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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	2025 On 03-February-22			Bond Future	155.33	155.4638	155.3310	155.4638	5,554.00
06/01/2022	2025 On 05-May-22			Bond Future	157.19	157.3298	157.1946	157.3298	164.00
06/01/2022	2025 On 04-August-22			Bond Future	157.53	157.6626	157.5255	157.6626	0.00
06/01/2022	2025 On 03-November-22			Bond Future	159.50	159.6428	159.5037	159.6428	0.00
06/01/2022	2029 On 03-February-22			Bond Future	114.28	114.4613	114.2786	114.4613	3,838.00
06/01/2022	2029 On 05-May-22			Bond Future	114.45	114.6343	114.4487	114.6343	591.00
06/01/2022	2029 On 04-August-22			Bond Future	115.86	116.0525	115.8645	116.0525	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
06/01/2022	2029 On 03-November-22			Bond Future	116.09	116.2851	116.0946	116.2851	0.00
06/01/2022	2030 On 03-February-22			Bond Future	9.48	92.2872	9.4768	92.2872	82,785.00
06/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	48	0	48	0	0.00
06/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2415	3	2415	3	0.00
06/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	6827	7	6827	7	0.00
06/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1288	1	1288	1	1,000.00
06/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	1928	2	1928	2	0.00
06/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	830	1	830	1	0.00
06/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	805	1	805	1	0.00
06/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	3	0	3	0	101.00
06/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	65	0	65	0	1,000.00
06/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2007	2	2007	2	950.00
06/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	855	1	855	1	0.00
06/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	733	1	733	1	0.00
06/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	233	0	233	0	0.00
06/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	623	1	623	1	0.00
06/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	359	0	359	0	950.00
06/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1818	2	1818	2	0.00
06/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	1288	1	1288	1	101.00
06/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	2227	2	2227	2	0.00
06/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	1135	1	1135	1	0.00
06/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	995	1	995	1	0.00
06/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	339	0	339	0	0.00
06/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	240	0	240	0	8,000.00
06/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3412	3	3412	3	0.00
06/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5906	6	5906	6	0.00
06/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3669	3	3669	3	0.00
06/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	1049	1	1049	1	0.00
06/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	1022	1	1022	1	0.00
06/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	363	0	363	0	101.00
06/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	648	1	648	1	0.00
06/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	4	0	4	0	1,000.00
06/01/2022	2030 On 05-May-22			Bond Future	9.69	93.3725	9.6906	93.3725	14,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	6767	7	6767	7	0.00
06/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3420	4	3420	4	0.00
06/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	355	0	355	0	200.00
06/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	431	0	431	0	1,800.00
06/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1102	1	1102	1	0.00
06/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	22	0	22	0	200.00
06/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3455	4	3455	4	0.00
06/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3490	4	3490	4	0.00
06/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2618	3	2618	3	0.00
06/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	69	0	69	0	1,800.00
06/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	160	0	160	0	1,073.00
06/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	8330	8	8330	8	0.00
06/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4934	5	4934	5	0.00
06/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4582	4	4582	4	0.00
06/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	920	1	920	1	0.00
06/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	933	1	933	1	200.00
06/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10623	10	10623	10	0.00
06/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6586	6	6586	6	0.00
06/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2840	3	2840	3	1,073.00
06/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	947	1	947	1	0.00
06/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	279	0	279	0	1,800.00
06/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1323	1	1323	1	1,073.00
06/01/2022	2030 On 04-August-22			Bond Future	9.92	90.4523	9.9212	90.4523	0.00
06/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	771	1	771	1	800.00
06/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1567	2	1567	2	0.00
06/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	230	0	230	0	800.00
06/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1586	2	1586	2	0.00
06/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1606	2	1606	2	0.00
06/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5700	6	5700	6	0.00
06/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	877	1	877	1	800.00
06/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3382	3	3382	3	0.00
06/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3411	3	3411	3	0.00
06/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8557	8	8557	8	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
06/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3441	3	3441	3	0.00
06/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	5129	5	5129	5	0.00
06/01/2022	2030 On 03-November-22			Bond Future	10.14	91.6163	10.1434	91.6163	0.00
06/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2728	3	2728	3	0.00
06/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2704	3	2704	3	0.00
06/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2752	3	2752	3	0.00
06/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2956	3	2956	3	0.00
06/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	3002	3	3002	3	0.00
06/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2979	3	2979	3	0.00
06/01/2022	2032 On 03-February-22			Bond Future	9.93	92.6227	9.9340	92.6227	123,757.00
06/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	3	0	3	0	198.00
06/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	21	0	21	0	97.00
06/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	258	0	258	0	0.00
06/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5449	6	5449	6	0.00
06/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5711	6	5711	6	0.00
06/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3093	3	3093	3	0.00
06/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3142	3	3142	3	0.00
06/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1749	2	1749	2	0.00
06/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2662	3	2662	3	0.00
06/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	926	1	926	1	900.00
06/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1374	2	1374	2	100.00
06/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	326	0	326	0	210.00
06/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3044	3	3044	3	0.00
06/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4199	4	4199	4	0.00
06/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	2996	3	2996	3	0.00
06/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	691	1	691	1	0.00
06/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	271	0	271	0	400.00
06/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	405	1	405	1	0.00
06/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6652	7	6652	7	0.00
06/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3538	4	3538	4	0.00
06/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4148	4	4148	4	0.00
06/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	90	0	90	0	0.00
06/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	143	0	143	0	210.00

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06/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	11	0	11	0	210.00
06/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	6268	6	6268	6	0.00
06/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2373	2	2373	2	0.00
06/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1421	1	1421	1	198.00
06/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	1126	1	1126	1	900.00
06/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	214	0	214	0	0.00
06/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	86	0	86	0	97.00
06/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	206	0	206	0	0.00
06/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	192	0	192	0	198.00
06/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	274	0	274	0	400.00
06/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	2187	2	2187	2	0.00
06/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1967	2	1967	2	0.00
06/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	757	1	757	1	0.00
06/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	555	0	555	0	97.00
06/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	199	0	199	0	0.00
06/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	26	0	26	0	400.00
06/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	32	0	32	0	900.00
06/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2421	2	2421	2	0.00
06/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4829	5	4829	5	0.00
06/01/2022	2032 On 05-May-22			Bond Future	10.14	89.5654	10.1355	89.5654	20,406.00
06/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5513	6	5513	6	0.00
06/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5425	6	5425	6	0.00
06/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	735	1	735	1	780.00
06/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2183	2	2183	2	780.00
06/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2534	3	2534	3	993.00
06/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6139	6	6139	6	0.00
06/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5249	5	5249	5	0.00
06/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5469	6	5469	6	0.00
06/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	585	1	585	1	0.00
06/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1664	2	1664	2	0.00
06/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	628	1	628	1	993.00
06/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	593	1	593	1	0.00
06/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	472	0	472	0	780.00

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06/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1931	2	1931	2	0.00
06/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3961	4	3961	4	0.00
06/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	576	1	576	1	0.00
06/01/2022	2032 On 04-August-22			Bond Future	10.35	90.6023	10.3453	90.6023	0.00
06/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7282	8	7282	8	0.00
06/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8519	9	8519	9	0.00
06/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2233	2	2233	2	0.00
06/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2260	2	2260	2	0.00
06/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2287	2	2287	2	0.00
06/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1133	1	1133	1	800.00
06/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	301	0	301	0	800.00
06/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	8315	8	8315	8	0.00
06/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4663	4	4663	4	0.00
06/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	3037	3	3037	3	0.00
06/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	3008	3	3008	3	0.00
06/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	551	1	551	1	0.00
06/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	733	1	733	1	800.00
06/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2979	3	2979	3	0.00
06/01/2022	2032 On 03-November-22			Bond Future	10.56	87.6232	10.5569	87.6232	0.00
06/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3449	4	3449	4	0.00
06/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2902	3	2902	3	0.00
06/01/2022	2033 On 03-February-22			Bond Future	112.47	113.3384	112.4686	113.3384	7,281.00
06/01/2022	2033 On 05-May-22			Bond Future	112.53	113.4158	112.5349	113.4158	2,121.00
06/01/2022	2033 On 04-August-22			Bond Future	113.93	114.8189	113.9269	114.8189	0.00
06/01/2022	2033 On 03-November-22			Bond Future	114.05	114.9553	114.0520	114.9553	0.00
06/01/2022	2037 On 03-February-22			Bond Future	10.65	84.4422	10.6507	84.4422	119,342.00
06/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5169	5	5169	5	0.00
06/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5056	5	5056	5	0.00
06/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5113	5	5113	5	0.00
06/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	72	0	72	0	0.00
06/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	78	0	78	0	0.00
06/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	75	0	75	0	0.00
06/01/2022	2037 On 05-May-22			Bond Future	10.84	85.4353	10.8435	85.4353	11,855.00

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06/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6572	7	6572	7	0.00
06/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6475	7	6475	7	0.00
06/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6524	7	6524	7	0.00
06/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	593	1	593	1	0.00
06/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	609	1	609	1	0.00
06/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	601	1	601	1	0.00
06/01/2022	2037 On 04-August-22			Bond Future	11.05	82.1680	11.0479	82.1680	0.00
06/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2611	3	2611	3	0.00
06/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3583	4	3583	4	1,050.00
06/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4360	4	4360	4	0.00
06/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	759	1	759	1	50.00
06/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6568	7	6568	7	0.00
06/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2551	3	2551	3	0.00
06/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2581	3	2581	3	0.00
06/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3533	3	3533	3	0.00
06/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	1277	1	1277	1	1,050.00
06/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	3467	3	3467	3	0.00
06/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6922	7	6922	7	0.00
06/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3500	3	3500	3	50.00
06/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	2114	2	2114	2	50.00
06/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2593	3	2593	3	0.00
06/01/2022	2037 On 03-November-22			Bond Future	11.24	83.2305	11.2413	83.2305	0.00
06/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3752	4	3752	4	0.00
06/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3817	4	3817	4	0.00
06/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3784	4	3784	4	0.00
06/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	3374	3	3374	3	0.00
06/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	3402	3	3402	3	0.00
06/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	3347	3	3347	3	0.00
06/01/2022	2038 On 03-February-22			Bond Future	128.73	128.7211	128.7288	128.7211	6,104.00
06/01/2022	2038 On 05-May-22			Bond Future	130.27	130.2662	130.2733	130.2662	677.00
06/01/2022	2038 On 04-August-22			Bond Future	130.07	130.0625	130.0694	130.0625	0.00
06/01/2022	2038 On 03-November-22			Bond Future	131.70	131.6961	131.7031	131.6961	0.00
06/01/2022	2040 On 03-February-22			Bond Future	10.75	86.4940	10.7538	86.4940	90,005.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	771	1	771	1	2,000.00
06/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	5530	6	5530	6	0.00
06/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	5590	6	5590	6	0.00
06/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	5650	6	5650	6	0.00
06/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	85	0	85	0	0.00
06/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	82	0	82	0	0.00
06/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	79	0	79	0	0.00
06/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1862	2	1862	2	0.00
06/01/2022	2040 On 05-May-22			Bond Future	10.94	87.5112	10.9401	87.5112	8,568.00
06/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	6878	7	6878	7	0.00
06/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	6929	7	6929	7	0.00
06/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	201	0	201	0	1,200.00
06/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	12784	13	12784	13	0.00
06/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	6981	7	6981	7	0.00
06/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1355	1	1355	1	1,200.00
06/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3945	4	3945	4	0.00
06/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	678	1	678	1	0.00
06/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	148	0	148	0	1,200.00
06/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	687	1	687	1	0.00
06/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	8430	8	8430	8	0.00
06/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	696	1	696	1	0.00
06/01/2022	2040 On 04-August-22			Bond Future	11.14	84.0172	11.1374	84.0172	0.00
06/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	7930	8	7930	8	0.00
06/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	2849	3	2849	3	0.00
06/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	309	0	309	0	460.00
06/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	1855	2	1855	2	460.00
06/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	2882	3	2882	3	0.00
06/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	2915	3	2915	3	0.00
06/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	3499	3	3499	3	0.00
06/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	10775	11	10775	11	0.00
06/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	1082	1	1082	1	460.00
06/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3533	3	3533	3	0.00
06/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4842	5	4842	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3567	4	3567	4	0.00
06/01/2022	2040 On 03-November-22			Bond Future	11.32	85.1042	11.3236	85.1042	0.00
06/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4069	4	4069	4	0.00
06/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4000	4	4000	4	0.00
06/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4034	4	4034	4	0.00
06/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	3513	3	3513	3	0.00
06/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3572	4	3572	4	0.00
06/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	3542	3	3542	3	0.00
06/01/2022	2044 On 03-February-22			Bond Future	10.80	83.2117	10.8010	83.2117	59,709.00
06/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	5555	6	5555	6	0.00
06/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	5434	6	5434	6	0.00
06/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	5494	6	5494	6	0.00
06/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	94	0	94	0	0.00
06/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	97	0	97	0	0.00
06/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	90	0	90	0	0.00
06/01/2022	2044 On 05-May-22			Bond Future	10.98	84.1903	10.9782	84.1903	5,735.00
06/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	6917	7	6917	7	0.00
06/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	6814	7	6814	7	0.00
06/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	6865	7	6865	7	0.00
06/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	724	1	724	1	0.00
06/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	734	1	734	1	0.00
06/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	715	1	715	1	0.00
06/01/2022	2044 On 04-August-22			Bond Future	11.17	80.7831	11.1655	80.7831	0.00
06/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3018	3	3018	3	0.00
06/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	2951	3	2951	3	0.00
06/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	2985	3	2985	3	0.00
06/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	3498	3	3498	3	0.00
06/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	3533	3	3533	3	0.00
06/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	3464	3	3464	3	0.00
06/01/2022	2044 On 03-November-22			Bond Future	11.34	81.8283	11.3419	81.8283	0.00
06/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	3974	4	3974	4	0.00
06/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4009	4	4009	4	0.00
06/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4044	4	4044	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
06/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	3597	4	3597	4	0.00
06/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3627	4	3627	4	0.00
06/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3658	4	3658	4	0.00
06/01/2022	2046 On 03-February-22			Bond Future	117.34	119.5348	117.3377	119.5348	15,506.00
06/01/2022	2046 On 05-May-22			Bond Future	116.86	119.0825	116.8585	119.0825	171.00
06/01/2022	2046 On 04-August-22			Bond Future	118.30	120.5559	118.3041	120.5559	0.00
06/01/2022	2046 On 03-November-22			Bond Future	117.87	120.1454	117.8652	120.1454	0.00
06/01/2022	2050 On 03-February-22			Bond Future	119.82	121.4118	119.8161	121.4118	9,280.00
06/01/2022	2050 On 05-May-22			Bond Future	121.25	122.8689	121.2535	122.8689	379.00
06/01/2022	2050 On 04-August-22			Bond Future	120.74	122.3738	120.7380	122.3738	0.00
06/01/2022	2050 On 03-November-22			Bond Future	122.25	123.9108	122.2544	123.9108	0.00
06/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	AL37 On 03-February-22			Index Future	808.82	809.2090	808.8220	809.2090	0.00
06/01/2022	AL37 On 05-May-22			Index Future	818.32	818.7210	818.3240	818.7210	0.00
06/01/2022	AL37 On 04-August-22			Index Future	828.14	828.5440	828.1410	828.5440	0.00
06/01/2022	AL37 On 03-November-22			Index Future	838.45	838.8610	838.4520	838.8610	0.00
06/01/2022	AL7T On 03-February-22			Index Future	927.99	930.5410	927.9900	930.5410	0.00
06/01/2022	AL7T On 05-May-22			Index Future	938.89	941.4790	938.8930	941.4790	0.00
06/01/2022	AL7T On 04-August-22			Index Future	950.16	952.7750	950.1570	952.7750	0.00
06/01/2022	AL7T On 03-November-22			Index Future	961.99	964.6390	961.9860	964.6390	0.00
06/01/2022	ALBI On 03-February-22			Index Future	822.63	824.0090	822.6260	824.0090	193.00
06/01/2022	ALBI On 05-May-22			Index Future	832.29	833.6940	832.2900	833.6940	29.00
06/01/2022	ALBI On 04-August-22			Index Future	842.28	843.6970	842.2750	843.6970	0.00
06/01/2022	ALBI On 03-November-22			Index Future	852.76	854.2030	852.7620	854.2030	0.00
06/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C038 On 31-January-38			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
06/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2022	ES33 On 03-February-22			Bond Future	11.37	78.5789	11.3659	78.5789	263.00
06/01/2022	ES33 On 05-May-22			Bond Future	11.60	75.7447	11.6016	75.7447	87.00
06/01/2022	ES33 On 04-August-22			Bond Future	11.85	76.6342	11.8477	76.6342	0.00
06/01/2022	ES33 On 03-November-22			Bond Future	12.10	73.8677	12.0975	73.8677	0.00
06/01/2022	ES42 On 03-February-22			Bond Future	11.83	77.1710	11.8337	77.1710	3,579.00
06/01/2022	ES42 On 05-May-22			Bond Future	12.06	73.8389	12.0552	73.8389	1,190.00
06/01/2022	ES42 On 04-August-22			Bond Future	12.28	74.7043	12.2801	74.7043	0.00
06/01/2022	ES42 On 03-November-22			Bond Future	12.51	71.4341	12.5090	71.4341	0.00
06/01/2022	GOVI On 03-February-22			GOVI	811.83	813.1990	811.8280	813.1990	989.00
06/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	190880	20	190880	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	190780	20	190780	20	0.00
06/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	190680	20	190680	20	0.00
06/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 05-May-22			GOVI	821.37	822.7580	821.3650	822.7580	0.00
06/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	331350	35	331350	35	0.00
06/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	331250	35	331250	35	0.00
06/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	331150	35	331150	35	0.00
06/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 04-August-22			GOVI	831.22	832.6290	831.2190	832.6290	0.00
06/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	119590	13	119590	13	0.00
06/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	119490	13	119490	13	0.00
06/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	119390	13	119390	13	0.00
06/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 03-November-22			GOVI	841.57	842.9970	841.5680	842.9970	0.00
06/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	211380	23	211380	23	0.00
06/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	211580	23	211580	23	0.00
06/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	211480	23	211480	23	0.00
06/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
06/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
06/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2022	IGOV On 03-February-22			Index Future	309.44	311.1130	309.4360	311.1130	482.00
06/01/2022	IGOV On 05-May-22			Index Future	313.15	314.8470	313.1480	314.8470	16.00
06/01/2022	IGOV On 04-August-22			Index Future	316.98	318.7010	316.9800	318.7010	0.00
06/01/2022	IGOV On 03-November-22			Index Future	321.00	322.7440	321.0010	322.7440	0.00
06/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
06/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
06/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.92	96.0850	3.9150	96.0850	0.00
06/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.25	95.7700	4.2500	95.7700	0.00
06/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.7150	4.3150	95.7150	0.00
06/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.67	95.3900	4.6700	95.3900	0.00
06/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.73	95.3300	4.7300	95.3300	0.00
06/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.04	95.0150	5.0350	95.0150	72.00
06/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.49	94.5800	5.4900	94.5800	0.00
06/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.08	94.0350	6.0750	94.0350	68.00
06/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.35	93.7850	6.3450	93.7850	0.00
06/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.68	93.4500	6.6800	93.4500	0.00
06/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.88	93.2750	6.8750	93.2750	75.00
06/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.02	93.1350	7.0150	93.1350	0.00
06/01/2022	R023 On 03-February-22			Bond Future	5.16	106.0716	5.1557	106.0716	16,417.00
06/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	77	0	77	0	0.00
06/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	81	0	81	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
06/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	85	0	85	0	0.00
06/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	164	0	164	0	0.00
06/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	170	0	170	0	0.00
06/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	176	0	176	0	0.00
06/01/2022	R023 On 05-May-22			Bond Future	5.28	103.4083	5.2803	103.4083	835.00
06/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	839	1	839	1	0.00
06/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	846	1	846	1	0.00
06/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	853	1	853	1	0.00
06/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	40	0	40	0	0.00
06/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	41	0	41	0	0.00
06/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	42	0	42	0	0.00
06/01/2022	R023 On 04-August-22			Bond Future	5.47	104.6319	5.4662	104.6319	0.00
06/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	423	0	423	0	0.00
06/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	428	0	428	0	0.00
06/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	432	0	432	0	0.00
06/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	112	0	112	0	0.00
06/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	114	0	114	0	0.00
06/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	115	0	115	0	0.00
06/01/2022	R023 On 03-November-22			Bond Future	5.85	102.0420	5.8500	102.0420	0.00
06/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	246	0	246	0	0.00
06/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	242	0	242	0	0.00
06/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	244	0	244	0	0.00
06/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	118	0	118	0	0.00
06/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	119	0	119	0	0.00
06/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	117	0	117	0	0.00
06/01/2022	R035 On 03-February-22			Bond Future	10.41	93.2692	10.4087	93.2692	103,078.00
06/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	44	0	44	0	683.00
06/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	380	0	380	0	280.00
06/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	8876	9	8876	9	0.00
06/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5760	6	5760	6	0.00
06/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5246	5	5246	5	0.00
06/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	669	1	669	1	500.00
06/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4175	4	4175	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
06/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5474	6	5474	6	0.00
06/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6103	6	6103	6	0.00
06/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5132	5	5132	5	0.00
06/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5189	5	5189	5	0.00
06/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	159	0	159	0	200.00
06/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8036	8	8036	8	0.00
06/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4064	4	4064	4	0.00
06/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4510	5	4510	5	0.00
06/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	968	1	968	1	1,600.00
06/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1935	2	1935	2	0.00
06/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2113	2	2113	2	0.00
06/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	719	1	719	1	200.00
06/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	938	1	938	1	0.00
06/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	1386	1	1386	1	500.00
06/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1693	2	1693	2	0.00
06/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1775	2	1775	2	0.00
06/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	640	1	640	1	200.00
06/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	1351	1	1351	1	0.00
06/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	142	0	142	0	1,600.00
06/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	8	0	8	0	280.00
06/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3419	3	3419	3	0.00
06/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	71	0	71	0	0.00
06/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	74	0	74	0	0.00
06/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	38	0	38	0	683.00
06/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	58	0	58	0	200.00
06/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	48	0	48	0	500.00
06/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	113	0	113	0	200.00
06/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	564	1	564	1	683.00
06/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	68	0	68	0	0.00
06/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	153	0	153	0	280.00
06/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	4	0	4	0	1,800.00
06/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2420	2	2420	2	0.00
06/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4826	5	4826	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	R035 On 05-May-22			Bond Future	10.60	89.8879	10.6018	89.8879	8,926.00
06/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	6832	7	6832	7	0.00
06/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	11777	12	11777	12	0.00
06/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3088	3	3088	3	0.00
06/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6733	7	6733	7	0.00
06/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6783	7	6783	7	0.00
06/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2718	3	2718	3	1,200.00
06/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1975	2	1975	2	0.00
06/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	553	1	553	1	0.00
06/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	561	1	561	1	0.00
06/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1723	2	1723	2	1,200.00
06/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	134	0	134	0	1,200.00
06/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	546	1	546	1	0.00
06/01/2022	R035 On 04-August-22			Bond Future	10.80	90.9263	10.8047	90.9263	0.00
06/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4163	4	4163	4	0.00
06/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8705	9	8705	9	0.00
06/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2203	2	2203	2	400.00
06/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2815	3	2815	3	0.00
06/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2753	3	2753	3	0.00
06/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2784	3	2784	3	0.00
06/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	728	1	728	1	100.00
06/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2513	3	2513	3	0.00
06/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	404	0	404	0	400.00
06/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8763	9	8763	9	0.00
06/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3534	3	3534	3	100.00
06/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6953	7	6953	7	0.00
06/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3914	4	3914	4	0.00
06/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	3244	3	3244	3	0.00
06/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	3276	3	3276	3	0.00
06/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	2197	2	2197	2	100.00
06/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	3213	3	3213	3	0.00
06/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	812	1	812	1	400.00
06/01/2022	R035 On 03-November-22			Bond Future	11.01	87.6214	11.0085	87.6214	0.00

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06/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	3964	4	3964	4	0.00
06/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	3932	4	3932	4	0.00
06/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	3997	4	3997	4	0.00
06/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	3158	3	3158	3	0.00
06/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	3210	3	3210	3	0.00
06/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	3184	3	3184	3	0.00
06/01/2022	R186 On 03-February-22			Bond Future	7.98	111.4498	7.9791	111.4498	69,863.00
06/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	27	0	27	0	0.00
06/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	28	0	28	0	0.00
06/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	30	0	30	0	0.00
06/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2939	3	2939	3	0.00
06/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2981	3	2981	3	0.00
06/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	3022	3	3022	3	0.00
06/01/2022	R186 On 05-May-22			Bond Future	8.20	112.7599	8.2018	112.7599	4,514.00
06/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2494	3	2494	3	0.00
06/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3378	3	3378	3	0.00
06/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	1668	2	1668	2	0.00
06/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	1759	2	1759	2	454.00
06/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	855	1	855	1	435.00
06/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	1646	2	1646	2	0.00
06/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	62	0	62	0	3,600.00
06/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4144	4	4144	4	0.00
06/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	1690	2	1690	2	0.00
06/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1311	1	1311	1	454.00
06/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	372	0	372	0	3,600.00
06/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	223	0	223	0	435.00
06/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3974	4	3974	4	0.00
06/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	3296	3	3296	3	0.00
06/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1557	2	1557	2	0.00
06/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	1221	1	1221	1	0.00
06/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	334	0	334	0	454.00
06/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	6128	6	6128	6	0.00
06/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	1256	1	1256	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
06/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	2147	2	2147	2	0.00
06/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	1171	1	1171	1	0.00
06/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	1238	1	1238	1	0.00
06/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	487	0	487	0	454.00
06/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	767	1	767	1	4,035.00
06/01/2022	R186 On 04-August-22			Bond Future	8.44	108.7940	8.4446	108.7940	0.00
06/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1316	1	1316	1	0.00
06/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1300	1	1300	1	0.00
06/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	177	0	177	0	3,600.00
06/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1333	1	1333	1	0.00
06/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	5373	5	5373	5	0.00
06/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1029	1	1029	1	3,600.00
06/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	504	0	504	0	3,600.00
06/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	2446	2	2446	2	0.00
06/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	5934	6	5934	6	0.00
06/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2867	3	2867	3	0.00
06/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	2488	2	2488	2	0.00
06/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	2467	2	2467	2	0.00
06/01/2022	R186 On 03-November-22			Bond Future	8.70	110.1858	8.6963	110.1858	0.00
06/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	1963	2	1963	2	0.00
06/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	1928	2	1928	2	0.00
06/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	1945	2	1945	2	0.00
06/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	2499	2	2499	2	0.00
06/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	2517	2	2517	2	0.00
06/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	2482	2	2482	2	0.00
06/01/2022	R197 On 03-February-22			Bond Future	321.81	321.8041	321.8051	321.8041	1,132.00
06/01/2022	R197 On 05-May-22			Bond Future	325.67	325.6664	325.6656	325.6664	237.00
06/01/2022	R197 On 04-August-22			Bond Future	321.32	321.3246	321.3233	321.3246	0.00
06/01/2022	R197 On 03-November-22			Bond Future	325.36	325.3611	325.3593	325.3611	0.00
06/01/2022	R202 On 03-February-22			Bond Future	246.80	248.2152	246.8010	248.2152	7,695.00
06/01/2022	R202 On 05-May-22			Bond Future	249.76	251.1942	249.7617	251.1942	413.00
06/01/2022	R202 On 04-August-22			Bond Future	248.40	249.8556	248.4049	249.8556	0.00
06/01/2022	R202 On 03-November-22			Bond Future	251.52	252.9938	251.5246	252.9938	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
06/01/2022	R209 On 03-February-22			Bond Future	10.40	72.0307	10.3956	72.0307	19,457.00
06/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3646	4	3646	4	0.00
06/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3549	4	3549	4	0.00
06/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3597	4	3597	4	0.00
06/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	120	0	120	0	0.00
06/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	124	0	124	0	0.00
06/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	115	0	115	0	0.00
06/01/2022	R209 On 05-May-22			Bond Future	10.57	69.7365	10.5699	69.7365	5,396.00
06/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5276	5	5276	5	0.00
06/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7618	8	7618	8	0.00
06/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5235	5	5235	5	0.00
06/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	391	0	391	0	8,525.00
06/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2594	3	2594	3	0.00
06/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5193	5	5193	5	0.00
06/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	646	1	646	1	0.00
06/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1606	2	1606	2	12,050.00
06/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	5158	5	5158	5	0.00
06/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	637	1	637	1	0.00
06/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	290	0	290	0	12,050.00
06/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	629	1	629	1	0.00
06/01/2022	R209 On 04-August-22			Bond Future	10.75	70.5422	10.7493	70.5422	0.00
06/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2126	2	2126	2	0.00
06/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2177	2	2177	2	0.00
06/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2152	2	2152	2	0.00
06/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	3077	3	3077	3	0.00
06/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	3106	3	3106	3	0.00
06/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	3047	3	3047	3	0.00
06/01/2022	R209 On 03-November-22			Bond Future	10.93	68.3114	10.9281	68.3114	0.00
06/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3290	3	3290	3	0.00
06/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3318	3	3318	3	0.00
06/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3347	3	3347	3	0.00
06/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2811	3	2811	3	0.00
06/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2835	3	2835	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
06/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2859	3	2859	3	0.00
06/01/2022	R210 On 03-February-22			Bond Future	214.58	214.6901	214.5770	214.6901	1,381.00
06/01/2022	R210 On 05-May-22			Bond Future	214.29	214.4065	214.2908	214.4065	104.00
06/01/2022	R210 On 04-August-22			Bond Future	216.94	217.0590	216.9418	217.0590	0.00
06/01/2022	R210 On 03-November-22			Bond Future	216.75	216.8677	216.7485	216.8677	0.00
06/01/2022	R213 On 03-February-22			Bond Future	9.75	87.0665	9.7450	87.0665	22,660.00
06/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	72	0	72	0	220.00
06/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	2798	3	2798	3	0.00
06/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4413	5	4413	5	0.00
06/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2367	3	2367	3	0.00
06/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2451	3	2451	3	0.00
06/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1618	2	1618	2	0.00
06/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1654	2	1654	2	0.00
06/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	107	0	107	0	430.00
06/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	548	1	548	1	0.00
06/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	974	1	974	1	0.00
06/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	2	0	2	0	200.00
06/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	7	0	7	0	102.00
06/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	4745	5	4745	5	0.00
06/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1765	2	1765	2	0.00
06/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1690	2	1690	2	0.00
06/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	460	0	460	0	0.00
06/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2942	3	2942	3	0.00
06/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1426	1	1426	1	200.00
06/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	431	0	431	0	430.00
06/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	35	0	35	0	220.00
06/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	5199	5	5199	5	0.00
06/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	47	0	47	0	430.00
06/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	6171	6	6171	6	0.00
06/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	895	1	895	1	102.00
06/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	475	0	475	0	0.00
06/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	491	0	491	0	0.00
06/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	243	0	243	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	261	0	261	0	200.00
06/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	183	0	183	0	102.00
06/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	3295	3	3295	3	0.00
06/01/2022	R213 On 05-May-22			Bond Future	9.94	84.5583	9.9427	84.5583	0.00
06/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4245	4	4245	4	0.00
06/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4207	4	4207	4	0.00
06/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4168	4	4168	4	0.00
06/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	719	1	719	1	0.00
06/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	729	1	729	1	0.00
06/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	739	1	739	1	0.00
06/01/2022	R213 On 04-August-22			Bond Future	10.15	85.5381	10.1521	85.5381	0.00
06/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1834	2	1834	2	0.00
06/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1790	2	1790	2	0.00
06/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1812	2	1812	2	0.00
06/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	3098	3	3098	3	0.00
06/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	3155	3	3155	3	0.00
06/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	3127	3	3127	3	0.00
06/01/2022	R213 On 03-November-22			Bond Future	10.36	83.1067	10.3650	83.1067	0.00
06/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	2962	3	2962	3	0.00
06/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	2911	3	2911	3	0.00
06/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	2937	3	2937	3	0.00
06/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2816	3	2816	3	0.00
06/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2839	3	2839	3	0.00
06/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2794	3	2794	3	0.00
06/01/2022	R214 On 03-February-22			Bond Future	10.75	68.8573	10.7504	68.8573	17,616.00
06/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	3704	4	3704	4	0.00
06/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	3753	4	3753	4	0.00
06/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	3802	4	3802	4	0.00
06/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	133	0	133	0	0.00
06/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	129	0	129	0	0.00
06/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	124	0	124	0	0.00
06/01/2022	R214 On 05-May-22			Bond Future	10.92	66.3874	10.9179	66.3874	441.00
06/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5063	5	5063	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5105	5	5105	5	0.00
06/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5147	5	5147	5	0.00
06/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	686	1	686	1	0.00
06/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	677	1	677	1	0.00
06/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	668	1	668	1	0.00
06/01/2022	R214 On 04-August-22			Bond Future	11.09	67.1533	11.0925	67.1533	0.00
06/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2305	2	2305	2	0.00
06/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2332	2	2332	2	0.00
06/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2360	2	2360	2	0.00
06/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2962	3	2962	3	0.00
06/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2933	3	2933	3	0.00
06/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2991	3	2991	3	0.00
06/01/2022	R214 On 03-November-22			Bond Future	11.27	64.7410	11.2663	64.7410	0.00
06/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3414	3	3414	3	0.00
06/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3443	4	3443	4	0.00
06/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3385	3	3385	3	0.00
06/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2938	3	2938	3	0.00
06/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2962	3	2962	3	0.00
06/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2987	3	2987	3	0.00
06/01/2022	R248 On 03-February-22			Bond Future	10.75	86.6257	10.7501	86.6257	192,314.00
06/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	118	0	118	0	900.00
06/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	5273	5	5273	5	0.00
06/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1109	1	1109	1	0.00
06/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	207	0	207	0	1,300.00
06/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2418	3	2418	3	1,400.00
06/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	5150	5	5150	5	0.00
06/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5211	5	5211	5	0.00
06/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	346	0	346	0	100.00
06/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	541	1	541	1	0.00
06/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	7	0	7	0	0.00
06/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	33	0	33	0	0.00
06/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	1928	2	1928	2	900.00
06/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	834	1	834	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
06/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	5907	6	5907	6	0.00
06/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	7569	7	7569	7	0.00
06/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	2423	2	2423	2	0.00
06/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	113	0	113	0	0.00
06/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	4357	4	4357	4	0.00
06/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	609	1	609	1	0.00
06/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	3648	4	3648	4	0.00
06/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	3001	3	3001	3	0.00
06/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	1480	1	1480	1	0.00
06/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	121	0	121	0	0.00
06/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	117	0	117	0	0.00
06/01/2022	R248 On 05-May-22			Bond Future	10.92	83.2294	10.9165	83.2294	2,035.00
06/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	6761	7	6761	7	0.00
06/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	6656	7	6656	7	0.00
06/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	6708	7	6708	7	0.00
06/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	779	1	779	1	0.00
06/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	758	1	758	1	0.00
06/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	768	1	768	1	0.00
06/01/2022	R248 On 04-August-22			Bond Future	11.09	84.1896	11.0902	84.1896	0.00
06/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	2966	3	2966	3	0.00
06/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	2896	3	2896	3	0.00
06/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	2931	3	2931	3	0.00
06/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3636	4	3636	4	0.00
06/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3672	4	3672	4	0.00
06/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3601	4	3601	4	0.00
06/01/2022	R248 On 03-November-22			Bond Future	11.26	80.8622	11.2630	80.8622	0.00
06/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4057	4	4057	4	0.00
06/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4093	4	4093	4	0.00
06/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4129	4	4129	4	0.00
06/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3806	4	3806	4	0.00
06/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3775	4	3775	4	0.00
06/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3743	4	3743	4	0.00