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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/05/2022 TO: 06/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	2025 On 05-May-22			Bond Future	160.90	160.8974	160.8974	160.8974	0.00
06/05/2022	2025 On 04-August-22			Bond Future	161.07	161.4322	161.0655	161.4322	7,305.00
06/05/2022	2025 On 03-November-22			Bond Future	163.41	163.7860	163.4128	163.7860	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
06/05/2022	2025 On 02-February-23			Bond Future	164.50	164.8846	164.5025	164.8846	0.00
06/05/2022	2025 On 04-May-23			Bond Future	167.42	167.8138	167.4239	167.8138	0.00
06/05/2022	2029 On 05-May-22			Bond Future	118.32	118.3234	118.3234	118.3234	0.00
06/05/2022	2029 On 04-August-22			Bond Future	119.24	119.8194	119.2357	119.8194	3,915.00
06/05/2022	2029 On 03-November-22			Bond Future	119.73	120.3273	119.7343	120.3273	0.00
06/05/2022	2029 On 02-February-23			Bond Future	121.76	122.3656	121.7614	122.3656	0.00
06/05/2022	2029 On 04-May-23			Bond Future	122.65	123.2628	122.6463	123.2628	0.00
06/05/2022	2030 On 05-May-22			Bond Future	9.89	92.1182	92.1182	92.1182	0.00
06/05/2022	2030 On 04-August-22			Bond Future	10.29	89.0931	88.4806	89.0931	95,622.00
06/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	4	0	0	0	800.00
06/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	60	0	0	0	800.00
06/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	282	0	0	0	0.00
06/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	290	0	0	0	0.00
06/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	3559	4	4	4	0.00
06/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	299	0	0	0	0.00
06/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	3833	3	4	3	0.00
06/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	496	0	0	0	800.00
06/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	3875	3	4	3	0.00
06/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	3916	3	4	3	0.00
06/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	6179	6	6	6	0.00
06/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	10091	9	10	9	0.00
06/05/2022	2030 On 03-November-22			Bond Future	10.49	90.3726	89.7507	90.3726	18,731.00
06/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1187	1	1	1	0.00
06/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1205	1	1	1	0.00
06/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1223	1	1	1	0.00
06/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	3029	3	3	3	0.00
06/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	3058	3	3	3	0.00
06/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	3088	3	3	3	0.00
06/05/2022	2030 On 02-February-23			Bond Future	10.67	87.8796	87.2464	87.8796	0.00
06/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1199	1	1	1	0.00
06/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1094	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
06/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	189	0	0	0	102.00
06/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1184	1	1	1	0.00
06/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	901	1	1	1	0.00
06/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1168	1	1	1	0.00
06/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	362	0	0	0	0.00
06/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	733	1	1	1	0.00
06/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	5348	5	5	5	102.00
06/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	7185	7	7	7	0.00
06/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	8937	8	9	8	0.00
06/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	4397	4	4	4	102.00
06/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	4178	4	4	4	0.00
06/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	4240	4	4	4	0.00
06/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	4858	4	5	4	0.00
06/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	4209	4	4	4	0.00
06/05/2022	2030 On 04-May-23			Bond Future	10.85	89.4280	88.7831	89.4280	0.00
06/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2137	2	2	2	0.00
06/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2117	2	2	2	0.00
06/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2097	2	2	2	0.00
06/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	3516	3	4	3	0.00
06/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	3492	3	3	3	0.00
06/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	3468	3	3	3	0.00
06/05/2022	2032 On 05-May-22			Bond Future	10.28	88.4636	88.4636	88.4636	0.00
06/05/2022	2032 On 04-August-22			Bond Future	10.65	89.3959	88.7329	89.3959	70,248.00
06/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	6543	7	7	7	0.00
06/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	2815	3	3	3	0.00
06/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	5265	6	5	6	0.00
06/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	663	1	1	1	0.00
06/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	680	1	1	1	0.00
06/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	509	1	1	1	1,300.00
06/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	7	0	0	0	800.00
06/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	38	0	0	0	1,300.00
06/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	144	0	0	0	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
06/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	697	1	1	1	0.00
06/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	3095	3	3	3	0.00
06/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	3056	3	3	3	0.00
06/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	5301	5	5	5	0.00
06/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	7074	6	7	6	0.00
06/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	9649	9	10	9	0.00
06/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	3499	3	3	3	0.00
06/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	344	0	0	0	800.00
06/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	941	1	1	1	7,500.00
06/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	203	0	0	0	0.00
06/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	3018	3	3	3	0.00
06/05/2022	2032 On 03-November-22			Bond Future	10.84	86.5279	85.8548	86.5279	87,897.00
06/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	4642	5	5	5	0.00
06/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	7642	8	8	8	0.00
06/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	1576	2	2	2	0.00
06/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	1809	2	2	2	0.00
06/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	1834	2	2	2	750.00
06/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	173	0	0	0	500.00
06/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	737	1	1	1	0.00
06/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	121	0	0	0	180.00
06/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	893	1	1	1	500.00
06/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1424	2	1	2	0.00
06/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	492	1	0	1	750.00
06/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	137	0	0	0	454.00
06/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	813	1	1	1	0.00
06/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	4437	4	4	4	180.00
06/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	7764	7	8	7	0.00
06/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	8313	8	8	8	0.00
06/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	5450	5	5	5	0.00
06/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	4637	4	5	4	454.00
06/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	8592	8	9	8	0.00
06/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	3034	3	3	3	180.00
06/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	3255	3	3	3	454.00

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06/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	4242	4	4	4	0.00
06/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	2707	2	3	2	0.00
06/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	2736	2	3	2	0.00
06/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	454	0	0	0	750.00
06/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	1032	1	1	1	500.00
06/05/2022	2032 On 02-February-23			Bond Future	11.00	87.9779	87.2927	87.9779	0.00
06/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	5371	6	5	6	0.00
06/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	8850	9	9	9	0.00
06/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1288	2	1	2	0.00
06/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1306	2	1	2	0.00
06/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	214	0	0	0	454.00
06/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	925	1	1	1	0.00
06/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	291	0	0	0	500.00
06/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	1874	2	2	2	750.00
06/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1017	1	1	1	500.00
06/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	626	1	1	1	750.00
06/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	4835	5	5	5	0.00
06/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1324	2	1	2	0.00
06/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1516	2	2	2	0.00
06/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	4127	4	4	4	454.00
06/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	4465	4	4	4	0.00
06/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1452	1	1	1	0.00
06/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	6371	6	6	6	0.00
06/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	5122	5	5	5	0.00
06/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	3593	3	4	3	0.00
06/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	8571	8	9	8	0.00
06/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	5356	5	5	5	454.00
06/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	9418	9	9	9	0.00
06/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	4500	4	4	4	0.00
06/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	4535	4	5	4	0.00
06/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	584	1	1	1	750.00
06/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	1272	1	1	1	500.00
06/05/2022	2032 On 04-May-23			Bond Future	11.17	85.3692	84.6715	85.3692	0.00

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06/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2304	3	2	3	0.00
06/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2327	3	2	3	0.00
06/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2350	3	2	3	0.00
06/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	3738	3	4	3	0.00
06/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3765	3	4	3	0.00
06/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3793	3	4	3	0.00
06/05/2022	2033 On 05-May-22			Bond Future	114.65	114.6511	114.6511	114.6511	0.00
06/05/2022	2033 On 04-August-22			Bond Future	115.32	116.2923	115.3209	116.2923	7,046.00
06/05/2022	2033 On 03-November-22			Bond Future	115.68	116.6653	115.6788	116.6653	0.00
06/05/2022	2033 On 02-February-23			Bond Future	117.64	118.6413	117.6371	118.6413	0.00
06/05/2022	2033 On 04-May-23			Bond Future	118.36	119.3872	118.3637	119.3872	0.00
06/05/2022	2037 On 05-May-22			Bond Future	10.79	85.5889	85.5889	85.5889	0.00
06/05/2022	2037 On 04-August-22			Bond Future	11.12	82.2283	81.5694	82.2283	131,254.00
06/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	101	0	0	0	50.00
06/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	2923	3	3	3	0.00
06/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1229	2	1	2	0.00
06/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2143	3	2	3	1,050.00
06/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1177	1	1	1	0.00
06/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1203	1	1	1	0.00
06/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	5291	6	5	6	0.00
06/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	457	0	0	0	1,050.00
06/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2543	2	3	2	0.00
06/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2617	2	3	2	0.00
06/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1610	1	2	1	0.00
06/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	1134	1	1	1	50.00
06/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	6722	6	7	6	0.00
06/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2580	2	3	2	50.00
06/05/2022	2037 On 03-November-22			Bond Future	11.29	83.4096	82.7407	83.4096	0.00
06/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	2638	3	3	3	0.00
06/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	2701	3	3	3	0.00
06/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	2670	3	3	3	0.00

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06/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2557	2	3	2	0.00
06/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2585	2	3	2	0.00
06/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2530	2	3	2	0.00
06/05/2022	2037 On 02-February-23			Bond Future	11.44	80.5503	79.8693	80.5503	0.00
06/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2025	2	2	2	0.00
06/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	1976	2	2	2	0.00
06/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2000	2	2	2	0.00
06/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	4405	4	4	4	0.00
06/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	4442	4	4	4	0.00
06/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	4369	4	4	4	0.00
06/05/2022	2037 On 04-May-23			Bond Future	11.59	81.9708	81.2773	81.9708	0.00
06/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	2802	3	3	3	0.00
06/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	2749	3	3	3	0.00
06/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	2775	3	3	3	0.00
06/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	4411	4	4	4	0.00
06/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	4444	4	4	4	0.00
06/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	4378	4	4	4	0.00
06/05/2022	2038 On 05-May-22			Bond Future	132.23	132.2262	132.2262	132.2262	0.00
06/05/2022	2038 On 04-August-22			Bond Future	130.40	131.2220	130.4037	131.2220	6,836.00
06/05/2022	2038 On 03-November-22			Bond Future	132.30	133.1357	132.3044	133.1357	0.00
06/05/2022	2038 On 02-February-23			Bond Future	132.66	133.5062	132.6584	133.5062	0.00
06/05/2022	2038 On 04-May-23			Bond Future	135.02	135.8792	135.0156	135.8792	0.00
06/05/2022	2040 On 05-May-22			Bond Future	10.89	87.7254	87.7254	87.7254	0.00
06/05/2022	2040 On 04-August-22			Bond Future	11.22	84.1249	83.4149	84.1249	119,538.00
06/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	16	0	0	0	460.00
06/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	641	1	1	1	460.00
06/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1428	2	1	2	0.00
06/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	6700	7	7	7	0.00
06/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1456	2	1	2	0.00
06/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1486	2	1	2	0.00
06/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2590	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	374	0	0	0	460.00
06/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	11003	10	11	10	0.00
06/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2628	2	3	2	0.00
06/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2667	2	3	2	0.00
06/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	4148	4	4	4	0.00
06/05/2022	2040 On 03-November-22			Bond Future	11.38	85.3335	84.6127	85.3335	30.00
06/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	2873	3	3	3	0.00
06/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	2805	3	3	3	0.00
06/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	2839	3	3	3	0.00
06/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2675	2	3	2	0.00
06/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2735	2	3	2	0.00
06/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2705	2	3	2	0.00
06/05/2022	2040 On 02-February-23			Bond Future	11.53	82.2562	81.5225	82.2562	0.00
06/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2119	2	2	2	0.00
06/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2145	2	2	2	0.00
06/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2171	2	2	2	0.00
06/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4789	4	5	4	0.00
06/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4828	4	5	4	0.00
06/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4868	4	5	4	0.00
06/05/2022	2040 On 04-May-23			Bond Future	11.67	83.7072	82.9601	83.7072	0.00
06/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3013	3	3	3	0.00
06/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3041	3	3	3	0.00
06/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3070	3	3	3	0.00
06/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4567	4	5	4	0.00
06/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4602	4	5	4	0.00
06/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4636	4	5	4	0.00
06/05/2022	2044 On 05-May-22			Bond Future	10.91	84.5350	84.5350	84.5350	0.00
06/05/2022	2044 On 04-August-22			Bond Future	11.23	80.9772	80.2874	80.9772	69,313.00
06/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	1629	2	2	2	0.00
06/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1567	2	2	2	0.00
06/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	1598	2	2	2	0.00
06/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2521	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2558	2	3	2	0.00
06/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2483	2	2	2	0.00
06/05/2022	2044 On 03-November-22			Bond Future	11.38	82.1407	81.4403	82.1407	0.00
06/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	2844	3	3	3	0.00
06/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	2878	3	3	3	0.00
06/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	2913	3	3	3	0.00
06/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2718	2	3	2	0.00
06/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2749	2	3	2	0.00
06/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2780	2	3	2	0.00
06/05/2022	2044 On 02-February-23			Bond Future	11.52	79.1351	78.4223	79.1351	0.00
06/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2327	3	2	3	0.00
06/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2272	3	2	3	0.00
06/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2300	3	2	3	0.00
06/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4727	4	5	4	0.00
06/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4767	4	5	4	0.00
06/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4687	4	5	4	0.00
06/05/2022	2044 On 04-May-23			Bond Future	11.65	80.5311	79.8053	80.5311	0.00
06/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3160	4	3	4	0.00
06/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3101	3	3	3	0.00
06/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3130	3	3	3	0.00
06/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4623	4	5	4	0.00
06/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4658	4	5	4	0.00
06/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4588	4	5	4	0.00
06/05/2022	2046 On 05-May-22			Bond Future	120.34	120.3423	120.3423	120.3423	0.00
06/05/2022	2046 On 04-August-22			Bond Future	119.33	121.4354	119.3261	121.4354	15,959.00
06/05/2022	2046 On 03-November-22			Bond Future	119.12	121.2593	119.1184	121.2593	1,566.00
06/05/2022	2046 On 02-February-23			Bond Future	121.14	123.3142	121.1361	123.3142	0.00
06/05/2022	2046 On 04-May-23			Bond Future	121.28	123.5005	121.2816	123.5005	0.00
06/05/2022	2050 On 05-May-22			Bond Future	124.73	124.7286	124.7286	124.7286	0.00
06/05/2022	2050 On 04-August-22			Bond Future	121.96	122.2430	121.9621	122.2430	11,161.00
06/05/2022	2050 On 03-November-22			Bond Future	123.74	124.0253	123.7397	124.0253	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
06/05/2022	2050 On 02-February-23			Bond Future	123.74	124.0330	123.7401	124.0330	0.00
06/05/2022	2050 On 04-May-23			Bond Future	125.94	126.2375	125.9387	126.2375	0.00
06/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	AL37 On 04-August-22			Index Future	821.20	825.6150	821.1980	825.6150	0.00
06/05/2022	AL37 On 03-November-22			Index Future	833.08	837.5680	833.0810	837.5680	0.00
06/05/2022	AL37 On 02-February-23			Index Future	846.98	851.5480	846.9780	851.5480	0.00
06/05/2022	AL37 On 04-May-23			Index Future	861.81	866.4650	861.8100	866.4650	0.00
06/05/2022	AL7T On 04-August-22			Index Future	932.42	939.0170	932.4160	939.0170	0.00
06/05/2022	AL7T On 03-November-22			Index Future	945.91	952.6120	945.9090	952.6120	0.00
06/05/2022	AL7T On 02-February-23			Index Future	961.69	968.5120	961.6880	968.5120	0.00
06/05/2022	AL7T On 04-May-23			Index Future	978.53	985.4770	978.5280	985.4770	0.00
06/05/2022	ALBI On 04-August-22			Index Future	832.16	838.2180	832.1560	838.2180	128.00
06/05/2022	ALBI On 03-November-22			Index Future	844.20	850.3540	844.1980	850.3540	0.00
06/05/2022	ALBI On 02-February-23			Index Future	858.28	864.5470	858.2810	864.5470	0.00
06/05/2022	ALBI On 04-May-23			Index Future	873.31	879.6920	873.3100	879.6920	0.00
06/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C035 On 28-February-35			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
06/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	C446 On 31-March-46			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
06/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2022	ES33 On 05-May-22			Bond Future	11.57	75.7835	75.7835	75.7835	0.00
06/05/2022	ES33 On 04-August-22			Bond Future	11.94	76.5892	76.0642	76.5892	350.00
06/05/2022	ES33 On 03-November-22			Bond Future	12.17	73.9241	73.3910	73.9241	0.00
06/05/2022	ES33 On 02-February-23			Bond Future	12.37	75.1799	74.6371	75.1799	0.00
06/05/2022	ES33 On 04-May-23			Bond Future	12.57	72.7306	72.1776	72.7306	0.00
06/05/2022	ES42 On 05-May-22			Bond Future	11.96	74.2863	74.2863	74.2863	0.00
06/05/2022	ES42 On 04-August-22			Bond Future	12.31	75.0695	74.4330	75.0695	4,769.00
06/05/2022	ES42 On 03-November-22			Bond Future	12.52	71.9044	71.2581	71.9044	0.00
06/05/2022	ES42 On 02-February-23			Bond Future	12.70	73.1283	72.4703	73.1283	0.00
06/05/2022	ES42 On 04-May-23			Bond Future	12.88	70.1698	69.4998	70.1698	0.00
06/05/2022	GOVI On 04-August-22			GOVI	820.64	826.6370	820.6410	826.6370	1,112.00
06/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	13810	7	1	7	0.00
06/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	13710	7	1	7	0.00
06/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	13610	7	1	7	0.00
06/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 03-November-22			GOVI	832.52	838.6050	832.5160	838.6050	0.00
06/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	120860	18	12	18	0.00
06/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	121060	18	12	18	0.00
06/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	120960	18	12	18	0.00
06/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 02-February-23			GOVI	846.40	852.6020	846.4030	852.6020	0.00
06/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	2	0	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
06/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	2	0	2	0.00
06/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	2	0	2	0.00
06/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	44270	0	4	0	0.00
06/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	44170	0	4	0	0.00
06/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	44370	0	4	0	0.00
06/05/2022	GOVI On 04-May-23			GOVI	861.23	867.5380	861.2250	867.5380	0.00
06/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	83450	15	8	15	0.00
06/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	83550	15	8	15	0.00
06/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	83650	15	8	15	0.00
06/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
06/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
06/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2022	IGOV On 04-August-22			Index Future	321.37	322.8970	321.3650	322.8970	482.00
06/05/2022	IGOV On 03-November-22			Index Future	326.09	327.6500	326.0930	327.6500	16.00
06/05/2022	IGOV On 02-February-23			Index Future	331.61	333.1950	331.6090	333.1950	0.00
06/05/2022	IGOV On 04-May-23			Index Future	337.49	339.1070	337.4910	339.1070	0.00
06/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

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06/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.47	95.5750	95.5300	95.5750	0.00
06/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.97	95.1250	95.0350	95.1250	0.00
06/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.07	95.0050	94.9350	95.0050	0.00
06/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.51	94.6000	94.4950	94.6000	0.00
06/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.61	94.4900	94.3900	94.4900	0.00
06/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.05	94.1050	93.9550	94.1050	0.00
06/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.54	93.6800	93.4600	93.6800	68.00
06/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.00	93.2500	93.0000	93.2500	0.00
06/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.57	92.7500	92.4300	92.7500	0.00
06/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.76	92.5850	92.2450	92.5850	75.00
06/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.85	92.4850	92.1550	92.4850	172.00
06/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.01	92.3300	91.9950	92.3300	0.00
06/05/2022	R023 On 05-May-22			Bond Future	5.42	103.3029	103.3029	103.3029	0.00
06/05/2022	R023 On 04-August-22			Bond Future	5.56	104.6240	104.6126	104.6240	22,183.00
06/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	317	0	0	0	0.00
06/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	322	0	0	0	0.00
06/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	326	0	0	0	0.00
06/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	58	0	0	0	0.00
06/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	59	0	0	0	0.00
06/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	60	0	0	0	0.00
06/05/2022	R023 On 03-November-22			Bond Future	5.35	102.2083	102.1959	102.2083	0.00
06/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	312	0	0	0	0.00
06/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	310	0	0	0	0.00
06/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	307	0	0	0	0.00
06/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	32	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
06/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	31	0	0	0	0.00
06/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	31	0	0	0	0.00
06/05/2022	R035 On 05-May-22			Bond Future	10.64	89.4943	89.4943	89.4943	0.00
06/05/2022	R035 On 04-August-22			Bond Future	10.98	90.4437	89.7613	90.4437	131,665.00
06/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	707	1	1	1	400.00
06/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1170	1	1	1	0.00
06/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2352	3	2	3	0.00
06/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7073	8	7	8	0.00
06/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1145	1	1	1	0.00
06/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1120	1	1	1	0.00
06/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	20	0	0	0	400.00
06/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	932	1	1	1	0.00
06/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	64	0	0	0	100.00
06/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	7351	7	7	7	0.00
06/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	3481	3	3	3	0.00
06/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	1449	1	1	1	100.00
06/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	3015	3	3	3	100.00
06/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	9441	9	9	9	0.00
06/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	2705	2	3	2	0.00
06/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	2668	2	3	2	0.00
06/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	243	0	0	0	400.00
06/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	2631	2	3	2	0.00
06/05/2022	R035 On 03-November-22			Bond Future	11.16	87.2563	86.5633	87.2563	130.00
06/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2469	3	2	3	0.00
06/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2438	3	2	3	0.00
06/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	205	0	0	0	582.00
06/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	580	1	1	1	1,000.00
06/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2499	3	2	3	0.00
06/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	8772	9	9	9	0.00
06/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2202	3	2	3	1,000.00
06/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1028	1	1	1	0.00
06/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2032	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
06/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	3045	3	3	3	582.00
06/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	4606	4	5	4	582.00
06/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	467	0	0	0	1,000.00
06/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2562	2	3	2	0.00
06/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5866	5	6	5	0.00
06/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	8642	8	9	8	0.00
06/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2619	2	3	2	0.00
06/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2590	2	3	2	0.00
06/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2856	3	3	3	0.00
06/05/2022	R035 On 02-February-23			Bond Future	11.32	88.7175	88.0122	88.7175	0.00
06/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2313	3	2	3	1,000.00
06/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2339	3	2	3	0.00
06/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	10570	11	11	11	0.00
06/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	1843	2	2	2	0.00
06/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	1867	2	2	2	0.00
06/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	788	1	1	1	1,000.00
06/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	1890	2	2	2	0.00
06/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1407	2	1	2	0.00
06/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	335	0	0	0	582.00
06/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	9707	9	10	9	0.00
06/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6974	6	7	6	0.00
06/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	5348	5	5	5	582.00
06/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	4497	4	4	4	0.00
06/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	620	1	1	1	1,000.00
06/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	4534	4	5	4	0.00
06/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	4570	4	5	4	0.00
06/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3876	3	4	3	582.00
06/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3909	4	4	4	0.00
06/05/2022	R035 On 04-May-23			Bond Future	11.48	85.7835	85.0652	85.7835	0.00
06/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	2748	3	3	3	0.00
06/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	2696	3	3	3	0.00
06/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	2721	3	3	3	0.00
06/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	4199	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
06/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	4263	4	4	4	0.00
06/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	4231	4	4	4	0.00
06/05/2022	R186 On 05-May-22			Bond Future	8.27	112.4533	112.4533	112.4533	0.00
06/05/2022	R186 On 04-August-22			Bond Future	8.71	108.3980	107.7882	108.3980	78,043.00
06/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	5	0	0	0	3,600.00
06/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	361	1	0	1	0.00
06/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	352	1	0	1	0.00
06/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	217	0	0	0	3,600.00
06/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	370	1	0	1	0.00
06/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	4053	5	4	5	0.00
06/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	183	0	0	0	3,600.00
06/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	2482	2	2	2	0.00
06/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	2539	2	3	2	0.00
06/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	2510	2	3	2	0.00
06/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	6761	6	7	6	0.00
06/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	3054	3	3	3	0.00
06/05/2022	R186 On 03-November-22			Bond Future	8.92	109.9535	109.3341	109.9535	11,129.00
06/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	987	1	1	1	0.00
06/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	959	1	1	1	0.00
06/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	973	1	1	1	0.00
06/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	2321	2	2	2	0.00
06/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	2342	2	2	2	0.00
06/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	2300	2	2	2	0.00
06/05/2022	R186 On 02-February-23			Bond Future	9.09	106.4995	105.8687	106.4995	0.00
06/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	719	1	1	1	0.00
06/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	707	1	1	1	0.00
06/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	694	1	1	1	0.00
06/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	3276	3	3	3	0.00
06/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	3254	3	3	3	0.00
06/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	3233	3	3	3	0.00
06/05/2022	R186 On 04-May-23			Bond Future	9.26	108.3741	107.7315	108.3741	0.00
06/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1448	2	1	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
06/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1462	2	1	2	0.00
06/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1475	2	1	2	0.00
06/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2797	2	3	2	0.00
06/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2779	2	3	2	0.00
06/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2814	2	3	2	0.00
06/05/2022	R197 On 05-May-22			Bond Future	330.60	330.6003	330.6003	330.6003	0.00
06/05/2022	R197 On 04-August-22			Bond Future	326.58	326.5581	326.5848	326.5581	395.00
06/05/2022	R197 On 03-November-22			Bond Future	331.34	331.3195	331.3441	331.3195	0.00
06/05/2022	R197 On 02-February-23			Bond Future	328.26	328.2404	328.2585	328.2404	0.00
06/05/2022	R197 On 04-May-23			Bond Future	334.09	334.0774	334.0937	334.0774	0.00
06/05/2022	R202 On 05-May-22			Bond Future	252.84	252.8376	252.8376	252.8376	0.00
06/05/2022	R202 On 04-August-22			Bond Future	250.69	251.8409	250.6923	251.8409	6,519.00
06/05/2022	R202 On 03-November-22			Bond Future	254.35	255.5124	254.3451	255.5124	0.00
06/05/2022	R202 On 02-February-23			Bond Future	254.03	255.2230	254.0317	255.2230	0.00
06/05/2022	R202 On 04-May-23			Bond Future	258.54	259.7583	258.5442	259.7583	0.00
06/05/2022	R209 On 05-May-22			Bond Future	10.62	69.3232	69.3232	69.3232	0.00
06/05/2022	R209 On 04-August-22			Bond Future	10.93	70.0082	69.4373	70.0082	13,583.00
06/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	751	1	1	1	0.00
06/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	789	1	1	1	0.00
06/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	770	1	1	1	0.00
06/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2674	2	3	2	0.00
06/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2711	2	3	2	0.00
06/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2638	2	3	2	0.00
06/05/2022	R209 On 03-November-22			Bond Future	11.09	67.8683	67.2887	67.8683	4,135.00
06/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2056	2	2	2	0.00
06/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	3500	4	3	4	0.00
06/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	935	1	1	1	0.00
06/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2004	2	2	2	0.00
06/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	301	0	0	0	0.00
06/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2030	2	2	2	0.00
06/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2082	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
06/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	91	0	0	0	0.00
06/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	46	0	0	0	9,500.00
06/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	10644	10	11	10	0.00
06/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	9120	9	9	9	0.00
06/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2401	2	2	2	0.00
06/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	4106	4	4	4	0.00
06/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2454	2	2	2	0.00
06/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	6319	6	6	6	9,500.00
06/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2480	2	2	2	9,500.00
06/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1425	1	1	1	0.00
06/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2427	2	2	2	0.00
06/05/2022	R209 On 02-February-23			Bond Future	11.23	69.0054	68.4155	69.0054	0.00
06/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1653	2	2	2	0.00
06/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1612	2	2	2	0.00
06/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1632	2	2	2	0.00
06/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3897	4	4	4	0.00
06/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3962	4	4	4	0.00
06/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3929	4	4	4	0.00
06/05/2022	R209 On 04-May-23			Bond Future	11.36	67.0704	66.4697	67.0704	0.00
06/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2439	3	2	3	0.00
06/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2416	3	2	3	0.00
06/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2393	3	2	3	0.00
06/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3785	3	4	3	0.00
06/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3757	3	4	3	0.00
06/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3728	3	4	3	0.00
06/05/2022	R210 On 05-May-22			Bond Future	220.53	220.5324	220.5324	220.5324	0.00
06/05/2022	R210 On 04-August-22			Bond Future	223.50	223.2232	223.5042	223.2232	1,025.00
06/05/2022	R210 On 03-November-22			Bond Future	223.81	223.5265	223.8101	223.5265	0.00
06/05/2022	R210 On 02-February-23			Bond Future	227.60	227.3138	227.6001	227.3138	0.00
06/05/2022	R210 On 04-May-23			Bond Future	228.60	228.3126	228.6005	228.3126	0.00
06/05/2022	R213 On 05-May-22			Bond Future	10.14	83.3223	83.3223	83.3223	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
06/05/2022	R213 On 04-August-22			Bond Future	10.51	84.2096	83.5867	84.2096	26,734.00
06/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	393	1	0	1	0.00
06/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	372	1	0	1	0.00
06/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	382	1	0	1	0.00
06/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	3419	3	3	3	0.00
06/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	3499	3	3	3	0.00
06/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	3459	3	3	3	0.00
06/05/2022	R213 On 03-November-22			Bond Future	10.71	81.8802	81.2477	81.8802	0.00
06/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1382	2	1	2	0.00
06/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	691	1	1	1	0.00
06/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1002	1	1	1	0.00
06/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	123	0	0	0	200.00
06/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	525	1	1	1	0.00
06/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1343	2	1	2	0.00
06/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1363	2	1	2	0.00
06/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	141	0	0	0	476.00
06/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1324	2	1	2	0.00
06/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2920	3	3	3	200.00
06/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	7673	7	8	7	0.00
06/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2863	3	3	3	0.00
06/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2891	3	3	3	0.00
06/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	4722	4	5	4	476.00
06/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	7972	7	8	7	0.00
06/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	3470	3	3	3	476.00
06/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	4192	4	4	4	200.00
06/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2835	2	3	2	0.00
06/05/2022	R213 On 02-February-23			Bond Future	10.88	83.2506	82.6068	83.2506	0.00
06/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1531	2	2	2	912.00
06/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1170	1	1	1	0.00
06/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1154	1	1	1	0.00
06/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	212	0	0	0	476.00
06/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	6543	7	7	7	0.00
06/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1186	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
06/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1387	2	1	2	0.00
06/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	865	1	1	1	0.00
06/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3851	3	4	3	476.00
06/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	810	1	1	1	912.00
06/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	4253	4	4	4	0.00
06/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	3618	3	4	3	0.00
06/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	8568	8	9	8	0.00
06/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4961	4	5	4	476.00
06/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	4285	4	4	4	0.00
06/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	4222	4	4	4	0.00
06/05/2022	R213 On 04-May-23			Bond Future	11.04	81.1691	80.5134	81.1691	0.00
06/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2152	2	2	2	0.00
06/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2132	2	2	2	0.00
06/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2173	2	2	2	0.00
06/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	3484	3	3	3	0.00
06/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	3534	3	4	3	0.00
06/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	3509	3	4	3	0.00
06/05/2022	R214 On 05-May-22			Bond Future	10.89	66.4371	66.4371	66.4371	0.00
06/05/2022	R214 On 04-August-22			Bond Future	11.20	67.1051	66.4856	67.1051	15,134.00
06/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1084	1	1	1	0.00
06/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1107	1	1	1	0.00
06/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1131	1	1	1	0.00
06/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	2304	2	2	2	0.00
06/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	2271	2	2	2	0.00
06/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	2337	2	2	2	0.00
06/05/2022	R214 On 03-November-22			Bond Future	11.35	64.7830	64.1541	64.7830	0.00
06/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2350	3	2	3	0.00
06/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2378	3	2	3	0.00
06/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2322	3	2	3	0.00
06/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	2318	2	2	2	0.00
06/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	2343	2	2	2	0.00
06/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2369	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
06/05/2022	R214 On 02-February-23			Bond Future	11.49	65.8678	65.2278	65.8678	0.00
06/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	1812	2	2	2	0.00
06/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	1767	2	2	2	0.00
06/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	1789	2	2	2	0.00
06/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3986	4	4	4	0.00
06/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	4020	4	4	4	0.00
06/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3953	4	4	4	0.00
06/05/2022	R214 On 04-May-23			Bond Future	11.61	63.7346	63.0830	63.7346	0.00
06/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	2611	3	3	3	0.00
06/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2563	3	3	3	0.00
06/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2587	3	3	3	0.00
06/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3864	4	4	4	0.00
06/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3893	4	4	4	0.00
06/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3834	4	4	4	0.00
06/05/2022	R248 On 05-May-22			Bond Future	10.84	83.6814	83.6814	83.6814	0.00
06/05/2022	R248 On 04-August-22			Bond Future	11.15	84.4471	83.6972	84.4471	188,741.00
06/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	18	0	0	0	0.00
06/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1271	2	1	2	1,700.00
06/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	289	0	0	0	0.00
06/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	1576	2	2	2	0.00
06/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	131	0	0	0	1,700.00
06/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1512	2	2	2	0.00
06/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1544	2	2	2	0.00
06/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2652	2	3	2	0.00
06/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2691	2	3	2	0.00
06/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	5780	5	6	5	0.00
06/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2613	2	3	2	50.00
06/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	3022	3	3	3	0.00
06/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	11263	11	11	11	0.00
06/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	7201	7	7	7	0.00
06/05/2022	R248 On 03-November-22			Bond Future	11.30	81.2369	80.4756	81.2369	0.00
06/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	2925	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
06/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	2961	3	3	3	0.00
06/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	2997	3	3	3	0.00
06/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2920	3	3	3	0.00
06/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2888	3	3	3	0.00
06/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2856	3	3	3	0.00
06/05/2022	R248 On 02-February-23			Bond Future	11.43	82.5976	81.8229	82.5976	0.00
06/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2299	3	2	3	0.00
06/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2328	3	2	3	0.00
06/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2357	3	2	3	0.00
06/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4771	4	5	4	0.00
06/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4811	4	5	4	0.00
06/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4853	4	5	4	0.00
06/05/2022	R248 On 04-May-23			Bond Future	11.56	79.6196	78.8307	79.6196	0.00
06/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3256	4	3	4	0.00
06/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3287	4	3	4	0.00
06/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3318	4	3	4	0.00
06/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4696	4	5	4	0.00
06/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4732	4	5	4	0.00
06/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4769	4	5	4	0.00