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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/10/2022 TO: 05/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	2025 On 03-November-22			Bond Future	165.64	166.2911	165.6357	166.2911	7,182.00
05/10/2022	2025 On 02-February-23			Bond Future	167.07	167.7493	167.0736	167.7493	232.00
05/10/2022	2025 On 04-May-23			Bond Future	170.56	171.2544	170.5600	171.2544	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
05/10/2022	2025 On 03-August-23			Bond Future	172.40	173.1095	172.4006	173.1095	0.00
05/10/2022	2025 On 02-November-23			Bond Future	176.04	176.7648	176.0406	176.7648	0.00
05/10/2022	2029 On 03-November-22			Bond Future	119.39	120.1680	119.3852	120.1680	1,099.00
05/10/2022	2029 On 02-February-23			Bond Future	121.65	122.4573	121.6536	122.4573	728.00
05/10/2022	2029 On 04-May-23			Bond Future	122.89	123.7115	122.8883	123.7115	0.00
05/10/2022	2029 On 03-August-23			Bond Future	125.49	126.3295	125.4878	126.3295	0.00
05/10/2022	2029 On 02-November-23			Bond Future	126.79	127.6454	126.7873	127.6454	0.00
05/10/2022	2030 On 03-November-22			Bond Future	10.80	88.7750	88.3452	88.7750	63,576.00
05/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	22	0	0	0	0.00
05/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	24	0	0	0	0.00
05/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	67	0	0	0	500.00
05/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	3552	4	4	4	0.00
05/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
05/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	27	0	0	0	0.00
05/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	3239	3	3	3	0.00
05/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2811	2	3	2	0.00
05/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	5117	5	5	5	0.00
05/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	182	0	0	0	500.00
05/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	3283	3	3	3	0.00
05/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	3327	3	3	3	0.00
05/10/2022	2030 On 02-February-23			Bond Future	10.95	86.4388	85.9964	86.4388	5,200.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	3739	4	4	4	5,000.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2553	3	3	3	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2655	3	3	3	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	621	1	1	1	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	466	0	0	0	388.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	94	0	0	0	102.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	146	0	0	0	388.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	557	1	1	1	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	436	0	0	0	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	3164	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	602	1	1	1	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	611	1	1	1	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	443	0	0	0	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	177	0	0	0	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	137	0	0	0	0.00
05/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	357	0	0	0	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	6222	6	6	6	102.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	10091	10	10	10	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8993	9	9	9	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8806	8	9	8	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8250	8	8	8	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5110	5	5	5	102.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4850	4	5	4	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1460	1	1	1	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1761	1	2	1	388.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5689	5	6	5	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5532	5	6	5	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5649	5	6	5	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4923	4	5	4	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4887	4	5	4	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1831	1	2	1	0.00
05/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1193	1	1	1	0.00
05/10/2022	2030 On 04-May-23			Bond Future	11.09	88.2279	87.7739	88.2279	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	6932	7	7	7	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	4111	4	4	4	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	5307	5	5	5	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	6712	7	7	7	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1698	2	2	2	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1888	2	2	2	350.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	633	1	1	1	150.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	967	1	1	1	1,080.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	3379	3	3	3	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1509	1	2	1	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1664	2	2	2	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1681	2	2	2	0.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	695	1	1	1	479.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	777	1	1	1	388.00
05/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	347	0	0	0	388.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	9606	9	10	9	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	7295	7	7	7	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6517	6	7	6	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6941	6	7	6	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	4065	4	4	4	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	4092	4	4	4	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	4376	4	4	4	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	2311	2	2	2	150.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	5706	5	6	5	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3749	3	4	3	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	4038	3	4	3	0.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	994	1	1	1	479.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1393	1	1	1	1,080.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1890	1	2	1	388.00
05/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	944	1	1	1	350.00
05/10/2022	2030 On 03-August-23			Bond Future	11.22	86.0690	85.6046	86.0690	0.00
05/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	6644	7	7	7	0.00
05/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3315	3	3	3	0.00
05/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	7545	8	8	8	0.00
05/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3268	3	3	3	0.00
05/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3292	3	3	3	0.00
05/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	1480	1	1	1	1,012.00
05/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	1869	2	2	2	350.00
05/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	4256	4	4	4	0.00
05/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2760	2	3	2	0.00
05/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2794	2	3	2	0.00
05/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	1062	1	1	1	350.00
05/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	4934	4	5	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
05/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	1280	1	1	1	1,012.00
05/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2777	2	3	2	0.00
05/10/2022	2030 On 02-November-23			Bond Future	11.36	87.8686	87.3943	87.8686	0.00
05/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1803	2	2	2	0.00
05/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1786	2	2	2	0.00
05/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1769	2	2	2	0.00
05/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	4037	4	4	4	0.00
05/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	4012	4	4	4	0.00
05/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3989	4	4	4	0.00
05/10/2022	2032 On 03-November-22			Bond Future	11.27	84.1307	83.6484	84.1307	171,147.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2034	2	2	2	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	5085	6	5	6	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	114	0	0	0	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	121	0	0	0	750.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	1693	2	2	2	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	500.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	35	0	0	0	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	59	0	0	0	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	0.00
05/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	750.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	7165	7	7	7	0.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	6107	6	6	6	454.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5832	5	6	5	180.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	10383	10	10	10	0.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	9797	9	10	9	0.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3723	3	4	3	180.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	10678	10	11	10	0.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	4072	4	4	4	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5558	5	6	5	0.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	783	0	1	0	7,500.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3201	3	3	3	0.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3247	3	3	3	0.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	104	0	0	0	750.00
05/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	630	0	1	0	500.00
05/10/2022	2032 On 02-February-23			Bond Future	11.42	85.7127	85.2171	85.7127	18.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	3750	4	4	4	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	6899	7	7	7	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	631	1	1	1	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	641	1	1	1	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	437	0	0	0	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	94	0	0	0	454.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	3294	3	3	3	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	652	1	1	1	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	767	1	1	1	0.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	993	1	1	1	750.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	480	0	0	0	500.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	129	0	0	0	500.00
05/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	293	0	0	0	750.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	8114	8	8	8	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	10484	10	10	10	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6661	6	7	6	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	4788	4	5	4	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5453	5	5	5	454.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5868	5	6	5	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1986	1	2	1	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	11373	11	11	11	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6943	6	7	6	454.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5911	5	6	5	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5953	5	6	5	0.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	709	0	1	0	750.00
05/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1727	1	2	1	500.00

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05/10/2022	2032 On 04-May-23			Bond Future	11.55	83.3221	82.8140	83.3221	0.00
05/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1387	1	1	1	400.00
05/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1794	2	2	2	0.00
05/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1812	2	2	2	0.00
05/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1829	2	2	2	0.00
05/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	2837	3	3	3	400.00
05/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	9272	9	9	9	0.00
05/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	885	1	1	1	400.00
05/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	5075	4	5	4	0.00
05/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	5108	4	5	4	0.00
05/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	5140	4	5	4	0.00
05/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	6009	5	6	5	0.00
05/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	3705	3	4	3	0.00
05/10/2022	2032 On 03-August-23			Bond Future	11.68	85.0685	84.5489	85.0685	2,600.00
05/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	3736	4	4	4	0.00
05/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	3762	4	4	4	0.00
05/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4135	4	4	4	5,000.00
05/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	3788	4	4	4	0.00
05/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3366	3	3	3	0.00
05/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3111	3	3	3	0.00
05/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3386	3	3	3	0.00
05/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3407	3	3	3	0.00
05/10/2022	2032 On 02-November-23			Bond Future	11.82	82.6859	82.1553	82.6859	0.00
05/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2078	2	2	2	0.00
05/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2097	2	2	2	0.00
05/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2115	2	2	2	0.00
05/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4817	5	5	5	0.00
05/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4846	5	5	5	0.00
05/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4876	5	5	5	0.00
05/10/2022	2033 On 03-November-22			Bond Future	113.75	113.7867	113.7471	113.7867	1,415.00
05/10/2022	2033 On 02-February-23			Bond Future	115.91	115.9544	115.9084	115.9544	6,141.00
05/10/2022	2033 On 04-May-23			Bond Future	116.94	116.9850	116.9354	116.9850	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
05/10/2022	2033 On 03-August-23			Bond Future	119.41	119.4607	119.4089	119.4607	0.00
05/10/2022	2033 On 02-November-23			Bond Future	120.49	120.5412	120.4896	120.5412	0.00
05/10/2022	2037 On 03-November-22			Bond Future	11.77	80.6011	79.9390	80.6011	60,175.00
05/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	352	0	0	0	0.00
05/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	365	0	0	0	0.00
05/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	378	0	0	0	0.00
05/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	3054	2	3	2	0.00
05/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	3101	2	3	2	0.00
05/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	3008	2	3	2	0.00
05/10/2022	2037 On 02-February-23			Bond Future	11.91	77.8608	77.1822	77.8608	76,247.00
05/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1074	1	1	1	636.00
05/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	996	1	1	1	0.00
05/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	3130	3	3	3	0.00
05/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	965	1	1	1	0.00
05/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	980	1	1	1	0.00
05/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	6072	5	6	5	0.00
05/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	6118	5	6	5	0.00
05/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	6027	5	6	5	0.00
05/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5802	5	6	5	0.00
05/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	2825	2	3	2	636.00
05/10/2022	2037 On 04-May-23			Bond Future	12.04	79.4731	78.7783	79.4731	0.00
05/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	3129	3	3	3	400.00
05/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	1512	1	2	1	400.00
05/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	9700	10	10	10	0.00
05/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2052	2	2	2	0.00
05/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2012	2	2	2	0.00
05/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2032	2	2	2	0.00
05/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	6166	5	6	5	0.00
05/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	7322	6	7	6	0.00
05/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	6205	5	6	5	0.00
05/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	1249	1	1	1	400.00
05/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	6128	5	6	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
05/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	4562	4	5	4	0.00
05/10/2022	2037 On 03-August-23			Bond Future	12.17	76.8805	76.1704	76.8805	0.00
05/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4143	4	4	4	0.00
05/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4086	4	4	4	0.00
05/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4114	4	4	4	0.00
05/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4317	3	4	3	0.00
05/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4343	4	4	4	0.00
05/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4292	3	4	3	0.00
05/10/2022	2037 On 02-November-23			Bond Future	12.29	78.4882	77.7631	78.4882	0.00
05/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2336	3	2	3	0.00
05/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2316	3	2	3	0.00
05/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2357	3	2	3	0.00
05/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6381	6	6	6	0.00
05/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6344	6	6	6	0.00
05/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6307	6	6	6	0.00
05/10/2022	2038 On 03-November-22			Bond Future	127.81	128.1103	127.8052	128.1103	5,628.00
05/10/2022	2038 On 02-February-23			Bond Future	128.31	128.6275	128.3105	128.6275	0.00
05/10/2022	2038 On 04-May-23			Bond Future	130.99	131.3158	130.9886	131.3158	0.00
05/10/2022	2038 On 03-August-23			Bond Future	131.77	132.1050	131.7716	132.1050	0.00
05/10/2022	2038 On 02-November-23			Bond Future	134.55	134.8946	134.5540	134.8946	0.00
05/10/2022	2040 On 03-November-22			Bond Future	11.85	82.4378	81.6647	82.4378	55,431.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	9	0	0	0	1,467.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	581	1	1	1	0.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	435	0	0	0	0.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	28	0	0	0	0.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	294	0	0	0	1,467.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	16	0	0	0	1,078.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	1960	2	2	2	0.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	4209	5	4	5	0.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	406	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
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	421	0	0	0	0.00
05/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	199	0	0	0	1,078.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	4312	4	4	4	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3185	2	3	2	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	1066	1	1	1	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	8214	7	8	7	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3754	3	4	3	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	6835	6	7	6	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2759	2	3	2	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	311	0	0	0	1,078.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3285	3	3	3	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3235	2	3	2	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	7517	7	8	7	0.00
05/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	11857	11	12	11	0.00
05/10/2022	2040 On 02-February-23			Bond Future	11.99	79.4817	78.6900	79.4817	64,691.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	3478	3	3	3	0.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1049	1	1	1	0.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1066	1	1	1	0.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	202	0	0	0	0.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	215	0	0	0	388.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4055	4	4	4	0.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4160	4	4	4	0.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1082	1	1	1	0.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1203	1	1	1	621.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	837	1	1	1	388.00
05/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	796	1	1	1	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	7355	6	7	6	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6192	5	6	5	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2999	2	3	2	621.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6532	6	7	6	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2517	2	3	2	388.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2584	2	3	2	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	12028	11	12	11	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
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	7516	7	8	7	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	12238	11	12	11	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6582	6	7	6	0.00
05/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6631	6	7	6	0.00
05/10/2022	2040 On 04-May-23			Bond Future	12.11	81.1277	80.3173	81.1277	0.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	8991	9	9	9	0.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2297	2	2	2	0.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2434	2	2	2	486.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1098	1	1	1	486.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1351	1	1	1	388.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	554	0	1	0	388.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2275	2	2	2	0.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	6462	6	6	6	0.00
05/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2320	2	2	2	0.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6459	5	6	5	0.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	9871	9	10	9	0.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	2692	2	3	2	388.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	1737	1	2	1	486.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6542	5	7	5	0.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	13330	12	13	12	0.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	8827	8	9	8	0.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6257	5	6	5	0.00
05/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6500	5	7	5	0.00
05/10/2022	2040 On 03-August-23			Bond Future	12.23	78.3195	77.4914	78.3195	0.00
05/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4615	4	5	4	0.00
05/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4584	4	5	4	0.00
05/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4645	4	5	4	0.00
05/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4669	4	5	4	0.00
05/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4723	4	5	4	0.00
05/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4695	4	5	4	0.00
05/10/2022	2040 On 02-November-23			Bond Future	12.36	79.9573	79.1117	79.9573	0.00
05/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2722	3	3	3	0.00
05/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2700	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
05/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2678	3	3	3	0.00
05/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	7261	6	7	6	0.00
05/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	7181	6	7	6	0.00
05/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	7221	6	7	6	0.00
05/10/2022	2044 On 03-November-22			Bond Future	11.84	79.3473	78.5285	79.3473	74,360.00
05/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	429	0	0	0	0.00
05/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	444	0	0	0	0.00
05/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	10	0	0	0	1,647.00
05/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	30	0	0	0	0.00
05/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	311	0	0	0	1,647.00
05/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	459	0	0	0	0.00
05/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	3176	2	3	2	0.00
05/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	3752	3	4	3	0.00
05/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	3226	2	3	2	0.00
05/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	6904	6	7	6	0.00
05/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	8326	8	8	8	0.00
05/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	12107	11	12	11	0.00
05/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	3277	2	3	2	0.00
05/10/2022	2044 On 02-February-23			Bond Future	11.97	76.4582	75.6201	76.4582	31,719.00
05/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1199	1	1	1	0.00
05/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1273	1	1	1	1,300.00
05/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3365	3	3	3	0.00
05/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3046	3	3	3	1,300.00
05/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1181	1	1	1	0.00
05/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1164	1	1	1	0.00
05/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6461	5	6	5	0.00
05/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6411	5	6	5	0.00
05/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	3461	3	3	3	0.00
05/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	3174	2	3	2	4,000.00
05/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6166	5	6	5	0.00
05/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6361	5	6	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
05/10/2022	2044 On 04-May-23			Bond Future	12.08	78.0416	77.1840	78.0416	0.00
05/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	4783	5	5	5	0.00
05/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2418	2	2	2	0.00
05/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	3245	3	3	3	0.00
05/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	3980	4	4	4	0.00
05/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2395	2	2	2	0.00
05/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2372	2	2	2	0.00
05/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6551	5	7	5	0.00
05/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6509	5	7	5	0.00
05/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	5261	4	5	4	4,115.00
05/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	4468	3	4	3	4,115.00
05/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6467	5	6	5	0.00
05/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	3794	3	4	3	1,500.00
05/10/2022	2044 On 03-August-23			Bond Future	12.20	75.2940	74.4177	75.2940	0.00
05/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4714	4	5	4	0.00
05/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4653	4	5	4	0.00
05/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4683	4	5	4	0.00
05/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4908	4	5	4	0.00
05/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4936	4	5	4	0.00
05/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4880	4	5	4	0.00
05/10/2022	2044 On 02-November-23			Bond Future	12.31	76.8686	75.9738	76.8686	0.00
05/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3025	3	3	3	0.00
05/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3048	3	3	3	0.00
05/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3071	3	3	3	0.00
05/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7551	6	8	6	0.00
05/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7592	7	8	7	0.00
05/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7633	7	8	7	0.00
05/10/2022	2046 On 03-November-22			Bond Future	112.43	113.6607	112.4280	113.6607	16,546.00
05/10/2022	2046 On 02-February-23			Bond Future	114.56	115.8260	114.5642	115.8260	0.00
05/10/2022	2046 On 04-May-23			Bond Future	114.91	116.1971	114.9068	116.1971	0.00
05/10/2022	2046 On 03-August-23			Bond Future	117.34	118.6567	117.3379	118.6567	0.00
05/10/2022	2046 On 02-November-23			Bond Future	117.69	119.0384	117.6943	119.0384	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
05/10/2022	2050 On 03-November-22			Bond Future	115.68	116.1544	115.6822	116.1544	12,564.00
05/10/2022	2050 On 02-February-23			Bond Future	115.74	116.2257	115.7389	116.2257	0.00
05/10/2022	2050 On 04-May-23			Bond Future	118.15	118.6546	118.1545	118.6546	0.00
05/10/2022	2050 On 03-August-23			Bond Future	118.45	118.9549	118.4451	118.9549	0.00
05/10/2022	2050 On 02-November-23			Bond Future	120.95	121.4669	120.9461	121.4669	0.00
05/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	AL37 On 03-November-22			Index Future	823.35	825.9840	823.3460	825.9840	0.00
05/10/2022	AL37 On 02-February-23			Index Future	838.79	841.4880	838.7880	841.4880	0.00
05/10/2022	AL37 On 04-May-23			Index Future	856.08	858.8470	856.0830	858.8470	0.00
05/10/2022	AL37 On 03-August-23			Index Future	873.99	876.8180	873.9930	876.8180	0.00
05/10/2022	AL37 On 02-November-23			Index Future	892.26	895.1390	892.2550	895.1390	0.00
05/10/2022	AL7T On 03-November-22			Index Future	937.97	943.2030	937.9690	943.2030	0.00
05/10/2022	AL7T On 02-February-23			Index Future	955.56	960.9080	955.5600	960.9080	0.00
05/10/2022	AL7T On 04-May-23			Index Future	975.26	980.7310	975.2640	980.7310	0.00
05/10/2022	AL7T On 03-August-23			Index Future	995.67	1001.2510	995.6670	1001.2510	0.00
05/10/2022	AL7T On 02-November-23			Index Future	1016.47	1022.1730	1016.4710	1022.1730	0.00
05/10/2022	ALBI On 03-November-22			Index Future	822.51	828.3700	822.5100	828.3700	123.00
05/10/2022	ALBI On 02-February-23			Index Future	837.94	843.9200	837.9360	843.9200	0.00
05/10/2022	ALBI On 04-May-23			Index Future	855.21	861.3290	855.2140	861.3290	0.00
05/10/2022	ALBI On 03-August-23			Index Future	873.11	879.3520	873.1050	879.3520	0.00
05/10/2022	ALBI On 02-November-23			Index Future	891.35	897.7260	891.3490	897.7260	0.00
05/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C007 On 31-January-37			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
05/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C226 On 25-January-23			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
05/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2022	ES33 On 03-November-22			Bond Future	12.60	71.8980	71.3717	71.8980	0.00
05/10/2022	ES33 On 02-February-23			Bond Future	12.79	73.2677	72.7278	73.2677	350.00
05/10/2022	ES33 On 04-May-23			Bond Future	12.96	71.0031	70.4499	71.0031	0.00
05/10/2022	ES33 On 03-August-23			Bond Future	13.13	72.5072	71.9417	72.5072	0.00
05/10/2022	ES33 On 02-November-23			Bond Future	13.31	70.2427	69.6651	70.2427	0.00
05/10/2022	ES42 On 03-November-22			Bond Future	12.87	70.0074	69.3473	70.0074	0.00
05/10/2022	ES42 On 02-February-23			Bond Future	13.04	71.3424	70.6661	71.3424	4,769.00
05/10/2022	ES42 On 04-May-23			Bond Future	13.20	68.5701	67.8776	68.5701	0.00
05/10/2022	ES42 On 03-August-23			Bond Future	13.35	70.0239	69.3160	70.0239	0.00
05/10/2022	ES42 On 02-November-23			Bond Future	13.51	67.2401	66.5172	67.2401	0.00
05/10/2022	GOVI On 03-November-22			GOVI	810.92	816.7310	810.9210	816.7310	878.00
05/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	94990	4	9	4	0.00
05/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	94890	4	9	4	0.00
05/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	95090	4	10	4	0.00
05/10/2022	GOVI On 02-February-23			GOVI	826.13	832.0620	826.1290	832.0620	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
05/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	247010	19	25	19	0.00
05/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	246910	19	25	19	0.00
05/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	247110	19	25	19	0.00
05/10/2022	GOVI On 04-May-23			GOVI	843.16	849.2260	843.1640	849.2260	0.00
05/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	97060	4	10	4	0.00
05/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	96960	4	10	4	0.00
05/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	97160	4	10	4	0.00
05/10/2022	GOVI On 03-August-23			GOVI	860.80	866.9960	860.8030	866.9960	0.00
05/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	235730	30	24	30	0.00
05/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	235930	30	24	30	0.00
05/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	235830	30	24	30	0.00
05/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 02-November-23			GOVI	878.79	885.1110	878.7890	885.1110	0.00
05/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
05/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	70210	1	7	1	0.00
05/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	70310	1	7	1	0.00
05/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	70110	1	7	1	0.00
05/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2022	IGOV On 03-November-22			Index Future	319.26	320.7120	319.2630	320.7120	702.00
05/10/2022	IGOV On 02-February-23			Index Future	325.33	326.8110	325.3290	326.8110	0.00
05/10/2022	IGOV On 04-May-23			Index Future	332.11	333.6300	332.1140	333.6300	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
05/10/2022	IGOV On 03-August-23			Index Future	339.14	340.6870	339.1380	340.6870	0.00
05/10/2022	IGOV On 02-November-23			Index Future	346.30	347.8800	346.2970	347.8800	0.00
05/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.49	93.4750	93.5100	93.4750	0.00
05/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4700	93.4550	93.4700	0.00
05/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.36	92.6750	92.6450	92.6750	68.00
05/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.42	92.6200	92.5850	92.6200	0.00
05/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.89	92.1300	92.1150	92.1300	0.00
05/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.95	92.0600	92.0500	92.0600	0.00
05/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.21	91.8150	91.7950	91.8150	0.00
05/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.32	91.7550	91.6800	91.7550	75.00
05/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.31	91.7400	91.6950	91.7400	272.00
05/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.7500	91.6500	91.7500	0.00
05/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.26	91.7600	91.7400	91.7600	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
05/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.7100	91.6100	91.7100	0.00
05/10/2022	R023 On 03-November-22			Bond Future	7.28	101.6167	101.6046	101.6167	11,802.00
05/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	313	0	0	0	0.00
05/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	316	0	0	0	0.00
05/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	310	0	0	0	0.00
05/10/2022	R035 On 03-November-22			Bond Future	11.64	84.4815	83.8275	84.4815	63,733.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	5	0	0	0	976.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	315	0	0	0	0.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	326	0	0	0	0.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	24	0	0	0	0.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	338	0	0	0	0.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	5667	6	6	6	0.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	184	0	0	0	0.00
05/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	233	0	0	0	976.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3932	3	4	3	582.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	98	0	0	0	976.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3136	2	3	2	0.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	6338	6	6	6	582.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3183	3	3	3	0.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3623	3	4	3	0.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3231	3	3	3	0.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	8026	7	8	7	0.00
05/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	11173	11	11	11	0.00
05/10/2022	R035 On 02-February-23			Bond Future	11.79	86.0702	85.3997	86.0702	108,831.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3461	3	3	3	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	8087	8	8	8	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1150	1	1	1	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1167	1	1	1	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	857	1	1	1	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	871	1	1	1	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	336	0	0	0	976.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	600	0	1	0	388.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3334	3	3	3	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	885	1	1	1	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	128	0	0	0	582.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	619	1	1	1	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	562	0	1	0	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	139	0	0	0	0.00
05/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	151	0	0	0	388.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11605	11	12	11	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	7483	7	7	7	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	7275	7	7	7	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	7172	6	7	6	582.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	9134	8	9	8	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	12112	11	12	11	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6104	5	6	5	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	749	0	1	0	976.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11858	11	12	11	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6150	5	6	5	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6196	5	6	5	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5316	5	5	5	582.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5358	5	5	5	0.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2425	2	2	2	388.00
05/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2514	2	3	2	0.00
05/10/2022	R035 On 04-May-23			Bond Future	11.91	83.3432	82.6565	83.3432	0.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2080	2	2	2	0.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	429	0	0	0	388.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	873	1	1	1	491.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	5528	5	6	5	0.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	1980	2	2	2	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2039	2	2	2	0.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2060	2	2	2	0.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	1068	1	1	1	388.00
05/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	8070	8	8	8	0.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	1640	1	2	1	491.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	8605	8	9	8	0.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	2659	2	3	2	388.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5940	5	6	5	0.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	9518	9	10	9	0.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	12717	12	13	12	0.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	6129	5	6	5	0.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	6015	5	6	5	0.00
05/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5978	5	6	5	0.00
05/10/2022	R035 On 03-August-23			Bond Future	12.04	85.0898	84.3879	85.0898	0.00
05/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	3896	4	4	4	0.00
05/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	3923	4	4	4	0.00
05/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	3951	4	4	4	0.00
05/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	4158	3	4	3	0.00
05/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	4184	3	4	3	0.00
05/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	4209	4	4	4	0.00
05/10/2022	R035 On 02-November-23			Bond Future	12.18	82.3622	81.6455	82.3622	0.00
05/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2191	3	2	3	0.00
05/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2152	2	2	2	0.00
05/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2172	3	2	3	0.00
05/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	6224	6	6	6	0.00
05/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	6260	6	6	6	0.00
05/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	6188	6	6	6	0.00
05/10/2022	R186 On 03-November-22			Bond Future	9.31	108.3181	107.9859	108.3181	63,188.00
05/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	4,310.00
05/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	185	0	0	0	0.00
05/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	16	0	0	0	0.00
05/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	15	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
05/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	13	0	0	0	0.00
05/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2745	2	3	2	0.00
05/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2711	2	3	2	0.00
05/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	1577	1	2	1	4,310.00
05/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2677	2	3	2	0.00
05/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	3806	3	4	3	0.00
05/10/2022	R186 On 02-February-23			Bond Future	9.45	105.0544	104.7105	105.0544	0.00
05/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	350	0	0	0	0.00
05/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	344	0	0	0	0.00
05/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	339	0	0	0	0.00
05/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	4078	4	4	4	0.00
05/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	4050	4	4	4	0.00
05/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	4021	4	4	4	0.00
05/10/2022	R186 On 04-May-23			Bond Future	9.54	107.2272	106.8732	107.2272	0.00
05/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	883	1	1	1	0.00
05/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	873	1	1	1	0.00
05/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	893	1	1	1	0.00
05/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	3076	3	3	3	0.00
05/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	3098	3	3	3	0.00
05/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	3055	3	3	3	0.00
05/10/2022	R186 On 03-August-23			Bond Future	9.63	104.1668	103.8043	104.1668	0.00
05/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2277	2	2	2	0.00
05/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2243	2	2	2	0.00
05/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2260	2	2	2	0.00
05/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1948	2	2	2	0.00
05/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1960	2	2	2	0.00
05/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1936	2	2	2	0.00
05/10/2022	R186 On 02-November-23			Bond Future	9.74	106.3447	105.9744	106.3447	0.00
05/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	3274	3	3	3	0.00
05/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1588	2	2	2	0.00
05/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1601	2	2	2	0.00
05/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1615	2	2	2	0.00
05/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1292	1	1	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2523	2	3	2	0.00
05/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2536	2	3	2	0.00
05/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2878	3	3	3	0.00
05/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2549	2	3	2	0.00
05/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	1471	1	1	1	1,715.00
05/10/2022	R197 On 03-November-22			Bond Future	335.83	336.0258	335.8328	336.0258	831.00
05/10/2022	R197 On 02-February-23			Bond Future	333.30	333.5173	333.3040	333.5173	0.00
05/10/2022	R197 On 04-May-23			Bond Future	340.26	340.4874	340.2604	340.4874	0.00
05/10/2022	R197 On 03-August-23			Bond Future	338.28	338.5102	338.2820	338.5102	0.00
05/10/2022	R197 On 02-November-23			Bond Future	345.43	345.6588	345.4251	345.6588	0.00
05/10/2022	R202 On 03-November-22			Bond Future	247.82	247.5001	247.8212	247.5001	6,206.00
05/10/2022	R202 On 02-February-23			Bond Future	247.80	247.4826	247.7976	247.4826	460.00
05/10/2022	R202 On 04-May-23			Bond Future	252.97	252.6537	252.9683	252.6537	0.00
05/10/2022	R202 On 03-August-23			Bond Future	253.45	253.1226	253.4451	253.1226	0.00
05/10/2022	R202 On 02-November-23			Bond Future	258.80	258.4676	258.7966	258.4676	0.00
05/10/2022	R209 On 03-November-22			Bond Future	11.63	65.1499	64.5767	65.1499	18,144.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	6,750.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	853	1	1	1	1,136.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	176	0	0	0	0.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	14	0	0	0	0.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	111	0	0	0	1,136.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	169	0	0	0	0.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	183	0	0	0	0.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	191	0	0	0	0.00
05/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	2285	3	2	3	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	508	0	1	0	6,750.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3222	3	3	3	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	5896	5	6	5	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3827	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	11740	11	12	11	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	13310	13	13	13	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3267	3	3	3	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3358	3	3	3	5,000.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3312	3	3	3	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	1491	1	1	1	0.00
05/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	8731	8	9	8	6,000.00
05/10/2022	R209 On 02-February-23			Bond Future	11.76	66.3751	65.7878	66.3751	2,066.00
05/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	702	1	1	1	0.00
05/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	690	1	1	1	0.00
05/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	678	1	1	1	0.00
05/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5573	5	6	5	0.00
05/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5656	5	6	5	0.00
05/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5614	5	6	5	0.00
05/10/2022	R209 On 04-May-23			Bond Future	11.87	64.5937	63.9926	64.5937	3,450.00
05/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1686	1	2	1	0.00
05/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1504	1	2	1	0.00
05/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	5053	5	5	5	0.00
05/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1652	1	2	1	0.00
05/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1669	1	2	1	0.00
05/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	476	0	0	0	8,500.00
05/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	10293	10	10	10	0.00
05/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5486	5	5	5	0.00
05/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5521	5	6	5	0.00
05/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	2183	2	2	2	8,500.00
05/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5839	5	6	5	11,000.00
05/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5452	5	5	5	0.00
05/10/2022	R209 On 03-August-23			Bond Future	11.98	65.9475	65.3331	65.9475	0.00
05/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3544	3	4	3	0.00
05/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3519	3	4	3	0.00
05/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3494	3	3	3	0.00
05/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3706	3	4	3	0.00
05/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3751	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3728	3	4	3	0.00
05/10/2022	R209 On 02-November-23			Bond Future	12.10	64.1740	63.5466	64.1740	0.00
05/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	1923	2	2	2	0.00
05/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	1906	2	2	2	0.00
05/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	1888	2	2	2	0.00
05/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5577	5	6	5	0.00
05/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5545	5	6	5	0.00
05/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5512	5	6	5	0.00
05/10/2022	R210 On 03-November-22			Bond Future	226.58	228.3818	226.5771	228.3818	430.00
05/10/2022	R210 On 02-February-23			Bond Future	230.88	232.7325	230.8822	232.7325	300.00
05/10/2022	R210 On 04-May-23			Bond Future	232.59	234.4887	232.5949	234.4887	0.00
05/10/2022	R210 On 03-August-23			Bond Future	237.52	239.4514	237.5154	239.4514	0.00
05/10/2022	R210 On 02-November-23			Bond Future	239.31	241.2880	239.3145	241.2880	0.00
05/10/2022	R213 On 03-November-22			Bond Future	11.13	79.6821	79.2706	79.6821	33,626.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	32	0	0	0	0.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	0.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	26	0	0	0	0.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	29	0	0	0	0.00
05/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	24	0	0	0	0.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3506	3	4	3	0.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3597	3	4	3	200.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9510	9	10	9	0.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3552	3	4	3	0.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	4447	4	4	4	476.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	5477	5	5	5	200.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3461	3	3	3	0.00
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	6174	6	6	6	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9826	9	10	9	0.00
05/10/2022	R213 On 02-February-23			Bond Future	11.29	81.1805	80.7573	81.1805	0.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	738	1	1	1	912.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	533	0	1	0	0.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	95	0	0	0	476.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	526	0	1	0	0.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	653	1	1	1	0.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	541	0	1	0	0.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	4797	5	5	5	0.00
05/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	392	0	0	0	0.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	914	1	1	1	912.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5466	5	5	5	0.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4675	4	5	4	0.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4967	4	5	4	476.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5506	5	6	5	0.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	10301	10	10	10	0.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	6337	6	6	6	476.00
05/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5426	5	5	5	0.00
05/10/2022	R213 On 04-May-23			Bond Future	11.42	79.3042	78.8700	79.3042	0.00
05/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1595	1	2	1	0.00
05/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1580	1	2	1	0.00
05/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1611	1	2	1	0.00
05/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4565	4	5	4	0.00
05/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4625	4	5	4	0.00
05/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4595	4	5	4	0.00
05/10/2022	R213 On 03-August-23			Bond Future	11.55	80.9657	80.5217	80.9657	0.00
05/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3287	3	3	3	0.00
05/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3263	3	3	3	0.00
05/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3310	3	3	3	0.00
05/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2980	3	3	3	0.00
05/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2999	3	3	3	0.00
05/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2962	2	3	2	0.00
05/10/2022	R213 On 02-November-23			Bond Future	11.69	79.1038	78.6504	79.1038	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
05/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	1889	2	2	2	0.00
05/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	1871	2	2	2	0.00
05/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	1906	2	2	2	0.00
05/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	4248	4	4	4	0.00
05/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	4299	4	4	4	0.00
05/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	4274	4	4	4	0.00
05/10/2022	R214 On 03-November-22			Bond Future	11.76	62.6705	62.0216	62.6705	24,788.00
05/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	404	0	0	0	0.00
05/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	391	0	0	0	0.00
05/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	378	0	0	0	0.00
05/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2477	2	2	2	0.00
05/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2517	2	3	2	0.00
05/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2558	2	3	2	0.00
05/10/2022	R214 On 02-February-23			Bond Future	11.89	63.8490	63.1848	63.8490	64,507.00
05/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	982	1	1	1	0.00
05/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	2428	2	2	2	1,600.00
05/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	997	1	1	1	1,600.00
05/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	952	1	1	1	0.00
05/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	967	1	1	1	0.00
05/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	5207	4	5	4	0.00
05/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	5248	4	5	4	0.00
05/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	2857	2	3	2	0.00
05/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	5166	4	5	4	0.00
05/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	5126	4	5	4	0.00
05/10/2022	R214 On 04-May-23			Bond Future	11.99	61.8686	61.1890	61.8686	0.00
05/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2097	2	2	2	0.00
05/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2077	2	2	2	0.00
05/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2057	2	2	2	0.00
05/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	5280	4	5	4	0.00
05/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	5247	4	5	4	0.00
05/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	5214	4	5	4	0.00
05/10/2022	R214 On 03-August-23			Bond Future	12.09	63.1651	62.4706	63.1651	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
05/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4054	4	4	4	0.00
05/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4028	4	4	4	0.00
05/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4002	4	4	4	0.00
05/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3769	3	4	3	0.00
05/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3747	3	4	3	0.00
05/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3725	3	4	3	0.00
05/10/2022	R214 On 02-November-23			Bond Future	12.20	61.1851	60.4759	61.1851	0.00
05/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2401	2	2	2	0.00
05/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2364	2	2	2	0.00
05/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2382	2	2	2	0.00
05/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	6112	5	6	5	0.00
05/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	6146	5	6	5	0.00
05/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	6079	5	6	5	0.00
05/10/2022	R248 On 03-November-22			Bond Future	11.76	78.2988	77.4566	78.2988	248,049.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	1982	2	2	2	0.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	408	0	0	0	874.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	422	0	0	0	0.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	15	0	0	0	874.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	437	0	0	0	0.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	282	0	0	0	0.00
05/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	25	0	0	0	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	7288	6	7	6	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	3977	3	4	3	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	3421	3	3	3	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	3368	3	3	3	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	8025	7	8	7	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	1112	1	1	1	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	12744	12	13	12	0.00
05/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	3315	3	3	3	0.00
05/10/2022	R248 On 02-February-23			Bond Future	11.88	79.8081	78.9462	79.8081	0.00
05/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1246	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
05/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1172	1	1	1	0.00
05/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	373	0	0	0	0.00
05/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1190	1	1	1	0.00
05/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1208	1	1	1	0.00
05/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	2728	3	3	3	2,542.00
05/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1066	1	1	1	2,542.00
05/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6918	6	7	6	0.00
05/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6499	5	6	5	0.00
05/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6396	5	6	5	0.00
05/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	3883	3	4	3	0.00
05/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6550	6	7	6	0.00
05/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	10668	10	11	10	0.00
05/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6602	6	7	6	0.00
05/10/2022	R248 On 04-May-23			Bond Future	11.99	76.9961	76.1143	76.9961	0.00
05/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2489	2	2	2	0.00
05/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2513	2	3	2	0.00
05/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2538	2	3	2	0.00
05/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6633	5	7	5	0.00
05/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6676	5	7	5	0.00
05/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6718	6	7	6	0.00
05/10/2022	R248 On 03-August-23			Bond Future	12.10	78.5722	77.6711	78.5722	0.00
05/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	4666	5	5	5	0.00
05/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	4697	5	5	5	0.00
05/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	4730	5	5	5	0.00
05/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4672	4	5	4	0.00
05/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4700	4	5	4	0.00
05/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4728	4	5	4	0.00
05/10/2022	R248 On 02-November-23			Bond Future	12.21	75.7912	74.8712	75.7912	0.00
05/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2686	3	3	3	0.00
05/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2640	3	3	3	0.00
05/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2663	3	3	3	0.00
05/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	7160	7	7	7	0.00
05/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	7245	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
05/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	7202	7	7	7	0.00
