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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	2025 On 03-November-22			Bond Future	165.70	165.6357	165.7002	165.6357	7,082.00
06/10/2022	2025 On 02-February-23			Bond Future	167.14	167.0736	167.1367	167.0736	232.00
06/10/2022	2025 On 04-May-23			Bond Future	170.62	170.5600	170.6229	170.5600	0.00
06/10/2022	2025 On 03-August-23			Bond Future	172.46	172.4006	172.4647	172.4006	0.00
06/10/2022	2025 On 02-November-23			Bond Future	176.11	176.0406	176.1060	176.0406	0.00
06/10/2022	2029 On 03-November-22			Bond Future	119.15	119.3852	119.1498	119.3852	1,099.00
06/10/2022	2029 On 02-February-23			Bond Future	121.41	121.6536	121.4117	121.6536	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2022	2029 On 04-May-23			Bond Future	122.64	122.8883	122.6405	122.8883	0.00
06/10/2022	2029 On 03-August-23			Bond Future	125.23	125.4878	125.2344	125.4878	0.00
06/10/2022	2029 On 02-November-23			Bond Future	126.53	126.7873	126.5290	126.7873	0.00
06/10/2022	2030 On 03-November-22			Bond Future	10.69	88.3452	10.6909	88.3452	63,576.00
06/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	39	0	39	0	0.00
06/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	44	0	44	0	0.00
06/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	110	0	110	0	500.00
06/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	3981	4	3981	4	0.00
06/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
06/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	48	0	48	0	0.00
06/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2771	3	2771	3	0.00
06/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2364	3	2364	3	0.00
06/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	4628	5	4628	5	0.00
06/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	122	0	122	0	500.00
06/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2813	3	2813	3	0.00
06/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2856	3	2856	3	0.00
06/10/2022	2030 On 02-February-23			Bond Future	10.84	85.9964	10.8393	85.9964	5,200.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	4080	4	4080	4	5,000.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2834	3	2834	3	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2942	3	2942	3	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	730	1	730	1	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	553	0	553	0	388.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	115	0	115	0	102.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	178	0	178	0	388.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	657	1	657	1	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	518	0	518	0	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	3478	3	3478	3	5,000.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	708	1	708	1	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	719	1	719	1	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	527	0	527	0	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	215	0	215	0	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	167	0	167	0	0.00
06/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	427	0	427	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
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5796	6	5796	6	102.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	9616	10	9616	10	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8527	9	8527	9	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8341	9	8341	9	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	7791	8	7791	8	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4713	5	4713	5	102.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4462	5	4462	5	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1277	1	1277	1	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1551	2	1551	2	388.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5275	6	5275	6	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5122	6	5122	6	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5236	6	5236	6	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4533	5	4533	5	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4497	5	4497	5	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1615	2	1615	2	0.00
06/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1037	1	1037	1	0.00
06/10/2022	2030 On 04-May-23			Bond Future	10.97	87.7739	10.9656	87.7739	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	7335	7	7335	7	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	4434	4	4434	4	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	5669	5	5669	5	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	7110	7	7110	7	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1891	2	1891	2	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	2095	2	2095	2	350.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	724	1	724	1	150.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1096	1	1096	1	1,080.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	3671	3	3671	3	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1688	2	1688	2	479.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1855	2	1855	2	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1873	2	1873	2	0.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	794	1	794	1	479.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	886	1	886	1	388.00
06/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	402	0	402	0	388.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	9155	10	9155	10	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
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6880	7	6880	7	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6120	7	6120	7	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6533	7	6533	7	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3751	4	3751	4	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3777	4	3777	4	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	4048	4	4048	4	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	2097	2	2097	2	150.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	5329	6	5329	6	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3450	4	3450	4	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3725	4	3725	4	0.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	886	1	886	1	479.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1249	1	1249	1	1,080.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1706	2	1706	2	388.00
06/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	840	1	840	1	350.00
06/10/2022	2030 On 03-August-23			Bond Future	11.10	85.6046	11.0979	85.6046	0.00
06/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	7036	7	7036	7	0.00
06/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3599	3	3599	3	0.00
06/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	7955	8	7955	8	0.00
06/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3550	3	3550	3	0.00
06/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3575	3	3575	3	0.00
06/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	1654	1	1654	1	1,012.00
06/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	2072	2	2072	2	350.00
06/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	3942	4	3942	4	0.00
06/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2528	3	2528	3	0.00
06/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2560	3	2560	3	0.00
06/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	956	1	956	1	350.00
06/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	4591	5	4591	5	0.00
06/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	1156	1	1156	1	1,012.00
06/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2544	3	2544	3	0.00
06/10/2022	2030 On 02-November-23			Bond Future	11.23	87.3943	11.2303	87.3943	0.00
06/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	2014	2	2014	2	0.00
06/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1995	2	1995	2	0.00
06/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1977	2	1977	2	0.00

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06/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3717	4	3717	4	0.00
06/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3694	4	3694	4	0.00
06/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3672	4	3672	4	0.00
06/10/2022	2032 On 03-November-22			Bond Future	11.16	83.6484	11.1592	83.6484	171,147.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2410	2	2410	2	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	5595	5	5595	5	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	172	0	172	0	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	182	0	182	0	750.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2037	2	2037	2	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	500.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	58	0	58	0	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	94	0	94	0	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2	0	2	0	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	0.00
06/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	750.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	6618	7	6618	7	0.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5561	6	5561	6	454.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5286	6	5286	6	180.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	9835	10	9835	10	0.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	9250	10	9250	10	0.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3210	4	3210	4	180.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	10130	11	10130	11	0.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3548	4	3548	4	454.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5012	6	5012	6	0.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	579	1	579	1	7,500.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	2714	3	2714	3	0.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	2757	3	2757	3	0.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	66	0	66	0	750.00
06/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	458	1	458	1	500.00
06/10/2022	2032 On 02-February-23			Bond Future	11.31	85.2171	11.3078	85.2171	18.00

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06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	4102	4	4102	4	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	7356	7	7356	7	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	741	1	741	1	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	753	1	753	1	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	520	0	520	0	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	116	0	116	0	454.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	3623	3	3623	3	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	766	1	766	1	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	895	1	895	1	0.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	1148	1	1148	1	750.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	570	0	570	0	500.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	158	0	158	0	500.00
06/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	353	0	353	0	750.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	7617	8	7617	8	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	9957	10	9957	10	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6195	7	6195	7	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	4387	5	4387	5	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5025	5	5025	5	454.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5426	6	5426	6	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1760	2	1760	2	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	10839	11	10839	11	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6469	7	6469	7	454.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5467	6	5467	6	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5508	6	5508	6	0.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	609	1	609	1	750.00
06/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1523	2	1523	2	500.00
06/10/2022	2032 On 04-May-23			Bond Future	11.43	82.8140	11.4321	82.8140	0.00
06/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1556	1	1556	1	400.00
06/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1996	2	1996	2	0.00
06/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	2015	2	2015	2	0.00
06/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	2034	2	2034	2	0.00
06/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	3107	3	3107	3	400.00
06/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	9745	9	9745	9	0.00

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06/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	790	1	790	1	400.00
06/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4713	5	4713	5	0.00
06/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4744	5	4744	5	0.00
06/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4775	5	4775	5	0.00
06/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	5611	6	5611	6	0.00
06/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	3409	4	3409	4	0.00
06/10/2022	2032 On 03-August-23			Bond Future	11.56	84.5489	11.5565	84.5489	2,600.00
06/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4047	4	4047	4	0.00
06/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4075	4	4075	4	0.00
06/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4464	4	4464	4	5,000.00
06/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4102	4	4102	4	0.00
06/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3101	3	3101	3	0.00
06/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	2861	3	2861	3	0.00
06/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3120	3	3120	3	0.00
06/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3140	3	3140	3	0.00
06/10/2022	2032 On 02-November-23			Bond Future	11.69	82.1553	11.6902	82.1553	0.00
06/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2310	2	2310	2	0.00
06/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2330	2	2330	2	0.00
06/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2350	2	2350	2	0.00
06/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4461	5	4461	5	0.00
06/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4489	5	4489	5	0.00
06/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4517	5	4517	5	0.00
06/10/2022	2033 On 03-November-22			Bond Future	113.38	113.7471	113.3820	113.7471	1,415.00
06/10/2022	2033 On 02-February-23			Bond Future	115.53	115.9084	115.5345	115.9084	6,141.00
06/10/2022	2033 On 04-May-23			Bond Future	116.55	116.9354	116.5529	116.9354	0.00
06/10/2022	2033 On 03-August-23			Bond Future	119.02	119.4089	119.0180	119.4089	0.00
06/10/2022	2033 On 02-November-23			Bond Future	120.09	120.4896	120.0908	120.4896	0.00
06/10/2022	2037 On 03-November-22			Bond Future	11.70	79.9390	11.6952	79.9390	60,175.00
06/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	434	0	434	0	0.00
06/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	448	0	448	0	0.00
06/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	464	0	464	0	0.00
06/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2696	3	2696	3	0.00
06/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2740	3	2740	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
06/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2651	3	2651	3	0.00
06/10/2022	2037 On 02-February-23			Bond Future	11.83	77.1822	11.8343	77.1822	76,247.00
06/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1189	1	1189	1	636.00
06/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1104	1	1104	1	0.00
06/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	3363	3	3363	3	0.00
06/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1071	1	1071	1	0.00
06/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1088	1	1088	1	0.00
06/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5731	6	5731	6	0.00
06/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5775	6	5775	6	0.00
06/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5686	6	5686	6	0.00
06/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5468	6	5468	6	0.00
06/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	2609	3	2609	3	636.00
06/10/2022	2037 On 04-May-23			Bond Future	11.96	78.7783	11.9556	78.7783	0.00
06/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	3336	3	3336	3	400.00
06/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	1640	2	1640	2	400.00
06/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	10066	10	10066	10	0.00
06/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2210	2	2210	2	0.00
06/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2167	2	2167	2	0.00
06/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2189	2	2189	2	0.00
06/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5865	6	5865	6	0.00
06/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	6991	7	6991	7	0.00
06/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5903	6	5903	6	0.00
06/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	1157	1	1157	1	400.00
06/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5828	6	5828	6	0.00
06/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	4312	5	4312	5	0.00
06/10/2022	2037 On 03-August-23			Bond Future	12.08	76.1704	12.0810	76.1704	0.00
06/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4384	4	4384	4	0.00
06/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4325	4	4325	4	0.00
06/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4354	4	4354	4	0.00
06/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4090	4	4090	4	0.00
06/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4115	4	4115	4	0.00
06/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4066	4	4066	4	0.00
06/10/2022	2037 On 02-November-23			Bond Future	12.20	77.7631	12.2032	77.7631	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
06/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2512	2	2512	2	0.00
06/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2491	2	2491	2	0.00
06/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2533	2	2533	2	0.00
06/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6078	6	6078	6	0.00
06/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6043	6	6043	6	0.00
06/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6007	6	6007	6	0.00
06/10/2022	2038 On 03-November-22			Bond Future	127.55	127.8052	127.5475	127.8052	5,628.00
06/10/2022	2038 On 02-February-23			Bond Future	128.05	128.3105	128.0460	128.3105	0.00
06/10/2022	2038 On 04-May-23			Bond Future	130.72	130.9886	130.7174	130.9886	0.00
06/10/2022	2038 On 03-August-23			Bond Future	131.49	131.7716	131.4948	131.7716	0.00
06/10/2022	2038 On 02-November-23			Bond Future	134.27	134.5540	134.2711	134.5540	0.00
06/10/2022	2040 On 03-November-22			Bond Future	11.76	81.6647	11.7635	81.6647	55,431.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	13	0	13	0	1,467.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	721	1	721	1	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	547	0	547	0	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	39	0	39	0	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	377	0	377	0	1,467.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	23	0	23	0	1,078.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	2275	2	2275	2	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	4659	4	4659	4	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	513	0	513	0	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	530	0	530	0	0.00
06/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	259	0	259	0	1,078.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3836	4	3836	4	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2762	3	2762	3	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	845	1	845	1	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	7682	8	7682	8	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3301	4	3301	4	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	6310	7	6310	7	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2363	3	2363	3	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	225	0	225	0	1,078.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2856	3	2856	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
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2809	3	2809	3	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	6988	8	6988	8	0.00
06/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	11322	12	11322	12	0.00
06/10/2022	2040 On 02-February-23			Bond Future	11.90	78.6900	11.8980	78.6900	64,691.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	3768	3	3768	3	0.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1180	1	1180	1	0.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1198	1	1198	1	0.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	237	0	237	0	0.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	251	0	251	0	388.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4371	4	4371	4	0.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4480	4	4480	4	0.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1216	1	1216	1	0.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1348	1	1348	1	621.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	948	1	948	1	388.00
06/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	903	1	903	1	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6921	7	6921	7	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	5793	6	5793	6	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2745	3	2745	3	621.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6122	7	6122	7	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2293	3	2293	3	388.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2356	3	2356	3	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	11520	12	11520	12	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	7079	8	7079	8	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	11728	12	11728	12	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6170	7	6170	7	0.00
06/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6218	7	6218	7	0.00
06/10/2022	2040 On 04-May-23			Bond Future	12.02	80.3173	12.0152	80.3173	0.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	9410	9	9410	9	0.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2495	2	2495	2	0.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2640	2	2640	2	486.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1213	1	1213	1	486.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1486	1	1486	1	388.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	620	1	620	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2472	2	2472	2	0.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	6825	6	6825	6	0.00
06/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2519	2	2519	2	0.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6104	6	6104	6	0.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	9431	10	9431	10	0.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	2500	3	2500	3	388.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	1602	2	1602	2	486.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6184	7	6184	7	0.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	12841	13	12841	13	0.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	8407	9	8407	9	0.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	5908	6	5908	6	0.00
06/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6144	7	6144	7	0.00
06/10/2022	2040 On 03-August-23			Bond Future	12.14	77.4914	12.1361	77.4914	0.00
06/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4911	5	4911	5	0.00
06/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4879	5	4879	5	0.00
06/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4943	5	4943	5	0.00
06/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4400	5	4400	5	0.00
06/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4452	5	4452	5	0.00
06/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4426	5	4426	5	0.00
06/10/2022	2040 On 02-November-23			Bond Future	12.25	79.1117	12.2534	79.1117	0.00
06/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2940	3	2940	3	0.00
06/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2917	3	2917	3	0.00
06/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2894	3	2894	3	0.00
06/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6898	7	6898	7	0.00
06/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6821	7	6821	7	0.00
06/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6859	7	6859	7	0.00
06/10/2022	2044 On 03-November-22			Bond Future	11.75	78.5285	11.7508	78.5285	74,214.00
06/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	541	0	541	0	0.00
06/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	558	0	558	0	0.00
06/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	0.00
06/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	14	0	14	0	1,647.00
06/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	42	0	42	0	0.00
06/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	398	0	398	0	1,647.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	577	0	577	0	0.00
06/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2751	3	2751	3	0.00
06/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	3296	4	3296	4	0.00
06/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2798	3	2798	3	0.00
06/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	6373	7	6373	7	0.00
06/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	7787	8	7787	8	0.00
06/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	11564	12	11564	12	0.00
06/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2845	3	2845	3	0.00
06/10/2022	2044 On 02-February-23			Bond Future	11.88	75.6201	11.8776	75.6201	31,719.00
06/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1345	1	1345	1	0.00
06/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1425	1	1425	1	1,300.00
06/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3651	3	3651	3	0.00
06/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3316	3	3316	3	1,300.00
06/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1325	1	1325	1	0.00
06/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1306	1	1306	1	0.00
06/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6051	6	6051	6	0.00
06/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6003	6	6003	6	0.00
06/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	3180	3	3180	3	0.00
06/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	2909	3	2909	3	4,000.00
06/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5766	6	5766	6	0.00
06/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5955	6	5955	6	0.00
06/10/2022	2044 On 04-May-23			Bond Future	11.99	77.1840	11.9876	77.1840	0.00
06/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	5096	5	5096	5	0.00
06/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2625	2	2625	2	0.00
06/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	3494	3	3494	3	0.00
06/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	4262	4	4262	4	0.00
06/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2600	2	2600	2	0.00
06/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2576	2	2576	2	0.00
06/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6192	7	6192	7	0.00
06/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6151	7	6151	7	0.00
06/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	4948	5	4948	5	4,115.00
06/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	4188	4	4188	4	4,115.00
06/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6111	6	6111	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	3544	4	3544	4	1,500.00
06/10/2022	2044 On 03-August-23			Bond Future	12.10	74.4177	12.1007	74.4177	0.00
06/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	5014	5	5014	5	0.00
06/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4950	5	4950	5	0.00
06/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4982	5	4982	5	0.00
06/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4633	5	4633	5	0.00
06/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4659	5	4659	5	0.00
06/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4606	5	4606	5	0.00
06/10/2022	2044 On 02-November-23			Bond Future	12.21	75.9738	12.2102	75.9738	0.00
06/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3251	3	3251	3	0.00
06/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3275	3	3275	3	0.00
06/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3299	3	3299	3	0.00
06/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7194	8	7194	8	0.00
06/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7233	8	7233	8	0.00
06/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7273	8	7273	8	0.00
06/10/2022	2046 On 03-November-22			Bond Future	111.48	112.4280	111.4779	112.4280	16,546.00
06/10/2022	2046 On 02-February-23			Bond Future	113.59	114.5642	113.5942	114.5642	0.00
06/10/2022	2046 On 04-May-23			Bond Future	113.92	114.9068	113.9159	114.9068	0.00
06/10/2022	2046 On 03-August-23			Bond Future	116.33	117.3379	116.3257	117.3379	0.00
06/10/2022	2046 On 02-November-23			Bond Future	116.66	117.6943	116.6615	117.6943	0.00
06/10/2022	2050 On 03-November-22			Bond Future	115.73	115.6822	115.7323	115.6822	12,564.00
06/10/2022	2050 On 02-February-23			Bond Future	115.79	115.7389	115.7882	115.7389	0.00
06/10/2022	2050 On 04-May-23			Bond Future	118.20	118.1545	118.2037	118.1545	0.00
06/10/2022	2050 On 03-August-23			Bond Future	118.50	118.4451	118.4955	118.4451	0.00
06/10/2022	2050 On 02-November-23			Bond Future	121.00	120.9461	120.9973	120.9461	0.00
06/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	AL37 On 03-November-22			Index Future	826.10	823.3460	826.0960	823.3460	0.00
06/10/2022	AL37 On 02-February-23			Index Future	841.58	838.7880	841.5750	838.7880	0.00
06/10/2022	AL37 On 04-May-23			Index Future	858.92	856.0830	858.9210	856.0830	0.00
06/10/2022	AL37 On 03-August-23			Index Future	876.89	873.9930	876.8870	873.9930	0.00
06/10/2022	AL37 On 02-November-23			Index Future	895.21	892.2550	895.2090	892.2550	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
06/10/2022	AL7T On 03-November-22			Index Future	943.56	937.9690	943.5620	937.9690	0.00
06/10/2022	AL7T On 02-February-23			Index Future	961.24	955.5600	961.2420	955.5600	0.00
06/10/2022	AL7T On 04-May-23			Index Future	981.05	975.2640	981.0540	975.2640	0.00
06/10/2022	AL7T On 03-August-23			Index Future	1001.58	995.6670	1001.5750	995.6670	0.00
06/10/2022	AL7T On 02-November-23			Index Future	1022.50	1016.4710	1022.5020	1016.4710	0.00
06/10/2022	ALBI On 03-November-22			Index Future	827.17	822.5100	827.1710	822.5100	123.00
06/10/2022	ALBI On 02-February-23			Index Future	842.67	837.9360	842.6710	837.9360	0.00
06/10/2022	ALBI On 04-May-23			Index Future	860.04	855.2140	860.0390	855.2140	0.00
06/10/2022	ALBI On 03-August-23			Index Future	878.03	873.1050	878.0290	873.1050	0.00
06/10/2022	ALBI On 02-November-23			Index Future	896.37	891.3490	896.3740	891.3490	0.00
06/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	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
06/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2022	ES33 On 03-November-22			Bond Future	12.51	71.3717	12.5107	71.3717	0.00
06/10/2022	ES33 On 02-February-23			Bond Future	12.70	72.7278	12.7005	72.7278	350.00
06/10/2022	ES33 On 04-May-23			Bond Future	12.86	70.4499	12.8644	70.4499	0.00
06/10/2022	ES33 On 03-August-23			Bond Future	13.03	71.9417	13.0299	71.9417	0.00
06/10/2022	ES33 On 02-November-23			Bond Future	13.21	69.6651	13.2084	69.6651	0.00
06/10/2022	ES42 On 03-November-22			Bond Future	12.78	69.3473	12.7840	69.3473	0.00
06/10/2022	ES42 On 02-February-23			Bond Future	12.95	70.6661	12.9506	70.6661	4,769.00
06/10/2022	ES42 On 04-May-23			Bond Future	13.10	67.8776	13.1018	67.8776	0.00
06/10/2022	ES42 On 03-August-23			Bond Future	13.25	69.3160	13.2498	69.3160	0.00
06/10/2022	ES42 On 02-November-23			Bond Future	13.41	66.5172	13.4086	66.5172	0.00
06/10/2022	GOVI On 03-November-22			GOVI	815.55	810.9210	815.5460	810.9210	854.00
06/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48740	9	48740	9	0.00
06/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48640	9	48640	9	0.00
06/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48840	10	48840	10	0.00
06/10/2022	GOVI On 02-February-23			GOVI	830.83	826.1290	830.8270	826.1290	0.00
06/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	200030	25	200030	25	0.00
06/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	199930	25	199930	25	0.00
06/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	200130	25	200130	25	0.00
06/10/2022	GOVI On 04-May-23			GOVI	847.95	843.1640	847.9510	843.1640	0.00
06/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	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
06/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49190	10	49190	10	0.00
06/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49090	10	49090	10	0.00
06/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49290	10	49290	10	0.00
06/10/2022	GOVI On 03-August-23			GOVI	865.69	860.8030	865.6880	860.8030	0.00
06/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284580	24	284580	24	0.00
06/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284780	24	284780	24	0.00
06/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284680	24	284680	24	0.00
06/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 02-November-23			GOVI	883.78	878.7890	883.7760	878.7890	0.00
06/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
06/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20340	7	20340	7	0.00
06/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20440	7	20440	7	0.00
06/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20240	7	20240	7	0.00
06/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2022	IGOV On 03-November-22			Index Future	318.70	319.2630	318.7040	319.2630	702.00
06/10/2022	IGOV On 02-February-23			Index Future	324.75	325.3290	324.7540	325.3290	0.00
06/10/2022	IGOV On 04-May-23			Index Future	331.53	332.1140	331.5250	332.1140	0.00
06/10/2022	IGOV On 03-August-23			Index Future	338.54	339.1380	338.5350	339.1380	0.00
06/10/2022	IGOV On 02-November-23			Index Future	345.68	346.2970	345.6810	346.2970	0.00
06/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
06/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5100	6.4750	93.5100	0.00
06/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4550	6.5200	93.4550	0.00
06/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.46	92.6450	6.4550	92.6450	68.00
06/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.35	92.5850	7.3500	92.5850	0.00
06/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.81	92.1150	7.8100	92.1150	0.00
06/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.86	92.0500	7.8550	92.0500	0.00
06/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.10	91.7950	8.1000	91.7950	0.00
06/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.21	91.6800	8.2050	91.6800	75.00
06/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.19	91.6950	8.1850	91.6950	272.00
06/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.25	91.6500	8.2450	91.6500	0.00
06/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.14	91.7400	8.1400	91.7400	0.00
06/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.27	91.6100	8.2650	91.6100	0.00
06/10/2022	R023 On 03-November-22			Bond Future	7.25	101.6046	7.2472	101.6046	11,802.00
06/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
06/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
06/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
06/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	302	0	302	0	0.00
06/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	305	0	305	0	0.00
06/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	299	0	299	0	0.00
06/10/2022	R035 On 03-November-22			Bond Future	11.54	83.8275	11.5435	83.8275	63,733.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	7	0	7	0	976.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	408	0	408	0	0.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	422	0	422	0	0.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	34	0	34	0	0.00

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06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	436	0	436	0	0.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	6159	6	6159	6	0.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	244	0	244	0	0.00
06/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	307	0	307	0	976.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3467	4	3467	4	582.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	65	0	65	0	976.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2710	3	2710	3	0.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	5823	6	5823	6	582.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2754	3	2754	3	0.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3172	4	3172	4	0.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2799	3	2799	3	0.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	7504	8	7504	8	0.00
06/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	10648	11	10648	11	0.00
06/10/2022	R035 On 02-February-23			Bond Future	11.69	85.3997	11.6928	85.3997	108,831.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3762	3	3762	3	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	8529	8	8529	8	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1299	1	1299	1	976.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1318	1	1318	1	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	977	1	977	1	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	992	1	992	1	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	393	0	393	0	976.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	691	1	691	1	388.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3629	3	3629	3	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1008	1	1008	1	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	153	0	153	0	582.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	712	1	712	1	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	649	1	649	1	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	166	0	166	0	0.00
06/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	180	0	180	0	388.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11100	12	11100	12	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	7037	7	7037	7	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6833	7	6833	7	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6732	7	6732	7	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	8657	9	8657	9	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11603	12	11603	12	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5694	6	5694	6	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	658	1	658	1	976.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11351	12	11351	12	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5738	6	5738	6	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5783	6	5783	6	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	4934	5	4934	5	582.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	4974	5	4974	5	0.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2193	2	2193	2	388.00
06/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2276	3	2276	3	0.00
06/10/2022	R035 On 04-May-23			Bond Future	11.81	82.6565	11.8129	82.6565	0.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2273	2	2273	2	0.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	486	0	486	0	388.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	974	1	974	1	491.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	5871	6	5871	6	0.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2166	2	2166	2	491.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2230	2	2230	2	0.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2251	2	2251	2	0.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	1187	1	1187	1	388.00
06/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	8478	8	8478	8	0.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	1504	2	1504	2	491.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	8180	9	8180	9	0.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	2459	3	2459	3	388.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5590	6	5590	6	0.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	9076	10	9076	10	0.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	12230	13	12230	13	0.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5771	6	5771	6	0.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5662	6	5662	6	0.00
06/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5626	6	5626	6	0.00
06/10/2022	R035 On 03-August-23			Bond Future	11.93	84.3879	11.9346	84.3879	0.00
06/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4179	4	4179	4	0.00
06/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4208	4	4208	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
06/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4237	4	4237	4	0.00
06/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3889	4	3889	4	0.00
06/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3913	4	3913	4	0.00
06/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3937	4	3937	4	0.00
06/10/2022	R035 On 02-November-23			Bond Future	12.07	81.6455	12.0671	81.6455	0.00
06/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2398	2	2398	2	0.00
06/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2356	2	2356	2	0.00
06/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2377	2	2377	2	0.00
06/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5863	6	5863	6	0.00
06/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5898	6	5898	6	0.00
06/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5828	6	5828	6	0.00
06/10/2022	R186 On 03-November-22			Bond Future	9.21	107.9859	9.2065	107.9859	63,222.00
06/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	4,310.00
06/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	260	0	260	0	0.00
06/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	28	0	28	0	0.00
06/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	26	0	26	0	0.00
06/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	24	0	24	0	0.00
06/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2395	3	2395	3	0.00
06/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2362	3	2362	3	0.00
06/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	1292	2	1292	2	4,310.00
06/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2329	3	2329	3	0.00
06/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	3446	4	3446	4	0.00
06/10/2022	R186 On 02-February-23			Bond Future	9.33	104.7105	9.3340	104.7105	0.00
06/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	414	0	414	0	0.00
06/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	408	0	408	0	0.00
06/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	401	0	401	0	0.00
06/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3776	4	3776	4	0.00
06/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3748	4	3748	4	0.00
06/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3720	4	3720	4	0.00
06/10/2022	R186 On 04-May-23			Bond Future	9.42	106.8732	9.4168	106.8732	0.00
06/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	1002	1	1002	1	0.00
06/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	992	1	992	1	0.00
06/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	1014	1	1014	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
06/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2824	3	2824	3	0.00
06/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2845	3	2845	3	0.00
06/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2804	3	2804	3	0.00
06/10/2022	R186 On 03-August-23			Bond Future	9.50	103.8043	9.4988	103.8043	0.00
06/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2482	2	2482	2	0.00
06/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2447	2	2447	2	0.00
06/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2464	2	2464	2	0.00
06/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1773	2	1773	2	0.00
06/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1784	2	1784	2	0.00
06/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1762	2	1762	2	0.00
06/10/2022	R186 On 02-November-23			Bond Future	9.59	105.9744	9.5932	105.9744	0.00
06/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	3522	3	3522	3	0.00
06/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1760	2	1760	2	0.00
06/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1774	2	1774	2	0.00
06/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1789	2	1789	2	0.00
06/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1444	1	1444	1	1,715.00
06/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2309	3	2309	3	0.00
06/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2321	3	2321	3	0.00
06/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2643	3	2643	3	0.00
06/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2334	3	2334	3	0.00
06/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	1332	1	1332	1	1,715.00
06/10/2022	R197 On 03-November-22			Bond Future	335.77	335.8328	335.7702	335.8328	831.00
06/10/2022	R197 On 02-February-23			Bond Future	333.23	333.3040	333.2348	333.3040	0.00
06/10/2022	R197 On 04-May-23			Bond Future	340.19	340.2604	340.1866	340.2604	0.00
06/10/2022	R197 On 03-August-23			Bond Future	338.21	338.2820	338.2078	338.2820	0.00
06/10/2022	R197 On 02-November-23			Bond Future	345.35	345.4251	345.3492	345.4251	0.00
06/10/2022	R202 On 03-November-22			Bond Future	247.93	247.8212	247.9283	247.8212	6,206.00
06/10/2022	R202 On 02-February-23			Bond Future	247.90	247.7976	247.9025	247.7976	460.00
06/10/2022	R202 On 04-May-23			Bond Future	253.07	252.9683	253.0732	252.9683	0.00
06/10/2022	R202 On 03-August-23			Bond Future	253.55	253.4451	253.5526	253.4451	0.00
06/10/2022	R202 On 02-November-23			Bond Future	258.91	258.7966	258.9062	258.7966	0.00
06/10/2022	R209 On 03-November-22			Bond Future	11.54	64.5767	11.5417	64.5767	18,144.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	6,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	1028	1	1028	1	1,136.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	229	0	229	0	0.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	19	0	19	0	0.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	148	0	148	0	1,136.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	220	0	220	0	0.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	238	0	238	0	0.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	248	0	248	0	0.00
06/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	2595	2	2595	2	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	386	1	386	1	6,750.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2848	3	2848	3	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	5471	6	5471	6	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3432	4	3432	4	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	11309	12	11309	12	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	12879	13	12879	13	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2891	3	2891	3	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2978	3	2978	3	5,000.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2934	3	2934	3	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	1234	1	1234	1	0.00
06/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	8300	9	8300	9	6,000.00
06/10/2022	R209 On 02-February-23			Bond Future	11.67	65.7878	11.6709	65.7878	2,066.00
06/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	796	1	796	1	0.00
06/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	783	1	783	1	0.00
06/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	770	1	770	1	0.00
06/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5229	6	5229	6	0.00
06/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5310	6	5310	6	0.00
06/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5269	6	5269	6	0.00
06/10/2022	R209 On 04-May-23			Bond Future	11.78	63.9926	11.7798	63.9926	3,450.00
06/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1837	2	1837	2	0.00
06/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1644	2	1644	2	0.00
06/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	5343	5	5343	5	0.00
06/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1801	2	1801	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
06/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1819	2	1819	2	0.00
06/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	533	0	533	0	8,500.00
06/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	9904	10	9904	10	0.00
06/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5190	5	5190	5	0.00
06/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5223	6	5223	6	0.00
06/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	2026	2	2026	2	8,500.00
06/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5531	6	5531	6	11,000.00
06/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5156	5	5156	5	0.00
06/10/2022	R209 On 03-August-23			Bond Future	11.89	65.3331	11.8876	65.3331	0.00
06/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3779	4	3779	4	0.00
06/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3754	4	3754	4	0.00
06/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3728	3	3728	3	0.00
06/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3486	4	3486	4	0.00
06/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3529	4	3529	4	0.00
06/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3507	4	3507	4	0.00
06/10/2022	R209 On 02-November-23			Bond Future	12.00	63.5466	12.0013	63.5466	0.00
06/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2092	2	2092	2	0.00
06/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2074	2	2074	2	0.00
06/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2056	2	2056	2	0.00
06/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5279	6	5279	6	0.00
06/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5248	6	5248	6	0.00
06/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5216	6	5216	6	0.00
06/10/2022	R210 On 03-November-22			Bond Future	225.75	226.5771	225.7526	226.5771	430.00
06/10/2022	R210 On 02-February-23			Bond Future	230.04	230.8822	230.0384	230.8822	300.00
06/10/2022	R210 On 04-May-23			Bond Future	231.73	232.5949	231.7318	232.5949	0.00
06/10/2022	R210 On 03-August-23			Bond Future	236.63	237.5154	236.6334	237.5154	0.00
06/10/2022	R210 On 02-November-23			Bond Future	238.42	239.3145	238.4151	239.3145	0.00
06/10/2022	R213 On 03-November-22			Bond Future	11.03	79.2706	11.0311	79.2706	33,626.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	53	0	53	0	0.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	5	0	5	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
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	44	0	44	0	0.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	49	0	49	0	0.00
06/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	40	0	40	0	0.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3054	4	3054	4	0.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3142	4	3142	4	200.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9038	10	9038	10	0.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3098	4	3098	4	0.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3978	4	3978	4	476.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	5006	5	5006	5	200.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3011	3	3011	3	0.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	5703	6	5703	6	476.00
06/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9354	10	9354	10	0.00
06/10/2022	R213 On 02-February-23			Bond Future	11.18	80.7573	11.1845	80.7573	0.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	855	1	855	1	912.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	624	1	624	1	0.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	115	0	115	0	476.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	615	1	615	1	0.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	759	1	759	1	0.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	633	1	633	1	0.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	5157	5	5157	5	0.00
06/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	462	0	462	0	0.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	795	1	795	1	912.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5078	5	5078	5	0.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4312	5	4312	5	0.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4594	5	4594	5	476.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5117	6	5117	6	0.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	9842	10	9842	10	0.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5928	6	5928	6	476.00
06/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5039	5	5039	5	0.00
06/10/2022	R213 On 04-May-23			Bond Future	11.31	78.8700	11.3057	78.8700	0.00
06/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1768	2	1768	2	0.00
06/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1751	2	1751	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
06/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1785	2	1785	2	0.00
06/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4251	5	4251	5	0.00
06/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4308	5	4308	5	0.00
06/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4279	5	4279	5	0.00
06/10/2022	R213 On 03-August-23			Bond Future	11.43	80.5217	11.4291	80.5217	0.00
06/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3554	3	3554	3	0.00
06/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3530	3	3530	3	0.00
06/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3579	3	3579	3	0.00
06/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2750	3	2750	3	0.00
06/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2767	3	2767	3	0.00
06/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2733	3	2733	3	0.00
06/10/2022	R213 On 02-November-23			Bond Future	11.57	78.6504	11.5671	78.6504	0.00
06/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2090	2	2090	2	0.00
06/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2072	2	2072	2	0.00
06/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2108	2	2108	2	0.00
06/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3942	4	3942	4	0.00
06/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3991	4	3991	4	0.00
06/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3967	4	3967	4	0.00
06/10/2022	R214 On 03-November-22			Bond Future	11.67	62.0216	11.6699	62.0216	24,788.00
06/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	508	0	508	0	0.00
06/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	492	0	492	0	0.00
06/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	477	0	477	0	0.00
06/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2133	2	2133	2	0.00
06/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2171	3	2171	3	0.00
06/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2209	3	2209	3	0.00
06/10/2022	R214 On 02-February-23			Bond Future	11.79	63.1848	11.7949	63.1848	64,507.00
06/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1102	1	1102	1	0.00
06/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	2648	2	2648	2	1,600.00
06/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1118	1	1118	1	1,600.00
06/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1070	1	1070	1	0.00
06/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1086	1	1086	1	0.00
06/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4871	5	4871	5	0.00
06/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4911	5	4911	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
06/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	2623	3	2623	3	0.00
06/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4832	5	4832	5	0.00
06/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4793	5	4793	5	0.00
06/10/2022	R214 On 04-May-23			Bond Future	11.89	61.1890	11.8949	61.1890	0.00
06/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2272	2	2272	2	0.00
06/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2251	2	2251	2	0.00
06/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2230	2	2230	2	0.00
06/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4990	5	4990	5	0.00
06/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4958	5	4958	5	0.00
06/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4926	5	4926	5	0.00
06/10/2022	R214 On 03-August-23			Bond Future	12.00	62.4706	11.9952	62.4706	0.00
06/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4310	4	4310	4	0.00
06/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4283	4	4283	4	0.00
06/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4256	4	4256	4	0.00
06/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3550	4	3550	4	0.00
06/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3529	4	3529	4	0.00
06/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3508	4	3508	4	0.00
06/10/2022	R214 On 02-November-23			Bond Future	12.10	60.4759	12.1029	60.4759	0.00
06/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2588	2	2588	2	0.00
06/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2548	2	2548	2	0.00
06/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2568	2	2568	2	0.00
06/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5815	6	5815	6	0.00
06/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5848	6	5848	6	0.00
06/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5782	6	5782	6	0.00
06/10/2022	R248 On 03-November-22			Bond Future	11.68	77.4566	11.6784	77.4566	248,049.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	2286	2	2286	2	0.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	509	0	509	0	874.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	526	0	526	0	0.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	20	0	20	0	874.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	544	0	544	0	0.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	357	0	357	0	0.00
06/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	35	0	35	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
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	6773	7	6773	7	0.00
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	3528	4	3528	4	0.00
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2998	3	2998	3	0.00
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2947	3	2947	3	0.00
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	7506	8	7506	8	0.00
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	892	1	892	1	0.00
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	12220	13	12220	13	0.00
06/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2898	3	2898	3	0.00
06/10/2022	R248 On 02-February-23			Bond Future	11.80	78.9462	11.7983	78.9462	0.00
06/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1387	1	1387	1	0.00
06/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1307	1	1307	1	0.00
06/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	428	0	428	0	0.00
06/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1327	1	1327	1	0.00
06/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1347	1	1347	1	0.00
06/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	2969	3	2969	3	2,542.00
06/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1192	1	1192	1	2,542.00
06/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6512	7	6512	7	0.00
06/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6104	6	6104	6	0.00
06/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6005	6	6005	6	0.00
06/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	3590	4	3590	4	0.00
06/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6154	7	6154	7	0.00
06/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	10190	11	10190	11	0.00
06/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6204	7	6204	7	0.00
06/10/2022	R248 On 04-May-23			Bond Future	11.90	76.1143	11.9017	76.1143	0.00
06/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2687	2	2687	2	0.00
06/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2713	3	2713	3	0.00
06/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2739	3	2739	3	0.00
06/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6291	7	6291	7	0.00
06/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6332	7	6332	7	0.00
06/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6373	7	6373	7	0.00
06/10/2022	R248 On 03-August-23			Bond Future	12.01	77.6711	12.0086	77.6711	0.00
06/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	4956	5	4956	5	0.00
06/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	4989	5	4989	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
06/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	5022	5	5022	5	0.00
06/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4410	5	4410	5	0.00
06/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4437	5	4437	5	0.00
06/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4464	5	4464	5	0.00
06/10/2022	R248 On 02-November-23			Bond Future	12.11	74.8712	12.1137	74.8712	0.00
06/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2899	3	2899	3	0.00
06/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2850	3	2850	3	0.00
06/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2874	3	2874	3	0.00
06/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6807	7	6807	7	0.00
06/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6889	7	6889	7	0.00
06/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6848	7	6848	7	0.00