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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
10/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	2025 On 04-August-22			Bond Future	161.89	162.2663	161.8925	162.2663	7,305.00
10/06/2022	2025 On 03-November-22			Bond Future	164.22	164.6042	164.2240	164.6042	0.00
10/06/2022	2025 On 02-February-23			Bond Future	165.23	165.6194	165.2314	165.6194	0.00
10/06/2022	2025 On 04-May-23			Bond Future	168.20	168.5931	168.1970	168.5931	0.00
10/06/2022	2029 On 04-August-22			Bond Future	120.66	120.6240	120.6567	120.6240	3,323.00
10/06/2022	2029 On 03-November-22			Bond Future	121.15	121.1173	121.1495	121.1173	0.00
10/06/2022	2029 On 02-February-23			Bond Future	123.13	123.1018	123.1336	123.1018	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
10/06/2022	2029 On 04-May-23			Bond Future	124.06	124.0290	124.0603	124.0290	0.00
10/06/2022	2030 On 04-August-22			Bond Future	10.33	89.3680	10.3314	89.3680	99,215.00
10/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
10/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	800.00
10/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	87	0	87	0	0.00
10/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	92	0	92	0	0.00
10/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	96	0	96	0	0.00
10/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	3141	4	3141	4	0.00
10/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	282	0	282	0	800.00
10/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3835	3	3835	3	0.00
10/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3880	3	3880	3	0.00
10/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3926	3	3926	3	0.00
10/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	6328	5	6328	5	0.00
10/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	10291	9	10291	9	0.00
10/06/2022	2030 On 03-November-22			Bond Future	10.54	90.6350	10.5383	90.6350	18,740.00
10/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1075	2	1075	2	500.00
10/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	5043	6	5043	6	0.00
10/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	892	1	892	1	0.00
10/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	877	1	877	1	0.00
10/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	908	1	908	1	0.00
10/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	409	1	409	1	500.00
10/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	4344	3	4344	3	0.00
10/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2938	2	2938	2	0.00
10/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2636	2	2636	2	0.00
10/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3000	2	3000	2	0.00
10/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2969	2	2969	2	0.00
10/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	492	0	492	0	500.00
10/06/2022	2030 On 02-February-23			Bond Future	10.73	88.0947	10.7313	88.0947	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3226	4	3226	4	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3342	4	3342	4	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	882	1	882	1	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	662	1	662	1	400.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	792	1	792	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
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	618	1	618	1	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	101	0	101	0	102.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	171	0	171	0	400.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	856	1	856	1	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	869	1	869	1	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	629	1	629	1	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	214	0	214	0	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	491	1	491	1	0.00
10/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	159	0	159	0	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8044	7	8044	7	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7859	7	7859	7	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	5384	5	5384	5	102.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	9127	8	9127	8	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7315	6	7315	6	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4373	4	4373	4	102.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4139	3	4139	3	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1477	1	1477	1	400.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4899	4	4899	4	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4756	4	4756	4	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4863	4	4863	4	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4205	3	4205	3	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4172	3	4172	3	0.00
10/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1533	1	1533	1	0.00
10/06/2022	2030 On 04-May-23			Bond Future	10.91	89.6630	10.9102	89.6630	0.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4412	5	4412	5	0.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5710	7	5710	7	0.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1755	2	1755	2	0.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	493	1	493	1	150.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	3607	4	3607	4	0.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1718	2	1718	2	0.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1736	2	1736	2	0.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	656	1	656	1	400.00
10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	907	1	907	1	1,080.00

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10/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	207	0	207	0	400.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	8724	8	8724	8	0.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4905	4	4905	4	0.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5655	5	5655	5	0.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3379	3	3379	3	0.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	6414	5	6414	5	0.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3404	3	3404	3	0.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1797	1	1797	1	150.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3353	3	3353	3	0.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1055	1	1055	1	1,080.00
10/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1449	1	1449	1	400.00
10/06/2022	2032 On 04-August-22			Bond Future	10.79	89.2393	10.7851	89.2393	79,278.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5683	7	5683	7	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1034	2	1034	2	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1937	3	1937	3	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	4374	6	4374	6	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	228	0	228	0	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	609	1	609	1	900.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	142	0	142	0	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	219	0	219	0	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2	0	2	0	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	18	0	18	0	800.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	237	1	237	1	0.00
10/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	30	0	30	0	900.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3396	2	3396	2	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5921	5	5921	5	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3350	2	3350	2	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	7784	7	7784	7	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	10388	9	10388	9	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3878	3	3878	3	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2138	1	2138	1	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5471	4	5471	4	0.00

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10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3303	2	3303	2	0.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	199	0	199	0	800.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	809	0	809	0	7,500.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1487	1	1487	1	7,500.00
10/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	89	0	89	0	0.00
10/06/2022	2032 On 03-November-22			Bond Future	10.99	86.3536	10.9856	86.3536	87,936.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	3828	5	3828	5	0.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	6795	8	6795	8	0.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1009	1	1009	1	0.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1202	2	1202	2	0.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1223	2	1223	2	750.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	54	0	54	0	500.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	372	1	372	1	0.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	34	0	34	0	180.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	480	1	480	1	500.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	885	1	885	1	0.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	424	1	424	1	0.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	216	0	216	0	750.00
10/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	40	0	40	0	454.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8988	8	8988	8	0.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	5946	5	5946	5	0.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	5043	4	5043	4	454.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	9277	8	9277	8	0.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4819	4	4819	4	180.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8417	7	8417	7	0.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3237	2	3237	2	180.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3488	3	3488	3	454.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4601	4	4601	4	0.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2868	2	2868	2	0.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2900	2	2900	2	0.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	379	0	379	0	750.00
10/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	990	1	990	1	500.00
10/06/2022	2032 On 02-February-23			Bond Future	11.17	87.7509	11.1700	87.7509	0.00

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10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4546	6	4546	6	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	7979	9	7979	9	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	823	1	823	1	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	838	1	838	1	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	543	1	543	1	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	92	0	92	0	454.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	132	0	132	0	500.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4028	5	4028	5	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	852	1	852	1	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1008	1	1008	1	0.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1306	2	1306	2	750.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	612	1	612	1	500.00
10/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	333	1	333	1	750.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	6911	6	6911	6	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5551	5	5551	5	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3859	3	3859	3	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4452	4	4452	4	454.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4826	4	4826	4	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1478	1	1478	1	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	9246	8	9246	8	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	10129	9	10129	9	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5807	5	5807	5	454.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4865	4	4865	4	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4904	4	4904	4	0.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	546	0	546	0	750.00
10/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1280	1	1280	1	500.00
10/06/2022	2032 On 04-May-23			Bond Future	11.34	85.1542	11.3378	85.1542	0.00
10/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	1753	2	1753	2	0.00
10/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	1772	2	1772	2	0.00
10/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	1793	2	1793	2	0.00
10/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	4013	3	4013	3	0.00
10/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	4043	3	4043	3	0.00
10/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	4074	3	4074	3	0.00

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10/06/2022	2033 On 04-August-22			Bond Future	114.98	115.4853	114.9780	115.4853	7,122.00
10/06/2022	2033 On 03-November-22			Bond Future	115.31	115.8211	115.3058	115.8211	0.00
10/06/2022	2033 On 02-February-23			Bond Future	117.19	117.7186	117.1940	117.7186	0.00
10/06/2022	2033 On 04-May-23			Bond Future	117.93	118.4648	117.9298	118.4648	0.00
10/06/2022	2037 On 04-August-22			Bond Future	11.35	81.5848	11.3484	81.5848	135,028.00
10/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	7	0	7	0	50.00
10/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1704	3	1704	3	0.00
10/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	454	1	454	1	0.00
10/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1066	2	1066	2	1,050.00
10/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	425	1	425	1	0.00
10/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	440	1	440	1	0.00
10/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	3890	5	3890	5	0.00
10/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	421	0	421	0	1,050.00
10/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	3132	2	3132	2	0.00
10/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	3228	2	3228	2	0.00
10/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1897	1	1897	1	0.00
10/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1279	1	1279	1	50.00
10/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	7992	7	7992	7	0.00
10/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	3180	2	3180	2	50.00
10/06/2022	2037 On 03-November-22			Bond Future	11.53	82.7416	11.5285	82.7416	2,000.00
10/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1645	2	1645	2	0.00
10/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1697	2	1697	2	0.00
10/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1671	2	1671	2	0.00
10/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2991	2	2991	2	0.00
10/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2958	2	2958	2	0.00
10/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2924	2	2924	2	0.00
10/06/2022	2037 On 02-February-23			Bond Future	11.70	79.8237	11.6979	79.8237	0.00
10/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1212	2	1212	2	0.00
10/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1174	2	1174	2	0.00
10/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1193	2	1193	2	0.00
10/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	5067	4	5067	4	0.00
10/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	5109	4	5109	4	0.00
10/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	5025	4	5025	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
10/06/2022	2037 On 04-May-23			Bond Future	11.85	81.2461	11.8541	81.2461	0.00
10/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	1879	2	1879	2	0.00
10/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	1836	2	1836	2	0.00
10/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	1858	2	1858	2	0.00
10/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4973	4	4973	4	0.00
10/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	5011	4	5011	4	0.00
10/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4936	4	4936	4	0.00
10/06/2022	2038 On 04-August-22			Bond Future	129.89	130.6835	129.8942	130.6835	4,102.00
10/06/2022	2038 On 03-November-22			Bond Future	131.77	132.5666	131.7651	132.5666	0.00
10/06/2022	2038 On 02-February-23			Bond Future	132.03	132.8471	132.0312	132.8471	0.00
10/06/2022	2038 On 04-May-23			Bond Future	134.40	135.2336	134.4021	135.2336	0.00
10/06/2022	2040 On 04-August-22			Bond Future	11.48	83.2137	11.4754	83.2137	125,533.00
10/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	460.00
10/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	117	0	117	0	460.00
10/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	466	1	466	1	0.00
10/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	4953	6	4953	6	0.00
10/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	482	1	482	1	0.00
10/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	498	1	498	1	0.00
10/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3280	2	3280	2	0.00
10/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	304	0	304	0	460.00
10/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	12665	11	12665	11	0.00
10/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3331	2	3331	2	0.00
10/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3383	2	3383	2	0.00
10/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	5301	4	5301	4	0.00
10/06/2022	2040 On 03-November-22			Bond Future	11.65	84.3937	11.6509	84.3937	3,965.00
10/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1777	2	1777	2	0.00
10/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1722	2	1722	2	0.00
10/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	6059	7	6059	7	0.00
10/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	413	1	413	1	1,100.00
10/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1254	2	1254	2	1,100.00
10/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1749	2	1749	2	0.00
10/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3297	3	3297	3	0.00
10/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	4135	3	4135	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
10/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	930	1	930	1	1,100.00
10/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	6684	5	6684	5	0.00
10/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3370	3	3370	3	0.00
10/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3333	3	3333	3	0.00
10/06/2022	2040 On 02-February-23			Bond Future	11.82	81.2523	11.8161	81.2523	0.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1209	2	1209	2	0.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1228	2	1228	2	0.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	192	0	192	0	400.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	180	0	180	0	0.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	4597	6	4597	6	0.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	4715	6	4715	6	0.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	952	1	952	1	400.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1248	2	1248	2	0.00
10/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	901	1	901	1	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5659	5	5659	5	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	6431	5	6431	5	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	2032	2	2032	2	400.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	2087	2	2087	2	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	11176	10	11176	10	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10967	10	10967	10	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	6582	5	6582	5	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5705	5	5705	5	0.00
10/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5752	5	5752	5	0.00
10/06/2022	2040 On 04-May-23			Bond Future	11.97	82.7005	11.9684	82.7005	0.00
10/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1968	3	1968	3	0.00
10/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	271	0	271	0	400.00
10/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	981	1	981	1	400.00
10/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1944	3	1944	3	0.00
10/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1991	3	1991	3	0.00
10/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	6439	8	6439	8	0.00
10/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1837	1	1837	1	400.00
10/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	5298	4	5298	4	0.00
10/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	5379	4	5379	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
10/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	7625	6	7625	6	0.00
10/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	12214	11	12214	11	0.00
10/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	5338	4	5338	4	0.00
10/06/2022	2044 On 04-August-22			Bond Future	11.51	79.9545	11.5150	79.9545	75,998.00
10/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	531	1	531	1	0.00
10/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	514	1	514	1	0.00
10/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	498	1	498	1	0.00
10/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	3387	2	3387	2	0.00
10/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	3336	2	3336	2	0.00
10/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	3284	2	3284	2	0.00
10/06/2022	2044 On 03-November-22			Bond Future	11.68	81.0882	11.6823	81.0882	0.00
10/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1641	2	1641	2	0.00
10/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1614	2	1614	2	0.00
10/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1668	2	1668	2	0.00
10/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	248	0	248	0	1,600.00
10/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1387	0	1387	0	1,600.00
10/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3856	0	3856	0	0.00
10/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	7593	0	7593	0	0.00
10/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3413	3	3413	3	0.00
10/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3452	3	3452	3	0.00
10/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3491	3	3491	3	0.00
10/06/2022	2044 On 02-February-23			Bond Future	11.84	78.0186	11.8398	78.0186	0.00
10/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1314	2	1314	2	0.00
10/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1293	2	1293	2	0.00
10/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1273	2	1273	2	0.00
10/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5786	5	5786	5	0.00
10/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5739	5	5739	5	0.00
10/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5692	5	5692	5	0.00
10/06/2022	2044 On 04-May-23			Bond Future	11.98	79.4093	11.9845	79.4093	0.00
10/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	1998	3	1998	3	0.00
10/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	1974	3	1974	3	0.00
10/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	1950	3	1950	3	0.00
10/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5547	5	5547	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5506	5	5506	5	0.00
10/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5465	4	5465	4	0.00
10/06/2022	2046 On 04-August-22			Bond Future	118.73	120.2876	118.7282	120.2876	16,569.00
10/06/2022	2046 On 03-November-22			Bond Future	118.48	120.0650	118.4824	120.0650	1,566.00
10/06/2022	2046 On 02-February-23			Bond Future	120.42	122.0330	120.4235	122.0330	0.00
10/06/2022	2046 On 04-May-23			Bond Future	120.57	122.2094	120.5698	122.2094	0.00
10/06/2022	2050 On 04-August-22			Bond Future	120.91	122.6977	120.9059	122.6977	11,293.00
10/06/2022	2050 On 03-November-22			Bond Future	122.65	124.4654	122.6469	124.4654	0.00
10/06/2022	2050 On 02-February-23			Bond Future	122.55	124.4040	122.5547	124.4040	0.00
10/06/2022	2050 On 04-May-23			Bond Future	124.75	126.6383	124.7549	126.6383	0.00
10/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	AL37 On 04-August-22			Index Future	817.79	823.7560	817.7880	823.7560	0.00
10/06/2022	AL37 On 03-November-22			Index Future	829.48	835.5420	829.4820	835.5420	0.00
10/06/2022	AL37 On 02-February-23			Index Future	842.86	849.0270	842.8620	849.0270	0.00
10/06/2022	AL37 On 04-May-23			Index Future	857.78	864.0590	857.7790	864.0590	0.00
10/06/2022	AL7T On 04-August-22			Index Future	927.16	939.2870	927.1550	939.2870	0.00
10/06/2022	AL7T On 03-November-22			Index Future	940.41	952.7260	940.4140	952.7260	0.00
10/06/2022	AL7T On 02-February-23			Index Future	955.58	968.1010	955.5840	968.1010	0.00
10/06/2022	AL7T On 04-May-23			Index Future	972.50	985.2420	972.4950	985.2420	0.00
10/06/2022	ALBI On 04-August-22			Index Future	822.09	833.6810	822.0890	833.6810	136.00
10/06/2022	ALBI On 03-November-22			Index Future	833.85	845.6090	833.8460	845.6090	0.00
10/06/2022	ALBI On 02-February-23			Index Future	847.30	859.2550	847.2960	859.2550	0.00
10/06/2022	ALBI On 04-May-23			Index Future	862.29	874.4690	862.2910	874.4690	0.00
10/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2022	ES33 On 04-August-22			Bond Future	12.17	76.0731	12.1698	76.0731	350.00
10/06/2022	ES33 On 03-November-22			Bond Future	12.40	73.3873	12.4050	73.3873	0.00
10/06/2022	ES33 On 02-February-23			Bond Future	12.63	74.5920	12.6312	74.5920	0.00
10/06/2022	ES33 On 04-May-23			Bond Future	12.84	72.1459	12.8382	72.1459	0.00
10/06/2022	ES42 On 04-August-22			Bond Future	12.58	74.2246	12.5775	74.2246	4,769.00
10/06/2022	ES42 On 03-November-22			Bond Future	12.79	71.0346	12.7947	71.0346	0.00
10/06/2022	ES42 On 02-February-23			Bond Future	13.00	72.2025	12.9963	72.2025	0.00
10/06/2022	ES42 On 04-May-23			Bond Future	13.19	69.2411	13.1895	69.2411	0.00
10/06/2022	GOVI On 04-August-22			GOVI	810.86	822.3520	810.8590	822.3520	1,112.00
10/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	3	0	3	0.00
10/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	3	0	3	0.00
10/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	3	0	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
10/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	84210	0	84210	0	0.00
10/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	84110	0	84110	0	0.00
10/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	84010	0	84010	0	0.00
10/06/2022	GOVI On 03-November-22			GOVI	822.46	834.1180	822.4550	834.1180	0.00
10/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	20250	14	20250	14	0.00
10/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	20450	14	20450	14	0.00
10/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	20350	14	20350	14	0.00
10/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/06/2022	GOVI On 02-February-23			GOVI	835.72	847.5790	835.7210	847.5790	0.00
10/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	151090	3	151090	3	0.00
10/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	150990	3	150990	3	0.00
10/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	151190	3	151190	3	0.00
10/06/2022	GOVI On 04-May-23			GOVI	850.51	862.5860	850.5120	862.5860	0.00
10/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	10	0	10	0.00
10/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	10	0	10	0.00
10/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	10	0	10	0.00
10/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	23480	0	23480	0	0.00
10/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	23580	0	23580	0	0.00
10/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	23680	0	23680	0	0.00
10/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2022	IGOV On 04-August-22			Index Future	320.82	323.2420	320.8200	323.2420	759.00
10/06/2022	IGOV On 03-November-22			Index Future	325.49	327.9460	325.4870	327.9460	16.00
10/06/2022	IGOV On 02-February-23			Index Future	330.82	333.3160	330.8150	333.3160	0.00
10/06/2022	IGOV On 04-May-23			Index Future	336.75	339.2940	336.7450	339.2940	0.00
10/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
10/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0750	4.9150	95.0750	0.00
10/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9550	5.0850	94.9550	0.00
10/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.54	94.5300	5.5400	94.5300	0.00
10/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.67	94.4150	5.6650	94.4150	0.00
10/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.12	94.0100	6.1200	94.0100	0.00
10/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.22	93.9200	6.2200	93.9200	0.00
10/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.62	93.5300	6.6200	93.5300	68.00
10/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.21	93.0350	7.2050	93.0350	0.00
10/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.69	92.5800	7.6900	92.5800	0.00
10/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.93	92.3800	7.9300	92.3800	75.00
10/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.12	92.1950	8.1150	92.1950	172.00
10/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.23	92.0950	8.2250	92.0950	0.00
10/06/2022	R023 On 04-August-22			Bond Future	5.76	104.5936	5.7602	104.5936	24,072.00
10/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	197	0	197	0	0.00
10/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	202	0	202	0	0.00
10/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	206	0	206	0	0.00
10/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	47	0	47	0	0.00
10/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	49	0	49	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
10/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	50	0	50	0	0.00
10/06/2022	R023 On 03-November-22			Bond Future	5.78	102.1590	5.7752	102.1590	0.00
10/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	197	0	197	0	0.00
10/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	192	0	192	0	0.00
10/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	194	0	194	0	0.00
10/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	45	0	45	0	0.00
10/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	46	0	46	0	0.00
10/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	45	0	45	0	0.00
10/06/2022	R035 On 04-August-22			Bond Future	11.14	90.1497	11.1437	90.1497	128,568.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	238	1	238	1	400.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	501	1	501	1	0.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1413	2	1413	2	0.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	5982	7	5982	7	0.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	400.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	358	1	358	1	0.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	100.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	485	1	485	1	0.00
10/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	470	1	470	1	0.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3039	2	3039	2	0.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2993	2	2993	2	0.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	8276	7	8276	7	0.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3996	3	3996	3	0.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1495	1	1495	1	100.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3426	2	3426	2	100.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	10407	9	10407	9	0.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	136	0	136	0	400.00
10/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2947	2	2947	2	0.00
10/06/2022	R035 On 03-November-22			Bond Future	11.33	86.9421	11.3345	86.9421	3,020.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1711	2	1711	2	0.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1685	2	1685	2	0.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	276	0	276	0	1,000.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	57	0	57	0	582.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1738	2	1738	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
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	7736	9	7736	9	0.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1343	2	1343	2	0.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1484	2	1484	2	1,000.00
10/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	576	1	576	1	0.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	5169	4	5169	4	582.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3369	3	3369	3	582.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	446	0	446	0	1,000.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2815	2	2815	2	0.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	9508	8	9508	8	0.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	6576	5	6576	5	0.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2880	2	2880	2	0.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2847	2	2847	2	0.00
10/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3153	2	3153	2	0.00
10/06/2022	R035 On 02-February-23			Bond Future	11.51	88.3481	11.5141	88.3481	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4362	5	4362	5	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	9455	11	9455	11	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1569	2	1569	2	1,000.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1590	2	1590	2	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1182	2	1182	2	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1200	2	1200	2	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	392	1	392	1	1,000.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	807	1	807	1	400.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4214	5	4214	5	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1219	2	1219	2	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	838	1	838	1	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	748	1	748	1	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	134	0	134	0	582.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	147	0	147	0	0.00
10/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	161	0	161	0	400.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	10083	9	10083	9	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	10587	9	10587	9	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6137	5	6137	5	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5951	5	5951	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5859	5	5859	5	582.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	7658	6	7658	6	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4907	4	4907	4	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	585	0	585	0	1,000.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	10334	9	10334	9	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4948	4	4948	4	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4989	4	4989	4	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4208	3	4208	3	582.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4245	3	4245	3	0.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1794	1	1794	1	400.00
10/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1862	1	1862	1	0.00
10/06/2022	R035 On 04-May-23			Bond Future	11.67	85.4233	11.6703	85.4233	0.00
10/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2023	3	2023	3	0.00
10/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	232	0	232	0	400.00
10/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2000	3	2000	3	0.00
10/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	5926	7	5926	7	0.00
10/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1978	3	1978	3	0.00
10/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	883	1	883	1	400.00
10/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	7095	6	7095	6	0.00
10/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1732	1	1732	1	400.00
10/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4559	4	4559	4	0.00
10/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	11196	10	11196	10	0.00
10/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4629	4	4629	4	0.00
10/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4594	4	4594	4	0.00
10/06/2022	R186 On 04-August-22			Bond Future	8.83	108.1571	8.8350	108.1571	80,971.00
10/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
10/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	81	0	81	0	0.00
10/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	84	0	84	0	0.00
10/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	37	0	37	0	3,600.00
10/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	88	0	88	0	0.00
10/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	3505	4	3505	4	0.00
10/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	89	0	89	0	3,600.00
10/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2654	2	2654	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
10/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2688	2	2688	2	0.00
10/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2722	2	2722	2	0.00
10/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	7210	6	7210	6	0.00
10/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	3328	3	3328	3	0.00
10/06/2022	R186 On 03-November-22			Bond Future	9.06	109.6889	9.0602	109.6889	11,129.00
10/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	556	1	556	1	0.00
10/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1050	1	1050	1	0.00
10/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	280	0	280	0	4,310.00
10/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	535	1	535	1	0.00
10/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	546	1	546	1	0.00
10/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2374	2	2374	2	0.00
10/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2399	2	2399	2	0.00
10/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1574	1	1574	1	4,310.00
10/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	3218	3	3218	3	0.00
10/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2350	2	2350	2	0.00
10/06/2022	R186 On 02-February-23			Bond Future	9.26	106.1678	9.2598	106.1678	0.00
10/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	438	1	438	1	0.00
10/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	431	1	431	1	0.00
10/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	423	1	423	1	0.00
10/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3555	3	3555	3	0.00
10/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3529	3	3529	3	0.00
10/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3502	3	3502	3	0.00
10/06/2022	R186 On 04-May-23			Bond Future	9.43	108.0552	9.4349	108.0552	0.00
10/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1022	1	1022	1	0.00
10/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1011	1	1011	1	0.00
10/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1034	1	1034	1	0.00
10/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2900	2	2900	2	0.00
10/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2919	2	2919	2	0.00
10/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2880	2	2880	2	0.00
10/06/2022	R197 On 04-August-22			Bond Future	329.26	329.1899	329.2581	329.1899	870.00
10/06/2022	R197 On 03-November-22			Bond Future	334.00	333.9318	333.9989	333.9318	0.00
10/06/2022	R197 On 02-February-23			Bond Future	330.74	330.6780	330.7436	330.6780	0.00
10/06/2022	R197 On 04-May-23			Bond Future	336.68	336.6199	336.6842	336.6199	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
10/06/2022	R202 On	04-August-22			Bond Future	248.12	252.7260	248.1214	252.7260	6,586.00	
10/06/2022	R202 On	03-November-22			Bond Future	251.69	256.3663	251.6937	256.3663	0.00	
10/06/2022	R202 On	02-February-23			Bond Future	251.18	255.9319	251.1806	255.9319	0.00	
10/06/2022	R202 On	04-May-23			Bond Future	255.69	260.5277	255.6896	260.5277	0.00	
10/06/2022	R209 On	04-August-22			Bond Future	11.18	69.3259	11.1814	69.3259	22,909.00	
10/06/2022	R209 On	04-August-22	0000000	Call	Bond Future	184	0	184	0	0.00	
10/06/2022	R209 On	04-August-22	0000000	Call	Bond Future	200	0	200	0	0.00	
10/06/2022	R209 On	04-August-22	0000000	Call	Bond Future	192	0	192	0	0.00	
10/06/2022	R209 On	04-August-22	0000000	Put	Bond Future	3400	2	3400	2	0.00	
10/06/2022	R209 On	04-August-22	0000000	Put	Bond Future	3447	2	3447	2	0.00	
10/06/2022	R209 On	04-August-22	0000000	Put	Bond Future	3354	2	3354	2	0.00	
10/06/2022	R209 On	03-November-22			Bond Future	11.35	67.1641	11.3521	67.1641	4,135.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	1198	2	1198	2	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	2406	3	2406	3	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	406	1	406	1	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	1158	2	1158	2	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	1177	2	1177	2	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	79	0	79	0	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	1218	2	1218	2	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	16	0	16	0	0.00	
10/06/2022	R209 On	03-November-22	0000000	Call	Bond Future	7	0	7	0	9,500.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	11939	11	11939	11	0.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	10379	9	10379	9	0.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	2872	2	2872	2	0.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	4911	4	4911	4	0.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	7432	6	7432	6	9,500.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	2936	2	2936	2	0.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	2968	2	2968	2	9,500.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	1667	1	1667	1	0.00	
10/06/2022	R209 On	03-November-22	0000000	Put	Bond Future	2904	2	2904	2	0.00	
10/06/2022	R209 On	02-February-23			Bond Future	11.51	68.2508	11.5086	68.2508	0.00	
10/06/2022	R209 On	02-February-23	0000000	Call	Bond Future	942	1	942	1	0.00	
10/06/2022	R209 On	02-February-23	0000000	Call	Bond Future	911	1	911	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
10/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	927	1	927	1	0.00
10/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4580	4	4580	4	0.00
10/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4656	4	4656	4	0.00
10/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4618	4	4618	4	0.00
10/06/2022	R209 On 04-May-23			Bond Future	11.65	66.3150	11.6503	66.3150	0.00
10/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1595	2	1595	2	0.00
10/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1557	2	1557	2	0.00
10/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1576	2	1576	2	0.00
10/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	4324	4	4324	4	0.00
10/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	4356	4	4356	4	0.00
10/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	4291	4	4291	4	0.00
10/06/2022	R210 On 04-August-22			Bond Future	223.95	224.9685	223.9524	224.9685	1,025.00
10/06/2022	R210 On 03-November-22			Bond Future	224.21	225.2450	224.2128	225.2450	0.00
10/06/2022	R210 On 02-February-23			Bond Future	227.89	228.9363	227.8853	228.9363	0.00
10/06/2022	R210 On 04-May-23			Bond Future	228.92	229.9919	228.9201	229.9919	0.00
10/06/2022	R213 On 04-August-22			Bond Future	10.64	84.1211	10.6357	84.1211	29,440.00
10/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	102	0	102	0	0.00
10/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	93	0	93	0	0.00
10/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	97	0	97	0	0.00
10/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3723	3	3723	3	0.00
10/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3815	3	3815	3	0.00
10/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3769	3	3769	3	0.00
10/06/2022	R213 On 03-November-22			Bond Future	10.84	81.7756	10.8387	81.7756	0.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	930	1	930	1	0.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	393	1	393	1	0.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	625	1	625	1	0.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	277	0	277	0	0.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	37	0	37	0	200.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	898	1	898	1	0.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	914	1	914	1	0.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	44	0	44	0	476.00
10/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	882	1	882	1	0.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3097	2	3097	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	8195	7	8195	7	0.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3033	2	3033	2	0.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3065	2	3065	2	0.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	8504	7	8504	7	0.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	5093	4	5093	4	476.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3712	3	3712	3	476.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4511	4	4511	4	200.00
10/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3001	2	3001	2	0.00
10/06/2022	R213 On 02-February-23			Bond Future	11.03	83.0976	11.0294	83.0976	0.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1074	1	1074	1	912.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	776	1	776	1	0.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	764	1	764	1	0.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	100	0	100	0	476.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	5824	7	5824	7	0.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	789	1	789	1	0.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	953	1	953	1	0.00
10/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	537	1	537	1	0.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4093	3	4093	3	476.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	767	1	767	1	912.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4535	4	4535	4	0.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3835	3	3835	3	0.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	9131	8	9131	8	0.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	5308	4	5308	4	476.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4570	4	4570	4	0.00
10/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4500	4	4500	4	0.00
10/06/2022	R213 On 04-May-23			Bond Future	11.20	81.0282	11.1951	81.0282	0.00
10/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1629	2	1629	2	0.00
10/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1610	2	1610	2	0.00
10/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1647	2	1647	2	0.00
10/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3630	3	3630	3	0.00
10/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3684	3	3684	3	0.00
10/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3657	3	3657	3	0.00
10/06/2022	R214 On 04-August-22			Bond Future	11.48	66.1890	11.4780	66.1890	13,220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	309	1	309	1	0.00
10/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	321	1	321	1	0.00
10/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	333	1	333	1	0.00
10/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	3037	2	3037	2	0.00
10/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2992	2	2992	2	0.00
10/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	3081	2	3081	2	0.00
10/06/2022	R214 On 03-November-22			Bond Future	11.64	63.8421	11.6441	63.8421	0.00
10/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1354	2	1354	2	0.00
10/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1376	2	1376	2	0.00
10/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1333	2	1333	2	0.00
10/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2868	2	2868	2	0.00
10/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2900	2	2900	2	0.00
10/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2932	2	2932	2	0.00
10/06/2022	R214 On 02-February-23			Bond Future	11.80	64.8745	11.8000	64.8745	0.00
10/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1011	1	1011	1	0.00
10/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	979	1	979	1	0.00
10/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	995	1	995	1	0.00
10/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4806	4	4806	4	0.00
10/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4846	4	4846	4	0.00
10/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4767	4	4767	4	0.00
10/06/2022	R214 On 04-May-23			Bond Future	11.94	62.7354	11.9354	62.7354	0.00
10/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1668	2	1668	2	0.00
10/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1630	2	1630	2	0.00
10/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1649	2	1649	2	0.00
10/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4557	4	4557	4	0.00
10/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4591	4	4591	4	0.00
10/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4523	4	4523	4	0.00
10/06/2022	R248 On 04-August-22			Bond Future	11.45	83.2451	11.4475	83.2451	200,340.00
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	0.00
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	12	0	12	0	1,200.00
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	25	0	25	0	0.00
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	326	1	326	1	1,700.00
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	476	1	476	1	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	1,700.00
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	459	1	459	1	0.00
10/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	443	1	443	1	0.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3650	3	3650	3	0.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3596	2	3596	2	0.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7544	6	7544	6	0.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3541	2	3541	2	50.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	4106	3	4106	3	0.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	8315	7	8315	7	0.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	13273	12	13273	12	0.00
10/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	9105	8	9105	8	0.00
10/06/2022	R248 On 03-November-22			Bond Future	11.61	80.0029	11.6126	80.0029	0.00
10/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1667	2	1667	2	0.00
10/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1640	2	1640	2	0.00
10/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1694	2	1694	2	0.00
10/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3706	3	3706	3	0.00
10/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3665	3	3665	3	0.00
10/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3625	3	3625	3	0.00
10/06/2022	R248 On 02-February-23			Bond Future	11.77	81.2969	11.7677	81.2969	0.00
10/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1281	2	1281	2	0.00
10/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1260	2	1260	2	0.00
10/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1302	2	1302	2	0.00
10/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5867	5	5867	5	0.00
10/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5965	5	5965	5	0.00
10/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5916	5	5916	5	0.00
10/06/2022	R248 On 04-May-23			Bond Future	11.90	78.3105	11.9020	78.3105	0.00
10/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2065	3	2065	3	0.00
10/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2041	3	2041	3	0.00
10/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2090	3	2090	3	0.00
10/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5643	5	5643	5	0.00
10/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5729	5	5729	5	0.00
10/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5686	5	5686	5	0.00