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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/04/2022 TO: 06/04/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	2025 On 05-May-22			Bond Future	159.77	159.7021	159.7653	159.7021	5,484.00
06/04/2022	2025 On 04-August-22			Bond Future	160.30	160.2426	160.3032	160.2426	1,130.00
06/04/2022	2025 On 03-November-22			Bond Future	162.65	162.5949	162.6531	162.5949	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
06/04/2022	2025 On 02-February-23			Bond Future	163.72	163.6666	163.7216	163.6666	0.00
06/04/2022	2029 On 05-May-22			Bond Future	116.81	116.8355	116.8134	116.8355	2,745.00
06/04/2022	2029 On 04-August-22			Bond Future	118.39	118.4179	118.3930	118.4179	1,844.00
06/04/2022	2029 On 03-November-22			Bond Future	118.90	118.9249	118.8972	118.9249	0.00
06/04/2022	2029 On 02-February-23			Bond Future	120.89	120.9257	120.8946	120.9257	0.00
06/04/2022	2030 On 05-May-22			Bond Future	9.65	93.5820	93.3343	93.5820	69,898.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	6709	7	7	7	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	2846	3	3	3	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	2889	3	3	3	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	318	0	0	0	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	902	1	1	1	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	16	0	0	0	200.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	27	0	0	0	1,800.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	777	1	1	1	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	1,073.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	2932	3	3	3	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1872	2	2	2	0.00
06/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	125	0	0	0	7,500.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	2684	2	3	2	0.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	889	1	1	1	5,000.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	4377	4	4	4	0.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	3960	4	4	4	0.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	143	0	0	0	0.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	8042	8	8	8	0.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1017	1	1	1	5,000.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1837	2	2	2	1,073.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	149	0	0	0	200.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	155	0	0	0	0.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	4	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	358	0	0	0	1,073.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	10384	10	10	10	0.00
06/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	6208	6	6	6	0.00
06/04/2022	2030 On 04-August-22			Bond Future	9.85	90.8205	90.5674	90.8205	24,874.00
06/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	403	0	0	0	800.00
06/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1099	1	1	1	0.00
06/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	57	0	0	0	800.00
06/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1118	1	1	1	0.00
06/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1137	1	1	1	0.00
06/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	5539	6	6	6	0.00
06/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	389	0	0	0	800.00
06/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2585	2	3	2	0.00
06/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2616	2	3	2	0.00
06/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	8057	8	8	8	0.00
06/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2647	2	3	2	0.00
06/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	4435	4	4	4	0.00
06/04/2022	2030 On 03-November-22			Bond Future	10.03	92.1345	91.8758	92.1345	0.00
06/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2435	3	2	3	0.00
06/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2410	3	2	3	0.00
06/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2460	3	2	3	0.00
06/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2142	2	2	2	0.00
06/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2185	2	2	2	0.00
06/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2163	2	2	2	0.00
06/04/2022	2030 On 02-February-23			Bond Future	10.19	89.6613	89.3958	89.6613	0.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2296	2	2	2	0.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2145	2	2	2	0.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	514	1	1	1	102.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2252	2	2	2	0.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2274	2	2	2	0.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	897	1	1	1	0.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1599	2	2	2	0.00
06/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1862	2	2	2	0.00
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	7112	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4065	4	4	4	102.00
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	5570	5	6	5	0.00
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3125	3	3	3	0.00
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3299	3	3	3	102.00
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3174	3	3	3	0.00
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3149	3	3	3	0.00
06/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3669	3	4	3	0.00
06/04/2022	2032 On 05-May-22			Bond Future	10.01	90.3050	89.9913	90.3050	141,320.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	175	0	0	0	780.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	1563	2	2	2	780.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5569	6	6	6	0.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	2002	2	2	2	993.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5672	6	6	6	0.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	6391	7	6	7	0.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5363	6	5	6	0.00
06/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5620	6	6	6	0.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	23	0	0	0	0.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	29	0	0	0	993.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	24	0	0	0	0.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	11	0	0	0	780.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	418	0	0	0	0.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	22	0	0	0	0.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	598	0	1	0	0.00
06/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	2688	2	3	2	0.00
06/04/2022	2032 On 04-August-22			Bond Future	10.20	91.5056	91.1857	91.5056	2,140.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	7626	8	8	8	0.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	8954	9	9	9	0.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	1691	2	2	2	1,300.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	1972	2	2	2	0.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	2001	2	2	2	0.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	2030	2	2	2	0.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	367	0	0	0	1,300.00

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06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	827	1	1	1	800.00
06/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	108	0	0	0	800.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	7297	7	7	7	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	3531	3	4	3	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	4951	5	5	5	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1951	2	2	2	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1924	2	2	2	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1898	2	2	2	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2228	2	2	2	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	162	0	0	0	0.00
06/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	252	0	0	0	800.00
06/04/2022	2032 On 03-November-22			Bond Future	10.37	88.6771	88.3508	88.6771	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3516	4	4	4	750.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	6888	7	7	7	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	10049	10	10	10	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2933	3	3	3	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3154	3	3	3	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3482	4	3	4	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1899	2	2	2	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2148	2	2	2	500.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	680	1	1	1	500.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	500	1	1	1	180.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2022	2	2	2	0.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	556	1	1	1	454.00
06/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1470	2	1	2	750.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3933	4	4	4	0.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	6476	6	6	6	0.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	6237	6	6	6	0.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	5775	5	6	5	0.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3149	3	3	3	180.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2115	2	2	2	180.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3303	3	3	3	454.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3001	3	3	3	0.00

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06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	1913	2	2	2	0.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2268	2	2	2	454.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	366	0	0	0	750.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	782	1	1	1	500.00
06/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	1894	2	2	2	0.00
06/04/2022	2032 On 02-February-23			Bond Future	10.52	90.1533	89.8192	90.1533	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	11232	12	11	12	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	7611	8	8	8	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2645	3	3	3	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2081	2	2	2	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	659	1	1	1	454.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2619	3	3	3	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1568	2	2	2	750.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	831	1	1	1	500.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	3423	4	3	4	750.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	7022	7	7	7	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2671	3	3	3	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2938	3	3	3	0.00
06/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2222	2	2	2	500.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3801	4	4	4	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3022	3	3	3	454.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3285	3	3	3	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	1112	1	1	1	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	2616	2	3	2	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	6584	6	7	6	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4787	5	5	5	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3339	3	3	3	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	7336	7	7	7	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3985	4	4	4	454.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3312	3	3	3	0.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	985	1	1	1	500.00
06/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	439	0	0	0	750.00

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06/04/2022	2033 On 05-May-22			Bond Future	112.47	112.5633	112.4690	112.5633	2,719.00
06/04/2022	2033 On 04-August-22			Bond Future	113.99	114.0878	113.9899	114.0878	4,967.00
06/04/2022	2033 On 03-November-22			Bond Future	114.35	114.4491	114.3472	114.4491	0.00
06/04/2022	2033 On 02-February-23			Bond Future	116.27	116.3743	116.2680	116.3743	0.00
06/04/2022	2037 On 05-May-22			Bond Future	10.48	87.6178	87.5899	87.6178	88,639.00
06/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8326	8	8	8	0.00
06/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8214	8	8	8	0.00
06/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8270	8	8	8	0.00
06/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	6	0	0	0	0.00
06/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	7	0	0	0	0.00
06/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	6	0	0	0	0.00
06/04/2022	2037 On 04-August-22			Bond Future	10.66	84.5267	84.4964	84.5267	51,940.00
06/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3224	3	3	3	0.00
06/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	4510	5	5	5	1,050.00
06/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	800	1	1	1	50.00
06/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	5497	6	5	6	0.00
06/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	8126	8	8	8	0.00
06/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3184	3	3	3	0.00
06/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3145	3	3	3	0.00
06/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1657	2	2	2	0.00
06/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	366	0	0	0	1,050.00
06/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1611	2	2	2	0.00
06/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	781	1	1	1	50.00
06/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	4494	5	4	5	0.00
06/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1634	2	2	2	50.00
06/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1050	1	1	1	0.00
06/04/2022	2037 On 03-November-22			Bond Future	10.81	85.7501	85.7175	85.7501	0.00
06/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	4863	5	5	5	0.00
06/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	4947	5	5	5	0.00
06/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	4905	5	5	5	0.00
06/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1816	2	2	2	0.00
06/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1834	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1798	2	2	2	0.00
06/04/2022	2037 On 02-February-23			Bond Future	10.94	82.9209	82.8856	82.9209	0.00
06/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	3859	4	4	4	0.00
06/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	3826	4	4	4	0.00
06/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	3792	4	4	4	0.00
06/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3242	3	3	3	0.00
06/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3214	3	3	3	0.00
06/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3187	3	3	3	0.00
06/04/2022	2038 On 05-May-22			Bond Future	128.30	127.7137	128.2985	127.7137	4,184.00
06/04/2022	2038 On 04-August-22			Bond Future	128.21	127.6182	128.2081	127.6182	2,711.00
06/04/2022	2038 On 03-November-22			Bond Future	130.09	129.4920	130.0880	129.4920	0.00
06/04/2022	2038 On 02-February-23			Bond Future	130.40	129.7997	130.4020	129.7997	0.00
06/04/2022	2040 On 05-May-22			Bond Future	10.61	89.8243	89.7205	89.8243	62,085.00
06/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	26	0	0	0	1,200.00
06/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8531	9	9	9	0.00
06/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8591	9	9	9	0.00
06/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8651	9	9	9	0.00
06/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	1149	1	1	1	1,200.00
06/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	14975	15	15	15	0.00
06/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,200.00
06/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	1400	1	1	1	0.00
06/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	10	0	0	0	0.00
06/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	9	0	0	0	0.00
06/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	10	0	0	0	0.00
06/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	5917	6	6	6	0.00
06/04/2022	2040 On 04-August-22			Bond Future	10.77	86.5121	86.4050	86.5121	42,392.00
06/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3564	4	4	4	0.00
06/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	9648	10	10	10	0.00
06/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	201	0	0	0	460.00
06/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	2245	2	2	2	460.00
06/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3520	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3607	4	4	4	0.00
06/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1722	2	2	2	0.00
06/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	332	0	0	0	460.00
06/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	8198	8	8	8	0.00
06/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1769	2	2	2	0.00
06/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2761	3	3	3	0.00
06/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1745	2	2	2	0.00
06/04/2022	2040 On 03-November-22			Bond Future	10.92	87.7643	87.6538	87.7643	0.00
06/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	5183	5	5	5	0.00
06/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	5095	5	5	5	0.00
06/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	5139	5	5	5	0.00
06/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	1944	2	2	2	0.00
06/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	1985	2	2	2	0.00
06/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	1965	2	2	2	0.00
06/04/2022	2040 On 02-February-23			Bond Future	11.05	84.7185	84.6038	84.7185	0.00
06/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	3994	4	4	4	0.00
06/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	4029	4	4	4	0.00
06/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	4065	4	4	4	0.00
06/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3601	3	4	3	0.00
06/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3631	4	4	4	0.00
06/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3662	4	4	4	0.00
06/04/2022	2044 On 05-May-22			Bond Future	10.62	86.7101	86.6011	86.7101	65,683.00
06/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8755	9	9	9	0.00
06/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8634	9	9	9	0.00
06/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8695	9	9	9	0.00
06/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	10	0	0	0	0.00
06/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	11	0	0	0	0.00
06/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	10	0	0	0	0.00
06/04/2022	2044 On 04-August-22			Bond Future	10.78	83.4816	83.3693	83.4816	22,586.00
06/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	3886	4	4	4	0.00
06/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	3795	4	4	4	0.00
06/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	3840	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1681	2	2	2	0.00
06/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1704	2	2	2	0.00
06/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1659	2	2	2	0.00
06/04/2022	2044 On 03-November-22			Bond Future	10.92	84.6900	84.5743	84.6900	0.00
06/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	5216	5	5	5	0.00
06/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	5261	5	5	5	0.00
06/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	5305	5	5	5	0.00
06/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	1977	2	2	2	0.00
06/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	1997	2	2	2	0.00
06/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2018	2	2	2	0.00
06/04/2022	2044 On 02-February-23			Bond Future	11.04	81.7183	81.5984	81.7183	0.00
06/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4339	4	4	4	0.00
06/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4302	4	4	4	0.00
06/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4265	4	4	4	0.00
06/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3584	3	4	3	0.00
06/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3553	3	4	3	0.00
06/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3523	3	4	3	0.00
06/04/2022	2046 On 05-May-22			Bond Future	116.09	115.6887	116.0929	115.6887	14,454.00
06/04/2022	2046 On 04-August-22			Bond Future	117.66	117.2557	117.6628	117.2557	2,969.00
06/04/2022	2046 On 03-November-22			Bond Future	117.45	117.0427	117.4533	117.0427	0.00
06/04/2022	2046 On 02-February-23			Bond Future	119.43	119.0131	119.4275	119.0131	0.00
06/04/2022	2050 On 05-May-22			Bond Future	119.89	119.5426	119.8912	119.5426	8,792.00
06/04/2022	2050 On 04-August-22			Bond Future	119.48	119.1313	119.4821	119.1313	1,410.00
06/04/2022	2050 On 03-November-22			Bond Future	121.23	120.8803	121.2336	120.8803	0.00
06/04/2022	2050 On 02-February-23			Bond Future	121.19	120.8359	121.1919	120.8359	0.00
06/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	8657 On 21-December-26			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
06/04/2022	AL37 On 05-May-22			Index Future	815.64	818.0690	815.6400	818.0690	0.00
06/04/2022	AL37 On 04-August-22			Index Future	826.35	828.8170	826.3500	828.8170	0.00
06/04/2022	AL37 On 03-November-22			Index Future	838.38	840.8870	838.3780	840.8870	0.00
06/04/2022	AL37 On 02-February-23			Index Future	852.26	854.8120	852.2550	854.8120	0.00
06/04/2022	AL7T On 05-May-22			Index Future	943.66	946.7240	943.6630	946.7240	0.00
06/04/2022	AL7T On 04-August-22			Index Future	956.06	959.1620	956.0550	959.1620	0.00
06/04/2022	AL7T On 03-November-22			Index Future	969.97	973.1300	969.9700	973.1300	0.00
06/04/2022	AL7T On 02-February-23			Index Future	986.03	989.2450	986.0250	989.2450	0.00
06/04/2022	ALBI On 05-May-22			Index Future	843.06	844.9460	843.0630	844.9460	129.00
06/04/2022	ALBI On 04-August-22			Index Future	854.13	856.0470	854.1340	856.0470	92.00
06/04/2022	ALBI On 03-November-22			Index Future	866.57	868.5130	866.5660	868.5130	0.00
06/04/2022	ALBI On 02-February-23			Index Future	880.91	882.8960	880.9090	882.8960	0.00
06/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C048 On 28-February-48			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
06/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2022	ES33 On 05-May-22			Bond Future	11.27	77.3838	77.3148	77.3838	87.00
06/04/2022	ES33 On 04-August-22			Bond Future	11.48	78.4319	78.3603	78.4319	263.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	ES33 On 03-November-22			Bond Future	11.68	75.8015	75.7273	75.8015	0.00
06/04/2022	ES33 On 02-February-23			Bond Future	11.87	77.0808	77.0033	77.0808	0.00
06/04/2022	ES42 On 05-May-22			Bond Future	11.67	76.0874	76.0051	76.0874	1,190.00
06/04/2022	ES42 On 04-August-22			Bond Future	11.86	77.1185	77.0334	77.1185	3,579.00
06/04/2022	ES42 On 03-November-22			Bond Future	12.05	73.9913	73.9033	73.9913	0.00
06/04/2022	ES42 On 02-February-23			Bond Future	12.21	75.2428	75.1513	75.2428	0.00
06/04/2022	GOVI On 05-May-22			GOVI	831.54	833.4200	831.5430	833.4200	989.00
06/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	433130	45	43	45	0.00
06/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	433030	45	43	45	0.00
06/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	432930	45	43	45	0.00
06/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 04-August-22			GOVI	842.46	844.3700	842.4620	844.3700	0.00
06/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	232020	25	23	25	0.00
06/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	231920	25	23	25	0.00
06/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	231820	25	23	25	0.00
06/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 03-November-22			GOVI	854.72	856.6660	854.7240	856.6660	0.00
06/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	342940	36	34	36	0.00
06/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	343140	36	34	36	0.00
06/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	343040	36	34	36	0.00
06/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 02-February-23			GOVI	868.87	870.8520	868.8720	870.8520	0.00
06/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	180320	20	18	20	0.00
06/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	180520	20	18	20	0.00
06/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	180420	20	18	20	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
06/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
06/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2022	IGOV On 05-May-22			Index Future	313.64	313.0890	313.6350	313.0890	499.00
06/04/2022	IGOV On 04-August-22			Index Future	317.83	317.2800	317.8310	317.2800	0.00
06/04/2022	IGOV On 03-November-22			Index Future	322.53	321.9770	322.5340	321.9770	0.00
06/04/2022	IGOV On 02-February-23			Index Future	327.95	327.3840	327.9470	327.3840	0.00
06/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.44	95.5650	95.5650	95.5650	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
06/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.54	95.4950	95.4600	95.4950	0.00
06/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.1150	95.0650	95.1150	0.00
06/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	95.0200	94.9700	95.0200	0.00
06/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.41	94.6500	94.5900	94.6500	0.00
06/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5650	94.4950	94.5650	0.00
06/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.29	93.8150	93.7100	93.8150	68.00
06/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.62	93.5150	93.3850	93.5150	0.00
06/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.79	93.3800	93.2100	93.3800	0.00
06/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.96	93.2600	93.0450	93.2600	75.00
06/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.01	93.2150	92.9950	93.2150	72.00
06/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.19	93.0500	92.8100	93.0500	0.00
06/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2267	103.2273	103.2267	14,749.00
06/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	622	1	1	1	0.00
06/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	630	1	1	1	0.00
06/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	637	1	1	1	0.00
06/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	7	0	0	0	0.00
06/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	7	0	0	0	0.00
06/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	7	0	0	0	0.00
06/04/2022	R023 On 04-August-22			Bond Future	5.63	104.5745	104.5729	104.5745	2,384.00
06/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	327	0	0	0	0.00
06/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	331	0	0	0	0.00
06/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	335	0	0	0	0.00
06/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	106	0	0	0	0.00
06/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	108	0	0	0	0.00
06/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	109	0	0	0	0.00
06/04/2022	R023 On 03-November-22			Bond Future	5.32	102.2101	102.2064	102.2101	0.00
06/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	339	0	0	0	0.00
06/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	333	0	0	0	0.00
06/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	336	0	0	0	0.00
06/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	47	0	0	0	0.00
06/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	47	0	0	0	0.00
06/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	46	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
06/04/2022	R035 On 05-May-22			Bond Future	10.33	91.5457	91.4535	91.5457	71,062.00
06/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	3333	3	3	3	0.00
06/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	8011	8	8	8	0.00
06/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	13361	13	13	13	0.00
06/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	2815	3	3	3	0.00
06/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	7898	8	8	8	0.00
06/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	7955	8	8	8	0.00
06/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	8	0	0	0	0.00
06/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	8	0	0	0	0.00
06/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	354	0	0	0	0.00
06/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
06/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	7	0	0	0	0.00
06/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	251	0	0	0	0.00
06/04/2022	R035 On 04-August-22			Bond Future	10.52	92.7229	92.6274	92.7229	49,855.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	3070	3	3	3	0.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2315	2	2	2	400.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	4740	5	5	5	0.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	9911	10	10	10	0.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2698	3	3	3	0.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2994	3	3	3	0.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	3032	3	3	3	0.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	238	0	0	0	400.00
06/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	602	1	1	1	100.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	5024	5	5	5	0.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2222	2	2	2	0.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	6793	7	7	7	0.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1689	2	2	2	0.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1713	2	2	2	0.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1914	2	2	2	100.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	970	1	1	1	100.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	214	0	0	0	400.00
06/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1665	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	R035 On 03-November-22			Bond Future	10.67	89.5993	89.5006	89.5993	0.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4608	5	5	5	0.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4567	5	5	5	0.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	809	1	1	1	582.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	1825	2	2	2	1,000.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4648	5	5	5	0.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	11631	12	12	12	0.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4250	4	4	4	1,000.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2587	3	3	3	0.00
06/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4018	4	4	4	0.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2093	2	2	2	582.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	3229	3	3	3	582.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	389	0	0	0	1,000.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1773	2	2	2	0.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	4174	4	4	4	0.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	6309	6	6	6	0.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1810	2	2	2	0.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1792	2	2	2	0.00
06/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1967	2	2	2	0.00
06/04/2022	R035 On 02-February-23			Bond Future	10.81	91.1287	91.0260	91.1287	0.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	4232	4	4	4	1,000.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2016	2	2	2	1,000.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	4267	4	4	4	0.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	13391	13	13	13	0.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3593	4	4	4	0.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3626	4	4	4	0.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3658	4	4	4	0.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2979	3	3	3	0.00
06/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	1024	1	1	1	582.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	7382	7	7	7	0.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	5187	5	5	5	0.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3905	4	4	4	582.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3251	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	427	0	0	0	1,000.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3278	3	3	3	0.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3306	3	3	3	0.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	2790	3	3	3	582.00
06/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	2814	3	3	3	0.00
06/04/2022	R186 On 05-May-22			Bond Future	8.30	112.6182	112.3023	112.6182	72,531.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1574	2	2	2	0.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	2571	3	3	3	0.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	721	1	1	1	0.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	806	1	1	1	454.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	150	0	0	0	435.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	700	1	1	1	0.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	4	0	0	0	435.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	17	0	0	0	3,600.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	3439	4	3	4	0.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	423	1	0	1	454.00
06/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	742	1	1	1	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	674	1	1	1	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1072	1	1	1	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	31	0	0	0	454.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	3343	3	3	3	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	4157	4	4	4	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	713	1	1	1	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1844	2	2	2	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	620	0	1	0	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	693	1	1	1	0.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	82	0	0	0	454.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	248	0	0	0	4,035.00
06/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	6467	6	6	6	0.00
06/04/2022	R186 On 04-August-22			Bond Future	8.52	108.8281	108.5056	108.8281	15.00
06/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	812	1	1	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
06/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	798	1	1	1	0.00
06/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	67	0	0	0	3,600.00
06/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	826	1	1	1	0.00
06/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	4862	5	5	5	0.00
06/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	587	1	1	1	3,600.00
06/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	275	0	0	0	3,600.00
06/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2220	2	2	2	0.00
06/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	6105	6	6	6	0.00
06/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2707	2	3	2	0.00
06/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2268	2	2	2	0.00
06/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2244	2	2	2	0.00
06/04/2022	R186 On 03-November-22			Bond Future	8.71	110.4016	110.0721	110.4016	0.00
06/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1592	2	2	2	0.00
06/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1558	2	2	2	0.00
06/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1575	2	2	2	0.00
06/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	2185	2	2	2	0.00
06/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	2204	2	2	2	0.00
06/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	2167	2	2	2	0.00
06/04/2022	R186 On 02-February-23			Bond Future	8.87	106.9442	106.6064	106.9442	0.00
06/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1313	1	1	1	0.00
06/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1285	1	1	1	0.00
06/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1299	1	1	1	0.00
06/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	3109	3	3	3	0.00
06/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	3129	3	3	3	0.00
06/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	3089	3	3	3	0.00
06/04/2022	R197 On 05-May-22			Bond Future	329.56	329.4853	329.5569	329.4853	752.00
06/04/2022	R197 On 04-August-22			Bond Future	325.57	325.5047	325.5701	325.5047	0.00
06/04/2022	R197 On 03-November-22			Bond Future	330.34	330.2838	330.3434	330.2838	0.00
06/04/2022	R197 On 02-February-23			Bond Future	327.26	327.2106	327.2620	327.2106	0.00
06/04/2022	R202 On 05-May-22			Bond Future	247.98	247.2539	247.9768	247.2539	6,398.00
06/04/2022	R202 On 04-August-22			Bond Future	246.85	246.1180	246.8453	246.1180	91.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	R202 On	03-November-22			Bond Future	250.46	249.7309	250.4637	249.7309	0.00
06/04/2022	R202 On	02-February-23			Bond Future	250.09	249.3473	250.0858	249.3473	0.00
06/04/2022	R209 On	05-May-22			Bond Future	10.30	71.1755	71.0896	71.1755	19,244.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	6178	6	6	6	0.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	8845	9	9	9	0.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	17	0	0	0	2,975.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	90	0	0	0	6,525.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	6128	6	6	6	0.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	856	1	1	1	0.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	2747	3	3	3	0.00
06/04/2022	R209 On	05-May-22	0000000	Call	Bond Future	6079	6	6	6	0.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	15	0	0	0	0.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	241	0	0	0	1,050.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	1147	1	1	1	9,000.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	14	0	0	0	0.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	3340	3	3	3	0.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	4812	5	5	5	0.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	1	0	0	0	10,050.00
06/04/2022	R209 On	05-May-22	0000000	Put	Bond Future	14	0	0	0	0.00
06/04/2022	R209 On	04-August-22			Bond Future	10.46	72.1217	72.0332	72.1217	1,550.00
06/04/2022	R209 On	04-August-22	0000000	Call	Bond Future	2382	2	2	2	0.00
06/04/2022	R209 On	04-August-22	0000000	Call	Bond Future	2318	2	2	2	0.00
06/04/2022	R209 On	04-August-22	0000000	Call	Bond Future	2350	2	2	2	0.00
06/04/2022	R209 On	04-August-22	0000000	Put	Bond Future	1659	2	2	2	0.00
06/04/2022	R209 On	04-August-22	0000000	Put	Bond Future	1682	2	2	2	0.00
06/04/2022	R209 On	04-August-22	0000000	Put	Bond Future	1636	2	2	2	0.00
06/04/2022	R209 On	03-November-22			Bond Future	10.60	70.0193	69.9280	70.0193	3,610.00
06/04/2022	R209 On	03-November-22	0000000	Call	Bond Future	5751	6	6	6	0.00
06/04/2022	R209 On	03-November-22	0000000	Call	Bond Future	3878	4	4	4	0.00
06/04/2022	R209 On	03-November-22	0000000	Call	Bond Future	3913	4	4	4	0.00
06/04/2022	R209 On	03-November-22	0000000	Call	Bond Future	3948	4	4	4	0.00
06/04/2022	R209 On	03-November-22	0000000	Call	Bond Future	1174	1	1	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
06/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2323	2	2	2	0.00
06/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	441	0	0	0	0.00
06/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	3984	4	4	4	0.00
06/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	268	0	0	0	8,000.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	8226	8	8	8	0.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1664	2	2	2	0.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	6830	7	7	7	0.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2854	3	3	3	0.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	4553	4	5	4	8,000.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1681	2	2	2	0.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1697	2	2	2	0.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1715	2	2	2	8,000.00
06/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1037	1	1	1	0.00
06/04/2022	R209 On 02-February-23			Bond Future	10.72	71.1847	71.0901	71.1847	0.00
06/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3236	3	3	3	0.00
06/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3208	3	3	3	0.00
06/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3179	3	3	3	0.00
06/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2805	3	3	3	0.00
06/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2854	3	3	3	0.00
06/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2830	3	3	3	0.00
06/04/2022	R210 On 05-May-22			Bond Future	217.86	217.8502	217.8562	217.8502	1,062.00
06/04/2022	R210 On 04-August-22			Bond Future	220.80	220.8009	220.8022	220.8009	266.00
06/04/2022	R210 On 03-November-22			Bond Future	221.11	221.1097	221.1064	221.1097	0.00
06/04/2022	R210 On 02-February-23			Bond Future	224.82	224.8306	224.8217	224.8306	0.00
06/04/2022	R213 On 05-May-22			Bond Future	9.87	84.9661	84.6851	84.9661	24,996.00
06/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	3904	4	4	4	0.00
06/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	3950	4	4	4	0.00
06/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	3859	4	4	4	0.00
06/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	65	0	0	0	0.00
06/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	67	0	0	0	0.00
06/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	70	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
06/04/2022	R213 On 04-August-22			Bond Future	10.07	86.0603	85.7737	86.0603	0.00
06/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1408	2	1	2	0.00
06/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1364	1	1	1	0.00
06/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1386	1	1	1	0.00
06/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2247	2	2	2	0.00
06/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2304	2	2	2	0.00
06/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2275	2	2	2	0.00
06/04/2022	R213 On 03-November-22			Bond Future	10.24	83.7851	83.4926	83.7851	0.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2761	3	3	3	0.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1724	2	2	2	0.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2210	2	2	2	0.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1435	2	1	2	0.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	446	0	0	0	200.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2706	3	3	3	0.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2733	3	3	3	0.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	493	1	0	1	476.00
06/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2678	3	3	3	0.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2030	2	2	2	200.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	5781	6	6	6	0.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1988	2	2	2	0.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2009	2	2	2	0.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	6050	6	6	6	0.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	3387	3	3	3	476.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2433	2	2	2	476.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2979	3	3	3	200.00
06/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1968	2	2	2	0.00
06/04/2022	R213 On 02-February-23			Bond Future	10.38	85.2128	84.9134	85.2128	0.00
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2861	3	3	3	935.00
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2356	2	2	2	0.00
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2333	2	2	2	0.00
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	619	1	1	1	476.00
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1903	2	2	2	0.00
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	8690	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2379	2	2	2	0.00
06/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2663	3	3	3	0.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2821	3	3	3	476.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	651	1	1	1	935.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3133	3	3	3	0.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2641	2	3	2	0.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	6669	6	7	6	0.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3692	3	4	3	476.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3158	3	3	3	0.00
06/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3108	3	3	3	0.00
06/04/2022	R214 On 05-May-22			Bond Future	10.59	68.2782	68.1884	68.2782	15,309.00
06/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6333	6	6	6	0.00
06/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6384	6	6	6	0.00
06/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6434	7	6	7	0.00
06/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	17	0	0	0	0.00
06/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	16	0	0	0	0.00
06/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	15	0	0	0	0.00
06/04/2022	R214 On 04-August-22			Bond Future	10.74	69.1556	69.0631	69.1556	1,337.00
06/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	2838	3	3	3	0.00
06/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	2873	3	3	3	0.00
06/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	2908	3	3	3	0.00
06/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1492	1	1	1	0.00
06/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1471	1	1	1	0.00
06/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1513	1	2	1	0.00
06/04/2022	R214 On 03-November-22			Bond Future	10.87	66.8867	66.7915	66.8867	0.00
06/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4344	4	4	4	0.00
06/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4381	4	4	4	0.00
06/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4307	4	4	4	0.00
06/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1684	2	2	2	0.00
06/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1701	2	2	2	0.00
06/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1717	2	2	2	0.00
06/04/2022	R214 On 02-February-23			Bond Future	10.99	68.0288	67.9302	68.0288	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
06/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3481	3	3	3	0.00
06/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3421	3	3	3	0.00
06/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3451	3	3	3	0.00
06/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	2945	3	3	3	0.00
06/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	2971	3	3	3	0.00
06/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	2920	3	3	3	0.00
06/04/2022	R248 On 05-May-22			Bond Future	10.56	85.8086	85.6935	85.8086	193,332.00
06/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8617	9	9	9	0.00
06/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8493	9	8	9	0.00
06/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8555	9	9	9	0.00
06/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	14	0	0	0	0.00
06/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	13	0	0	0	0.00
06/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	14	0	0	0	0.00
06/04/2022	R248 On 04-August-22			Bond Future	10.72	86.9114	86.7929	86.9114	6,533.00
06/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3820	4	4	4	0.00
06/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3375	3	3	3	1,700.00
06/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1537	2	2	2	0.00
06/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	232	0	0	0	0.00
06/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3729	4	4	4	0.00
06/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3774	4	4	4	0.00
06/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1001	1	1	1	1,700.00
06/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	3932	4	4	4	0.00
06/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1787	2	2	2	0.00
06/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1813	2	2	2	0.00
06/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	8380	8	8	8	0.00
06/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	4976	5	5	5	0.00
06/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2031	2	2	2	0.00
06/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1761	2	2	2	0.00
06/04/2022	R248 On 03-November-22			Bond Future	10.85	83.7663	83.6443	83.7663	0.00
06/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5355	5	5	5	0.00
06/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5401	5	5	5	0.00
06/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5448	5	5	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
06/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2180	2	2	2	0.00
06/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2159	2	2	2	0.00
06/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2138	2	2	2	0.00
06/04/2022	R248 On 02-February-23			Bond Future	10.96	85.1970	85.0707	85.1970	0.00
06/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4366	4	4	4	0.00
06/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4404	4	4	4	0.00
06/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4443	4	4	4	0.00
06/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3608	3	4	3	0.00
06/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3640	4	4	4	0.00
06/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3672	4	4	4	0.00