2	0.00
06/06/2022	R035 On 03-November-22			Bond Future	10.98	87.9817	87.6086	87.9817	3,020.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2890	3	3	3	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2855	3	3	3	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	734	1	1	1	1,000.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	196	0	0	0	582.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2926	3	3	3	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	9649	10	10	10	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2579	3	3	3	1,000.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1252	1	1	1	0.00
06/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2381	3	2	3	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2348	2	2	2	582.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3785	4	4	4	582.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	299	0	0	0	1,000.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	1943	2	2	2	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	7588	7	8	7	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4974	5	5	5	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	1990	2	2	2	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	1966	2	2	2	0.00
06/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2188	2	2	2	0.00
06/06/2022	R035 On 02-February-23			Bond Future	11.15	89.4273	89.0473	89.4273	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	6004	0	6	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	11383	12	11	12	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2618	3	3	3	1,000.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2647	3	3	3	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2096	2	2	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2122	2	2	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	907	1	1	1	1,000.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1567	0	2	0	400.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5839	0	6	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	R035 On 02-February-23	0000000	Call	Bond Future	2148	2	2	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1612	2	2	2	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1479	0	1	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	376	0	0	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	406	0	0	0	400.00
06/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	348	0	0	0	582.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8684	8	9	8	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8212	0	8	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4752	0	5	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4594	0	5	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4517	4	5	4	582.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6057	6	6	6	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3720	4	4	4	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	398	0	0	0	1,000.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8447	0	8	0	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3754	4	4	4	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3788	4	4	4	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3149	3	3	3	582.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3179	3	3	3	0.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1321	0	1	0	400.00
06/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1371	0	1	0	0.00
06/06/2022	R035 On 04-May-23			Bond Future	11.28	86.5346	86.1471	86.5346	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	3187	3	3	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	546	1	1	1	400.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	3158	3	3	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	7720	8	8	8	0.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1654	2	2	2	400.00
06/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	3129	3	3	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	5701	5	6	5	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1360	1	1	1	400.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3557	3	4	3	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	9343	9	9	9	0.00
06/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3615	3	4	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 04-May-23	0000000	Put	Bond Future	3586	3	4	3	0.00
06/06/2022	R186 On 04-August-22			Bond Future	8.44	108.9425	108.7939	108.9425	81,009.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	5	0	0	0	3,600.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	394	0	0	0	0.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	405	0	0	0	0.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	232	0	0	0	3,600.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	417	0	0	0	0.00
06/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	4918	5	5	5	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	42	0	0	0	3,600.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1523	1	2	1	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1549	1	2	1	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1575	1	2	1	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	5755	6	6	6	0.00
06/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2063	2	2	2	0.00
06/06/2022	R186 On 03-November-22			Bond Future	8.64	110.4842	110.3329	110.4842	11,129.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1194	1	1	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1940	2	2	2	0.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	714	1	1	1	4,310.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1176	1	1	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1158	1	1	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1543	1	2	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	984	1	1	1	4,310.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1525	1	2	1	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2172	2	2	2	0.00
06/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1508	1	2	1	0.00
06/06/2022	R186 On 02-February-23			Bond Future	8.80	107.0044	106.8495	107.0044	0.00
06/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	989	1	1	1	0.00
06/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	976	1	1	1	0.00
06/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	963	1	1	1	0.00
06/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2563	2	3	2	0.00
06/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2542	2	3	2	0.00
06/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2522	2	3	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 04-May-23			Bond Future	8.93	108.9232	108.7646	108.9232	0.00
06/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1801	2	2	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1785	2	2	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1817	2	2	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2103	2	2	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2118	2	2	2	0.00
06/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2088	2	2	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
06/06/2022	R209 On 04-August-22			Bond Future	10.84	70.2244	69.9038	70.2244	22,909.00
06/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	664	1	1	1	0.00
06/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	702	1	1	1	0.00
06/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	683	1	1	1	0.00
06/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2121	2	2	2	0.00
06/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2158	2	2	2	0.00
06/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2085	2	2	2	0.00
06/06/2022	R209 On 03-November-22			Bond Future	11.00	68.0743	67.7488	68.0743	4,135.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2110	2	2	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	3671	4	4	4	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	930	1	1	1	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2053	2	2	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2082	2	2	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	283	0	0	0	0.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	28	0	0	0	9,500.00
06/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	62	0	0	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	R209 On 03-November-22	0000000	Call	Bond Future	2139	2	2	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1998	2	2	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	3641	3	4	3	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	10166	10	10	10	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	8630	8	9	8	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	5841	6	6	6	9,500.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2046	2	2	2	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2070	2	2	2	9,500.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1137	1	1	1	0.00
06/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2022	2	2	2	0.00
06/06/2022	R209 On 02-February-23			Bond Future	11.14	69.1935	68.8619	69.1935	0.00
06/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1703	2	2	2	0.00
06/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1660	2	2	2	0.00
06/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1681	2	2	2	0.00
06/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3500	3	3	3	0.00
06/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3563	3	4	3	0.00
06/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3532	3	4	3	0.00
06/06/2022	R209 On 04-May-23			Bond Future	11.27	67.2845	66.9466	67.2845	0.00
06/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2557	3	3	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2532	3	3	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2508	3	3	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3423	3	3	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3396	3	3	3	0.00
06/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3369	3	3	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	84.5464	84.8396	29,239.00
06/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	441	1	0	1	0.00
06/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	415	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	428	1	0	1	0.00
06/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2507	2	3	2	0.00
06/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2583	2	3	2	0.00
06/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2545	2	3	2	0.00
06/06/2022	R213 On 03-November-22			Bond Future	10.50	82.5031	82.2052	82.5031	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1657	2	2	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	851	1	1	1	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1213	1	1	1	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	651	1	1	1	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	113	0	0	0	200.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1611	2	2	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1634	2	2	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	131	0	0	0	476.00
06/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1589	2	2	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2228	2	2	2	200.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	6706	6	7	6	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2177	2	2	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2202	2	2	2	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7004	7	7	7	0.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3891	4	4	4	476.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2724	3	3	3	476.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3394	3	3	3	200.00
06/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2152	2	2	2	0.00
06/06/2022	R213 On 02-February-23			Bond Future	10.67	83.8581	83.5546	83.8581	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1772	2	2	2	912.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1364	1	1	1	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1346	1	1	1	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	226	0	0	0	476.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	7243	8	7	8	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1382	2	1	2	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1609	2	2	2	0.00
06/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1016	1	1	1	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3126	3	3	3	476.00

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 02-February-23	0000000	Put	Bond Future	562	1	1	1	912.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3499	3	3	3	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	2911	3	3	3	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	7635	7	8	7	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4163	4	4	4	476.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3529	3	4	3	0.00
06/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3469	3	3	3	0.00
06/06/2022	R213 On 04-May-23			Bond Future	10.82	81.8145	81.5048	81.8145	0.00
06/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2529	3	3	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2506	3	3	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2552	3	3	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2872	3	3	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2917	3	3	3	0.00
06/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2894	3	3	3	0.00
06/06/2022	R214 On 04-August-22			Bond Future	11.12	67.1732	66.8985	67.1732	13,186.00
06/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	982	1	1	1	0.00
06/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	1006	1	1	1	0.00
06/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	1030	1	1	1	0.00
06/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1789	2	2	2	0.00
06/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1757	2	2	2	0.00
06/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1822	2	2	2	0.00
06/06/2022	R214 On 03-November-22			Bond Future	11.27	64.8393	64.5604	64.8393	0.00
06/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2347	3	2	3	0.00
06/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2377	3	2	3	0.00
06/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2317	2	2	2	0.00
06/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	1911	2	2	2	0.00
06/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	1934	2	2	2	0.00
06/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	1958	2	2	2	0.00
06/06/2022	R214 On 02-February-23			Bond Future	11.41	65.9046	65.6205	65.9046	0.00
06/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1861	2	2	2	0.00
06/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1815	2	2	2	0.00
06/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1838	2	2	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 02-February-23	0000000	Put	Bond Future	3642	3	4	3	0.00
06/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3675	4	4	4	0.00
06/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3609	3	4	3	0.00
06/06/2022	R214 On 04-May-23			Bond Future	11.53	63.7934	63.5036	63.7934	0.00
06/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2673	3	3	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2623	3	3	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2648	3	3	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3504	3	4	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3532	3	4	3	0.00
06/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3476	3	3	3	0.00
06/06/2022	R248 On 04-August-22			Bond Future	11.08	84.4916	84.1434	84.4916	200,684.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	4	0	0	0	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	204	0	0	0	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1439	2	1	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1132	1	1	1	1,700.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	77	0	0	0	1,700.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1374	2	1	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1407	2	1	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2068	2	2	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2107	2	2	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	5249	5	5	5	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2437	2	2	2	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2030	2	2	2	50.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	10802	10	11	10	0.00
06/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6700	6	7	6	0.00
06/06/2022	R248 On 03-November-22			Bond Future	11.23	81.2660	80.9123	81.2660	0.00
06/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2975	3	3	3	0.00
06/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	3013	3	3	3	0.00
06/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	3052	3	3	3	0.00
06/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2533	2	3	2	0.00
06/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2504	2	3	2	0.00
06/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2475	2	2	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 02-February-23			Bond Future	11.37	82.6014	82.2413	82.6014	0.00
06/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2359	3	2	3	0.00
06/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2389	3	2	3	0.00
06/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2418	3	2	3	0.00
06/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4413	4	4	4	0.00
06/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4454	4	4	4	0.00
06/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4494	4	4	4	0.00
06/06/2022	R248 On 04-May-23			Bond Future	11.49	79.6502	79.2829	79.6502	0.00
06/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3400	4	3	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3431	4	3	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3463	4	3	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4390	4	4	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4425	4	4	4	0.00
06/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4460	4	4	4	0.00