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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	2025 On 04-August-22			Bond Future	161.18	161.0441	161.1819	161.0441	10,643.00
07/07/2022	2025 On 03-November-22			Bond Future	163.64	163.5060	163.6438	163.5060	0.00
07/07/2022	2025 On 02-February-23			Bond Future	164.80	164.6583	164.7970	164.6583	0.00
07/07/2022	2025 On 04-May-23			Bond Future	167.85	167.7100	167.8502	167.7100	0.00
07/07/2022	2025 On 03-August-23			Bond Future	157.05	167.7100	157.0523	167.7100	0.00
07/07/2022	2029 On 04-August-22			Bond Future	117.68	118.3872	117.6754	118.3872	2,682.00
07/07/2022	2029 On 03-November-22			Bond Future	118.22	118.9483	118.2241	118.9483	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
07/07/2022	2029 On 02-February-23			Bond Future	120.28	121.0129	120.2750	121.0129	0.00
07/07/2022	2029 On 04-May-23			Bond Future	121.22	121.9698	121.2175	121.9698	0.00
07/07/2022	2029 On 03-August-23			Bond Future	114.65	121.9700	114.6464	121.9700	0.00
07/07/2022	2030 On 04-August-22			Bond Future	10.66	86.3281	10.6559	86.3281	91,419.00
07/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1667	1	1667	1	0.00
07/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	322	0	322	0	800.00
07/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5254	6	5254	6	0.00
07/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5304	6	5304	6	0.00
07/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5353	6	5353	6	0.00
07/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7837	8	7837	8	0.00
07/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11806	12	11806	12	0.00
07/07/2022	2030 On 03-November-22			Bond Future	10.86	87.6274	10.8618	87.6274	19,520.00
07/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	492	0	492	0	500.00
07/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3709	3	3709	3	0.00
07/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	388	0	388	0	0.00
07/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	379	0	379	0	0.00
07/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	397	0	397	0	0.00
07/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	152	0	152	0	500.00
07/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5548	6	5548	6	0.00
07/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3887	4	3887	4	0.00
07/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3514	4	3514	4	0.00
07/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	3964	4	3964	4	0.00
07/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3926	4	3926	4	0.00
07/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	618	1	618	1	500.00
07/07/2022	2030 On 02-February-23			Bond Future	11.05	85.1226	11.0520	85.1226	0.00
07/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2318	2	2318	2	0.00
07/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2416	2	2416	2	0.00
07/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	523	0	523	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
07/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	403	0	403	0	400.00
07/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	472	0	472	0	0.00
07/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	379	0	379	0	0.00
07/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	73	0	73	0	102.00
07/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	123	0	123	0	400.00
07/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	507	0	507	0	0.00
07/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	514	0	514	0	0.00
07/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	385	0	385	0	0.00
07/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	150	0	150	0	0.00
07/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	312	0	312	0	0.00
07/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	115	0	115	0	0.00
07/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9400	10	9400	10	0.00
07/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9211	10	9211	10	0.00
07/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6605	7	6605	7	102.00
07/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10499	11	10499	11	0.00
07/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8651	9	8651	9	0.00
07/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5454	6	5454	6	102.00
07/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5180	6	5180	6	0.00
07/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1951	2	1951	2	400.00
07/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6061	6	6061	6	0.00
07/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5897	6	5897	6	0.00
07/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6020	6	6020	6	0.00
07/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5257	6	5257	6	0.00
07/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5218	6	5218	6	0.00
07/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2025	2	2025	2	0.00
07/07/2022	2030 On 04-May-23			Bond Future	11.24	86.6854	11.2363	86.6854	0.00
07/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3514	3	3514	3	0.00
07/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4687	4	4687	4	0.00
07/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6079	6	6079	6	0.00
07/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	407	0	407	0	150.00
07/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1269	1	1269	1	0.00
07/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1255	1	1255	1	0.00
07/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2809	3	2809	3	0.00

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07/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	676	1	676	1	1,080.00
07/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1105	1	1105	1	500.00
07/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1241	1	1241	1	0.00
07/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	455	0	455	0	500.00
07/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	521	0	521	0	400.00
07/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	189	0	189	0	400.00
07/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10084	11	10084	11	0.00
07/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6897	7	6897	7	0.00
07/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7337	8	7337	8	0.00
07/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4304	5	4304	5	0.00
07/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7705	8	7705	8	0.00
07/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4607	5	4607	5	0.00
07/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6051	6	6051	6	0.00
07/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2376	3	2376	3	150.00
07/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4274	5	4274	5	0.00
07/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4245	5	4245	5	0.00
07/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	997	1	997	1	500.00
07/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1408	2	1408	2	1,080.00
07/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1928	2	1928	2	400.00
07/07/2022	2030 On 03-August-23			Bond Future	13.09	11.3500	13.0920	11.3500	0.00
07/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	584	0	584	0	0.00
07/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	2137	0	2137	0	0.00
07/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	143	0	143	0	1,012.00
07/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	569	0	569	0	0.00
07/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	577	0	577	0	0.00
07/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	7321	0	7321	0	0.00
07/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	7255	0	7255	0	0.00
07/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	4000	0	4000	0	1,012.00
07/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	10822	0	10822	0	0.00
07/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	7288	0	7288	0	0.00
07/07/2022	2032 On 04-August-22			Bond Future	11.11	85.8821	11.1055	85.8821	98,438.00
07/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3995	4	3995	4	0.00
07/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	170	0	170	0	0.00

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07/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	647	1	647	1	0.00
07/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2707	2	2707	2	0.00
07/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	3	0	3	0	0.00
07/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	46	0	46	0	900.00
07/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	2	0	2	0	0.00
07/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	1	0	1	0	0.00
07/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	3	0	3	0	0.00
07/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
07/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12063	12	12063	12	0.00
07/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4855	5	4855	5	0.00
07/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	7578	8	7578	8	0.00
07/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4800	5	4800	5	0.00
07/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9457	10	9457	10	0.00
07/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5412	6	5412	6	0.00
07/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3250	4	3250	4	0.00
07/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7116	8	7116	8	0.00
07/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4744	5	4744	5	0.00
07/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	207	0	207	0	800.00
07/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1193	1	1193	1	7,500.00
07/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2298	3	2298	3	7,500.00
07/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	75	0	75	0	0.00
07/07/2022	2032 On 03-November-22			Bond Future	11.31	83.0226	11.3056	83.0226	76,253.00
07/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2568	2	2568	2	0.00
07/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5277	5	5277	5	0.00
07/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	449	0	449	0	0.00
07/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	565	1	565	1	0.00
07/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	578	1	578	1	750.00
07/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	178	0	178	0	500.00
07/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	19	0	19	0	500.00
07/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	137	0	137	0	0.00

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07/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	11	0	11	0	180.00
07/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	378	0	378	0	0.00
07/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	80	0	80	0	750.00
07/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	13	0	13	0	454.00
07/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	156	0	156	0	0.00
07/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6177	7	6177	7	180.00
07/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10007	10	10007	10	0.00
07/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10587	11	10587	11	0.00
07/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7435	8	7435	8	0.00
07/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6433	7	6433	7	454.00
07/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10879	11	10879	11	0.00
07/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4303	5	4303	5	180.00
07/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4606	5	4606	5	454.00
07/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5924	6	5924	6	0.00
07/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3848	4	3848	4	0.00
07/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3888	4	3888	4	0.00
07/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	486	1	486	1	750.00
07/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1354	2	1354	2	500.00
07/07/2022	2032 On 02-February-23			Bond Future	11.49	84.4463	11.4879	84.4463	0.00
07/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3507	3	3507	3	0.00
07/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6638	6	6638	6	0.00
07/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	543	0	543	0	0.00
07/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	551	1	551	1	0.00
07/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	75	0	75	0	454.00
07/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	381	0	381	0	0.00
07/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	106	0	106	0	500.00
07/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	251	0	251	0	750.00
07/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3058	3	3058	3	0.00
07/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	560	1	560	1	0.00
07/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	652	1	652	1	0.00
07/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	861	1	861	1	750.00
07/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	421	0	421	0	500.00
07/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6931	7	6931	7	0.00

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07/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4985	5	4985	5	0.00
07/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5667	6	5667	6	454.00
07/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6105	7	6105	7	0.00
07/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2079	2	2079	2	0.00
07/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8401	9	8401	9	0.00
07/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10790	11	10790	11	0.00
07/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7216	8	7216	8	454.00
07/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11683	12	11683	12	0.00
07/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6150	7	6150	7	0.00
07/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6195	7	6195	7	0.00
07/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	776	1	776	1	750.00
07/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1813	2	1813	2	500.00
07/07/2022	2032 On 04-May-23			Bond Future	11.66	81.8374	11.6604	81.8374	0.00
07/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1347	1	1347	1	0.00
07/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1362	1	1362	1	0.00
07/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1378	1	1378	1	0.00
07/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5151	6	5151	6	0.00
07/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5185	6	5185	6	0.00
07/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5220	6	5220	6	0.00
07/07/2022	2032 On 03-August-23			Bond Future	13.23	11.7600	13.2314	11.7600	0.00
07/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	960	0	960	0	0.00
07/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	972	0	972	0	0.00
07/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	983	0	983	0	0.00
07/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	7417	0	7417	0	0.00
07/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	7453	0	7453	0	0.00
07/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	7488	0	7488	0	0.00
07/07/2022	2033 On 04-August-22			Bond Future	110.98	111.2747	110.9836	111.2747	9,068.00
07/07/2022	2033 On 03-November-22			Bond Future	111.35	111.6424	111.3455	111.6424	0.00
07/07/2022	2033 On 02-February-23			Bond Future	113.28	113.5800	113.2769	113.5800	0.00
07/07/2022	2033 On 04-May-23			Bond Future	114.00	114.3140	114.0046	114.3140	0.00
07/07/2022	2033 On 03-August-23			Bond Future	107.83	114.3100	107.8294	114.3100	0.00
07/07/2022	2037 On 04-August-22			Bond Future	11.58	78.5946	11.5850	78.5946	140,356.00
07/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	45	0	45	0	0.00
07/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	251	0	251	0	1,050.00
07/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	604	1	604	1	0.00
07/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	40	0	40	0	0.00
07/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	42	0	42	0	0.00
07/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2420	2	2420	2	0.00
07/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	343	0	343	0	1,050.00
07/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	4115	4	4115	4	0.00
07/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4235	4	4235	4	0.00
07/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1570	2	1570	2	50.00
07/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2475	3	2475	3	0.00
07/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9377	10	9377	10	0.00
07/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4175	4	4175	4	50.00
07/07/2022	2037 On 03-November-22			Bond Future	11.76	79.7777	11.7623	79.7777	2,000.00
07/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	960	1	960	1	0.00
07/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	999	1	999	1	0.00
07/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	980	1	980	1	0.00
07/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3609	4	3609	4	0.00
07/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3649	4	3649	4	0.00
07/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3569	4	3569	4	0.00
07/07/2022	2037 On 02-February-23			Bond Future	11.93	76.8884	11.9274	76.8884	0.00
07/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	904	1	904	1	0.00
07/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	874	1	874	1	0.00
07/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	889	1	889	1	0.00
07/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6051	6	6051	6	0.00
07/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6097	6	6097	6	0.00
07/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6005	6	6005	6	0.00
07/07/2022	2037 On 04-May-23			Bond Future	12.09	78.3010	12.0851	78.3010	0.00
07/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1684	2	1684	2	0.00
07/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1646	2	1646	2	0.00
07/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1665	2	1665	2	0.00
07/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	6049	6	6049	6	0.00
07/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	6089	6	6089	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	6009	6	6009	6	0.00
07/07/2022	2037 On 03-August-23			Bond Future	13.40	12.1300	13.4030	12.1300	0.00
07/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	1404	0	1404	0	0.00
07/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	1374	0	1374	0	0.00
07/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	1389	0	1389	0	0.00
07/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	7798	0	7798	0	0.00
07/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	7837	0	7837	0	0.00
07/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	7759	0	7759	0	0.00
07/07/2022	2038 On 04-August-22			Bond Future	124.42	124.6298	124.4160	124.6298	4,802.00
07/07/2022	2038 On 03-November-22			Bond Future	126.32	126.5351	126.3164	126.5351	70.00
07/07/2022	2038 On 02-February-23			Bond Future	126.61	126.8355	126.6119	126.8355	0.00
07/07/2022	2038 On 04-May-23			Bond Future	128.96	129.1870	128.9584	129.1870	0.00
07/07/2022	2038 On 03-August-23			Bond Future	120.02	129.1900	120.0186	129.1900	0.00
07/07/2022	2040 On 04-August-22			Bond Future	11.69	80.1657	11.6932	80.1657	126,980.00
07/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
07/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	4	0	4	0	460.00
07/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	50	0	50	0	0.00
07/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	53	0	53	0	0.00
07/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3467	3	3467	3	0.00
07/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	57	0	57	0	0.00
07/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	4208	4	4208	4	0.00
07/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	187	0	187	0	460.00
07/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	14034	14	14034	14	0.00
07/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	4272	4	4272	4	0.00
07/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	4336	5	4336	5	0.00
07/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	6557	7	6557	7	0.00
07/07/2022	2040 On 03-November-22			Bond Future	11.87	81.3725	11.8658	81.3725	4,465.00
07/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1280	1	1280	1	1,500.00
07/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	242	0	242	0	1,500.00
07/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1078	1	1078	1	0.00
07/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	4830	5	4830	5	0.00
07/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1036	1	1036	1	0.00
07/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1057	1	1057	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
07/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	181	0	181	0	1,100.00
07/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	690	1	690	1	1,100.00
07/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4890	5	4890	5	0.00
07/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3917	4	3917	4	0.00
07/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7770	8	7770	8	0.00
07/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	7137	7	7137	7	0.00
07/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1020	1	1020	1	1,100.00
07/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	4003	4	4003	4	0.00
07/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3960	4	3960	4	0.00
07/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3545	4	3545	4	0.00
07/07/2022	2040 On 02-February-23			Bond Future	12.03	78.2602	12.0266	78.2602	0.00
07/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	920	1	920	1	0.00
07/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	936	1	936	1	0.00
07/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	186	0	186	0	400.00
07/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	175	0	175	0	0.00
07/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3842	4	3842	4	0.00
07/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3948	4	3948	4	0.00
07/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	951	1	951	1	0.00
07/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	694	1	694	1	0.00
07/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	728	1	728	1	400.00
07/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7469	8	7469	8	0.00
07/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6624	7	6624	7	0.00
07/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2528	3	2528	3	400.00
07/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2595	3	2595	3	0.00
07/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	12434	13	12434	13	0.00
07/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	12223	12	12223	12	0.00
07/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7637	8	7637	8	0.00
07/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6674	7	6674	7	0.00
07/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6725	7	6725	7	0.00
07/07/2022	2040 On 04-May-23			Bond Future	12.18	79.6982	12.1798	79.6982	0.00
07/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	8382	8	8382	8	0.00
07/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1801	2	1801	2	0.00
07/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1926	2	1926	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	799	1	799	1	500.00
07/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1012	1	1012	1	400.00
07/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1781	2	1781	2	0.00
07/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	366	0	366	0	400.00
07/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5817	6	5817	6	0.00
07/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1822	2	1822	2	0.00
07/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6370	7	6370	7	0.00
07/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9981	10	9981	10	0.00
07/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2456	3	2456	3	400.00
07/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1537	2	1537	2	500.00
07/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6456	7	6456	7	0.00
07/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8897	9	8897	9	0.00
07/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	6158	6	6158	6	0.00
07/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6413	7	6413	7	0.00
07/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	13550	14	13550	14	0.00
07/07/2022	2040 On 03-August-23			Bond Future	13.44	12.2200	13.4433	12.2200	0.00
07/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	1608	0	1608	0	0.00
07/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	1591	0	1591	0	0.00
07/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	1624	0	1624	0	0.00
07/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	8128	0	8128	0	0.00
07/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	8210	0	8210	0	0.00
07/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	8169	0	8169	0	0.00
07/07/2022	2044 On 04-August-22			Bond Future	11.67	77.1980	11.6697	77.1980	90,952.00
07/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	89	0	89	0	0.00
07/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	79	0	79	0	0.00
07/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	84	0	84	0	0.00
07/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3891	4	3891	4	0.00
07/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3954	4	3954	4	0.00
07/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3828	4	3828	4	0.00
07/07/2022	2044 On 03-November-22			Bond Future	11.83	78.3601	11.8322	78.3601	0.00
07/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1134	1	1134	1	0.00
07/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1112	1	1112	1	0.00
07/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1157	1	1157	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
07/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	148	0	148	0	1,600.00
07/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	925	1	925	1	1,600.00
07/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	4328	5	4328	5	0.00
07/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	8426	9	8426	9	0.00
07/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3836	4	3836	4	0.00
07/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3879	4	3879	4	0.00
07/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3922	4	3922	4	0.00
07/07/2022	2044 On 02-February-23			Bond Future	11.98	75.3214	11.9832	75.3214	0.00
07/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1089	1	1089	1	0.00
07/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1072	1	1072	1	0.00
07/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1055	1	1055	1	0.00
07/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6441	7	6441	7	0.00
07/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6391	7	6391	7	0.00
07/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	6341	7	6341	7	0.00
07/07/2022	2044 On 04-May-23			Bond Future	12.13	76.7055	12.1265	76.7055	0.00
07/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1947	2	1947	2	0.00
07/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1925	2	1925	2	0.00
07/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1904	2	1904	2	0.00
07/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6348	7	6348	7	0.00
07/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	6304	7	6304	7	0.00
07/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	6261	6	6261	6	0.00
07/07/2022	2044 On 03-August-23			Bond Future	13.32	12.1600	13.3226	12.1600	0.00
07/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	1723	0	1723	0	0.00
07/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	1706	0	1706	0	0.00
07/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	1689	0	1689	0	0.00
07/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	8081	0	8081	0	0.00
07/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	8039	0	8039	0	0.00
07/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	7998	0	7998	0	0.00
07/07/2022	2046 On 04-August-22			Bond Future	112.63	112.7993	112.6333	112.7993	17,369.00
07/07/2022	2046 On 03-November-22			Bond Future	112.39	112.5616	112.3917	112.5616	1,581.00
07/07/2022	2046 On 02-February-23			Bond Future	114.34	114.5160	114.3421	114.5160	0.00
07/07/2022	2046 On 04-May-23			Bond Future	114.44	114.6192	114.4412	114.6192	0.00
07/07/2022	2046 On 03-August-23			Bond Future	108.19	114.6200	108.1891	114.6200	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
07/07/2022	2050 On 04-August-22			Bond Future	113.06	113.6572	113.0554	113.6572	12,091.00
07/07/2022	2050 On 03-November-22			Bond Future	114.78	115.3942	114.7820	115.3942	15.00
07/07/2022	2050 On 02-February-23			Bond Future	114.67	115.2913	114.6673	115.2913	0.00
07/07/2022	2050 On 04-May-23			Bond Future	116.79	117.4288	116.7926	117.4288	0.00
07/07/2022	2050 On 03-August-23			Bond Future	108.31	117.4300	108.3119	117.4300	0.00
07/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	AL37 On 04-August-22			Index Future	811.99	809.2250	811.9880	809.2250	0.00
07/07/2022	AL37 On 03-November-22			Index Future	824.31	821.5170	824.3120	821.5170	0.00
07/07/2022	AL37 On 02-February-23			Index Future	838.41	835.5740	838.4080	835.5740	0.00
07/07/2022	AL37 On 04-May-23			Index Future	853.74	850.8550	853.7360	850.8550	0.00
07/07/2022	AL37 On 03-August-23			Index Future	853.74	850.8600	853.7360	850.8600	0.00
07/07/2022	AL7T On 04-August-22			Index Future	910.81	906.4650	910.8050	906.4650	0.00
07/07/2022	AL7T On 03-November-22			Index Future	924.63	920.2340	924.6280	920.2340	0.00
07/07/2022	AL7T On 02-February-23			Index Future	940.44	935.9800	940.4410	935.9800	0.00
07/07/2022	AL7T On 04-May-23			Index Future	957.63	953.0970	957.6330	953.0970	0.00
07/07/2022	AL7T On 03-August-23			Index Future	957.63	953.1000	957.6330	953.1000	0.00
07/07/2022	ALBI On 04-August-22			Index Future	810.23	807.5010	810.2330	807.5010	138.00
07/07/2022	ALBI On 03-November-22			Index Future	822.53	819.7670	822.5310	819.7670	0.00
07/07/2022	ALBI On 02-February-23			Index Future	836.60	833.7930	836.5970	833.7930	0.00
07/07/2022	ALBI On 04-May-23			Index Future	851.89	849.0420	851.8910	849.0420	0.00
07/07/2022	ALBI On 03-August-23			Index Future	851.89	849.0400	851.8910	849.0400	0.00
07/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C044 On 31-January-44			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
07/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	ES33 On 04-August-22			Bond Future	12.40	73.7029	12.3996	73.7029	350.00
07/07/2022	ES33 On 03-November-22			Bond Future	12.63	71.0458	12.6310	71.0458	0.00
07/07/2022	ES33 On 02-February-23			Bond Future	12.85	72.2808	12.8519	72.2808	0.00
07/07/2022	ES33 On 04-May-23			Bond Future	13.06	69.8322	13.0596	69.8322	0.00
07/07/2022	ES33 On 03-August-23			Bond Future	14.59	13.1000	14.5934	13.1000	0.00
07/07/2022	ES42 On 04-August-22			Bond Future	12.82	71.4477	12.8236	71.4477	4,769.00
07/07/2022	ES42 On 03-November-22			Bond Future	13.04	68.2799	13.0397	68.2799	0.00
07/07/2022	ES42 On 02-February-23			Bond Future	13.24	69.4688	13.2388	69.4688	0.00
07/07/2022	ES42 On 04-May-23			Bond Future	13.43	66.4970	13.4347	66.4970	0.00
07/07/2022	ES42 On 03-August-23			Bond Future	14.79	13.4800	14.7858	13.4800	0.00
07/07/2022	GOVI On 04-August-22			GOVI	798.99	796.2550	798.9900	796.2550	1,110.00
07/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	202900	23	202900	23	0.00
07/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	202800	23	202800	23	0.00
07/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	202700	23	202700	23	0.00
07/07/2022	GOVI On 03-November-22			GOVI	811.12	808.3500	811.1170	808.3500	0.00
07/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	93030	12	93030	12	0.00
07/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	92930	12	92930	12	0.00
07/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	93130	12	93130	12	0.00
07/07/2022	GOVI On 02-February-23			GOVI	824.99	822.1810	824.9880	822.1810	0.00
07/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	258420	29	258420	29	0.00
07/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	258320	29	258320	29	0.00
07/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	258520	29	258520	29	0.00
07/07/2022	GOVI On 04-May-23			GOVI	840.07	837.2170	840.0700	837.2170	0.00
07/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	128000	16	128000	16	0.00
07/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	127900	16	127900	16	0.00
07/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	128100	16	128100	16	0.00
07/07/2022	GOVI On 03-August-23			GOVI	840.07	837.2200	840.0700	837.2200	0.00
07/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	28400	0	28400	0	0.00
07/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	28600	0	28600	0	0.00
07/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	28500	0	28500	0	0.00
07/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2022	IGOV On 04-August-22			Index Future	311.59	312.1560	311.5890	312.1560	717.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	IGOV On 03-November-22			Index Future	316.40	316.9740	316.3950	316.9740	16.00
07/07/2022	IGOV On 02-February-23			Index Future	321.88	322.4740	321.8820	322.4740	0.00
07/07/2022	IGOV On 04-May-23			Index Future	327.84	328.4450	327.8400	328.4450	0.00
07/07/2022	IGOV On 03-August-23			Index Future	327.84	328.4500	327.8400	328.4500	0.00
07/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9150	5.0850	94.9150	0.00
07/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
07/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1650	5.8250	94.1650	0.00
07/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.35	93.6200	6.3500	93.6200	0.00
07/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.47	93.5100	6.4700	93.5100	0.00
07/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.00	92.9650	6.9950	92.9650	68.00
07/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.4300	7.5500	92.4300	0.00
07/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.01	91.9550	8.0050	91.9550	0.00
07/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.19	91.7750	8.1900	91.7750	75.00
07/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.21	91.7400	8.2100	91.7400	172.00
07/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.41	91.5450	8.4100	91.5450	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
07/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.48	91.4950	8.4750	91.4950	0.00
07/07/2022	R023 On 04-August-22			Bond Future	6.70	104.0348	6.7006	104.0348	26,718.00
07/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	354	0	354	0	0.00
07/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	359	0	359	0	0.00
07/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	365	0	365	0	0.00
07/07/2022	R023 On 03-November-22			Bond Future	7.18	101.6809	7.1826	101.6809	0.00
07/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	3	0	3	0	0.00
07/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	3	0	3	0	0.00
07/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	3	0	3	0	0.00
07/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	285	0	285	0	0.00
07/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	288	0	288	0	0.00
07/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	282	0	282	0	0.00
07/07/2022	R035 On 04-August-22			Bond Future	11.42	86.9321	11.4215	86.9321	129,029.00
07/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	7	0	7	0	400.00
07/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	37	0	37	0	0.00
07/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	338	0	338	0	0.00
07/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4289	4	4289	4	0.00
07/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
07/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
07/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	18	0	18	0	0.00
07/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	32	0	32	0	0.00
07/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	35	0	35	0	0.00
07/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4169	4	4169	4	0.00
07/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4229	4	4229	4	0.00
07/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4712	5	4712	5	100.00
07/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9899	10	9899	10	0.00
07/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5392	6	5392	6	0.00
07/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	2046	2	2046	2	100.00
07/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	12033	12	12033	12	0.00
07/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	70	0	70	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	4110	4	4110	4	0.00
07/07/2022	R035 On 03-November-22			Bond Future	11.61	83.7522	11.6109	83.7522	3,778.00
07/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	943	1	943	1	0.00
07/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	924	1	924	1	0.00
07/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	106	0	106	0	1,000.00
07/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	21	0	21	0	582.00
07/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6232	6	6232	6	0.00
07/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	683	1	683	1	0.00
07/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	780	1	780	1	1,000.00
07/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	232	0	232	0	0.00
07/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	962	1	962	1	0.00
07/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3616	4	3616	4	0.00
07/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6401	7	6401	7	582.00
07/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4287	4	4287	4	582.00
07/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	519	1	519	1	1,000.00
07/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	11049	11	11049	11	0.00
07/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7982	8	7982	8	0.00
07/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3695	4	3695	4	0.00
07/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3655	4	3655	4	0.00
07/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	4026	4	4026	4	0.00
07/07/2022	R035 On 02-February-23			Bond Future	11.79	85.1875	11.7876	85.1875	0.00
07/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3456	3	3456	3	0.00
07/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8132	8	8132	8	0.00
07/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1115	1	1115	1	1,000.00
07/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1132	1	1132	1	0.00
07/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	822	1	822	1	0.00
07/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	836	1	836	1	0.00
07/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	314	0	314	0	1,000.00
07/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	568	1	568	1	400.00
07/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3327	3	3327	3	0.00
07/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	850	1	850	1	0.00
07/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	587	1	587	1	0.00
07/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	532	1	532	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
07/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	116	0	116	0	582.00
07/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	127	0	127	0	0.00
07/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	138	0	138	0	400.00
07/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11581	12	11581	12	0.00
07/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	12090	12	12090	12	0.00
07/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7443	8	7443	8	0.00
07/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7233	7	7233	7	0.00
07/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7129	7	7129	7	582.00
07/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9101	9	9101	9	0.00
07/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6059	6	6059	6	0.00
07/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	784	1	784	1	1,000.00
07/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11835	12	11835	12	0.00
07/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6104	6	6104	6	0.00
07/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6150	6	6150	6	0.00
07/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5271	5	5271	5	582.00
07/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5312	6	5312	6	0.00
07/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2409	3	2409	3	400.00
07/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2496	3	2496	3	0.00
07/07/2022	R035 On 04-May-23			Bond Future	11.95	82.2518	11.9466	82.2518	0.00
07/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1684	2	1684	2	0.00
07/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	647	1	647	1	500.00
07/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	287	0	287	0	400.00
07/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5056	5	5056	5	0.00
07/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1591	2	1591	2	500.00
07/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1646	2	1646	2	0.00
07/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1665	2	1665	2	0.00
07/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	814	1	814	1	400.00
07/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7653	8	7653	8	0.00
07/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1401	2	1401	2	500.00
07/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8528	9	8528	9	0.00
07/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2365	3	2365	3	400.00
07/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5723	6	5723	6	0.00
07/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12754	13	12754	13	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
07/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9471	10	9471	10	0.00
07/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5918	6	5918	6	0.00
07/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5800	6	5800	6	0.00
07/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5761	6	5761	6	0.00
07/07/2022	R035 On 03-August-23			Bond Future	13.34	11.9900	13.3430	11.9900	0.00
07/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	1261	0	1261	0	0.00
07/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	1274	0	1274	0	0.00
07/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	1288	0	1288	0	0.00
07/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	7982	0	7982	0	0.00
07/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	8021	0	8021	0	0.00
07/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	8060	0	8060	0	0.00
07/07/2022	R186 On 04-August-22			Bond Future	9.05	106.1893	9.0475	106.1893	86,407.00
07/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
07/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
07/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2683	2	2683	2	0.00
07/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	47	0	47	0	3,600.00
07/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3346	4	3346	4	0.00
07/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3422	4	3422	4	0.00
07/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3384	4	3384	4	0.00
07/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	7990	8	7990	8	0.00
07/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4071	4	4071	4	0.00
07/07/2022	R186 On 03-November-22			Bond Future	9.26	107.7864	9.2619	107.7864	12,945.00
07/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	324	0	324	0	0.00
07/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	654	1	654	1	0.00
07/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	161	0	161	0	4,310.00
07/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	318	0	318	0	0.00
07/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	311	0	311	0	0.00
07/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2874	3	2874	3	0.00
07/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2845	3	2845	3	0.00
07/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1876	2	1876	2	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3797	4	3797	4	0.00
07/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2816	3	2816	3	0.00
07/07/2022	R186 On 02-February-23			Bond Future	9.45	104.3364	9.4463	104.3364	0.00
07/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	344	0	344	0	0.00
07/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	339	0	339	0	0.00
07/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	334	0	334	0	0.00
07/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4074	4	4074	4	0.00
07/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4045	4	4045	4	0.00
07/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4016	4	4016	4	0.00
07/07/2022	R186 On 04-May-23			Bond Future	9.62	106.2503	9.6178	106.2503	0.00
07/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	804	1	804	1	0.00
07/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	794	1	794	1	0.00
07/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	814	1	814	1	0.00
07/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3240	4	3240	4	0.00
07/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3262	4	3262	4	0.00
07/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3219	3	3219	3	0.00
07/07/2022	R186 On 03-August-23			Bond Future	12.65	9.7400	12.6484	9.7400	0.00
07/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	120	0	120	0	0.00
07/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	116	0	116	0	0.00
07/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	118	0	118	0	0.00
07/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	8013	0	8013	0	0.00
07/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	8039	0	8039	0	0.00
07/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	7986	0	7986	0	0.00
07/07/2022	R197 On 04-August-22			Bond Future	329.60	329.5782	329.6011	329.5782	809.00
07/07/2022	R197 On 03-November-22			Bond Future	334.63	334.6155	334.6347	334.6155	6.00
07/07/2022	R197 On 02-February-23			Bond Future	331.69	331.6763	331.6926	331.6763	0.00
07/07/2022	R197 On 04-May-23			Bond Future	337.84	337.8269	337.8414	337.8269	0.00
07/07/2022	R197 On 03-August-23			Bond Future	337.36	337.8300	337.3646	337.8300	0.00
07/07/2022	R202 On 04-August-22			Bond Future	240.68	241.3109	240.6843	241.3109	6,833.00
07/07/2022	R202 On 03-November-22			Bond Future	244.36	244.9989	244.3600	244.9989	0.00
07/07/2022	R202 On 02-February-23			Bond Future	243.95	244.6050	243.9524	244.6050	0.00
07/07/2022	R202 On 04-May-23			Bond Future	248.47	249.1392	248.4731	249.1392	0.00
07/07/2022	R202 On 03-August-23			Bond Future	230.30	249.1400	230.2969	249.1400	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
07/07/2022	R209 On 04-August-22			Bond Future	11.43	66.6831	11.4295	66.6831	23,295.00
07/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	8	0	8	0	0.00
07/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	10	0	10	0	0.00
07/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	9	0	9	0	0.00
07/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4480	5	4480	5	0.00
07/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4534	5	4534	5	0.00
07/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4425	5	4425	5	0.00
07/07/2022	R209 On 03-November-22			Bond Future	11.60	64.5412	11.5979	64.5412	4,520.00
07/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	651	1	651	1	0.00
07/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1587	2	1587	2	0.00
07/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	167	0	167	0	0.00
07/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	623	1	623	1	0.00
07/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	36	0	36	0	3,500.00
07/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	637	1	637	1	0.00
07/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3030	3	3030	3	0.00
07/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	665	1	665	1	0.00
07/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	2	0	6,000.00
07/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	5	0	5	0	0.00
07/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11591	12	11591	12	0.00
07/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	13157	13	13157	13	0.00
07/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3543	4	3543	4	0.00
07/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5896	6	5896	6	0.00
07/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1098	1	1098	1	3,500.00
07/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3618	4	3618	4	0.00
07/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8612	9	8612	9	6,000.00
07/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3657	4	3657	4	7,000.00
07/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2071	2	2071	2	0.00
07/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3580	4	3580	4	0.00
07/07/2022	R209 On 02-February-23			Bond Future	11.75	65.6479	11.7506	65.6479	0.00
07/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	682	1	682	1	0.00
07/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	658	1	658	1	0.00
07/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	670	1	670	1	0.00
07/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5500	6	5500	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5584	6	5584	6	0.00
07/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5542	6	5542	6	0.00
07/07/2022	R209 On 04-May-23			Bond Future	11.89	63.7021	11.8938	63.7021	0.00
07/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1369	1	1369	1	0.00
07/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1337	1	1337	1	0.00
07/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1353	1	1353	1	0.00
07/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5265	5	5265	5	0.00
07/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5301	5	5301	5	0.00
07/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5230	5	5230	5	0.00
07/07/2022	R209 On 03-August-23			Bond Future	13.12	11.9400	13.1205	11.9400	0.00
07/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	1296	0	1296	0	0.00
07/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	1270	0	1270	0	0.00
07/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	1283	0	1283	0	0.00
07/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	6458	0	6458	0	0.00
07/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	6524	0	6524	0	0.00
07/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	6491	0	6491	0	0.00
07/07/2022	R210 On 04-August-22			Bond Future	220.59	220.6201	220.5898	220.6201	1,068.00
07/07/2022	R210 On 03-November-22			Bond Future	220.98	221.0183	220.9849	221.0183	0.00
07/07/2022	R210 On 02-February-23			Bond Future	224.82	224.8551	224.8191	224.8551	0.00
07/07/2022	R210 On 04-May-23			Bond Future	225.92	225.9606	225.9223	225.9606	0.00
07/07/2022	R210 On 03-August-23			Bond Future	213.64	225.9600	213.6354	225.9600	0.00
07/07/2022	R213 On 04-August-22			Bond Future	10.96	81.0659	10.9609	81.0659	30,919.00
07/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5158	6	5158	6	0.00
07/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5259	6	5259	6	0.00
07/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5208	6	5208	6	0.00
07/07/2022	R213 On 03-November-22			Bond Future	11.16	78.7458	11.1634	78.7458	0.00
07/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	390	0	390	0	0.00
07/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	146	0	146	0	0.00
07/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	237	0	237	0	0.00
07/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	14	0	14	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	103	0	103	0	0.00
07/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	381	0	381	0	0.00
07/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	372	0	372	0	0.00
07/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	364	0	364	0	0.00
07/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	17	0	17	0	476.00
07/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9658	10	9658	10	0.00
07/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4068	4	4068	4	200.00
07/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4029	4	4029	4	0.00
07/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	3989	4	3989	4	0.00
07/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6408	7	6408	7	476.00
07/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	9971	10	9971	10	0.00
07/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4813	5	4813	5	476.00
07/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5754	6	5754	6	200.00
07/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3950	4	3950	4	0.00
07/07/2022	R213 On 02-February-23			Bond Future	11.35	80.0949	11.3520	80.0949	0.00
07/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	670	1	670	1	912.00
07/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	475	0	475	0	0.00
07/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	468	0	468	0	0.00
07/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	76	0	76	0	476.00
07/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4660	4	4660	4	0.00
07/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	344	0	344	0	0.00
07/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	482	0	482	0	0.00
07/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	589	1	589	1	0.00
07/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5165	6	5165	6	476.00
07/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1039	1	1039	1	912.00
07/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5670	6	5670	6	0.00
07/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4869	5	4869	5	0.00
07/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10545	11	10545	11	0.00
07/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6551	7	6551	7	476.00
07/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5711	6	5711	6	0.00
07/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5630	6	5630	6	0.00
07/07/2022	R213 On 04-May-23			Bond Future	11.52	78.0154	11.5225	78.0154	0.00
07/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1231	1	1231	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
07/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1217	1	1217	1	0.00
07/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1245	1	1245	1	0.00
07/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4648	5	4648	5	0.00
07/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4710	5	4710	5	0.00
07/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4679	5	4679	5	0.00
07/07/2022	R213 On 03-August-23			Bond Future	13.16	11.6200	13.1572	11.6200	0.00
07/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	779	0	779	0	0.00
07/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	770	0	770	0	0.00
07/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	789	0	789	0	0.00
07/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	6889	0	6889	0	0.00
07/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	6921	0	6921	0	0.00
07/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	6856	0	6856	0	0.00
07/07/2022	R214 On 04-August-22			Bond Future	11.66	63.8417	11.6570	63.8417	80,524.00
07/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	33	0	33	0	0.00
07/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	36	0	36	0	0.00
07/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	38	0	38	0	0.00
07/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	3684	4	3684	4	0.00
07/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3630	4	3630	4	0.00
07/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	3738	4	3738	4	0.00
07/07/2022	R214 On 03-November-22			Bond Future	11.82	61.5153	11.8192	61.5153	80.00
07/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	877	1	877	1	0.00
07/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	860	1	860	1	0.00
07/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	842	1	842	1	0.00
07/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3262	3	3262	3	0.00
07/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3298	3	3298	3	0.00
07/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3334	4	3334	4	0.00
07/07/2022	R214 On 02-February-23			Bond Future	11.97	62.5695	11.9698	62.5695	0.00
07/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	811	1	811	1	0.00
07/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	784	1	784	1	0.00
07/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	797	1	797	1	0.00
07/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	5456	6	5456	6	0.00
07/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5498	6	5498	6	0.00
07/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	5413	6	5413	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	R214 On 04-May-23			Bond Future	12.10	60.4227	12.1044	60.4227	0.00
07/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1583	2	1583	2	0.00
07/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1549	2	1549	2	0.00
07/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1566	2	1566	2	0.00
07/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5302	5	5302	5	0.00
07/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	5339	6	5339	6	0.00
07/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5266	5	5266	5	0.00
07/07/2022	R214 On 03-August-23			Bond Future	13.25	12.1500	13.2456	12.1500	0.00
07/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	1486	0	1486	0	0.00
07/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	1472	0	1472	0	0.00
07/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	1457	0	1457	0	0.00
07/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	6436	0	6436	0	0.00
07/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	6402	0	6402	0	0.00
07/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	6369	0	6369	0	0.00
07/07/2022	R248 On 04-August-22			Bond Future	11.62	80.3210	11.6219	80.3210	213,341.00
07/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
07/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	70	0	70	0	1,200.00
07/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	36	0	36	0	1,700.00
07/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
07/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	66	0	66	0	0.00
07/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	62	0	62	0	0.00
07/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	4409	5	4409	5	0.00
07/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	4342	5	4342	5	0.00
07/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8659	9	8659	9	0.00
07/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4954	5	4954	5	0.00
07/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	4275	4	4275	4	50.00
07/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	9442	10	9442	10	0.00
07/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	14412	15	14412	15	0.00
07/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	10238	10	10238	10	0.00
07/07/2022	R248 On 03-November-22			Bond Future	11.78	77.1048	11.7834	77.1048	0.00
07/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1044	1	1044	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
07/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1023	1	1023	1	0.00
07/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1066	1	1066	1	0.00
07/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	4178	4	4178	4	0.00
07/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	4132	4	4132	4	0.00
07/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	4086	4	4086	4	0.00
07/07/2022	R248 On 02-February-23			Bond Future	11.93	78.4263	11.9333	78.4263	0.00
07/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1015	1	1015	1	0.00
07/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	998	1	998	1	0.00
07/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1032	1	1032	1	0.00
07/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6629	7	6629	7	0.00
07/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6735	7	6735	7	0.00
07/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6681	7	6681	7	0.00
07/07/2022	R248 On 04-May-23			Bond Future	12.07	75.4302	12.0672	75.4302	0.00
07/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1945	2	1945	2	0.00
07/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1923	2	1923	2	0.00
07/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1966	2	1966	2	0.00
07/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6529	7	6529	7	0.00
07/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6619	7	6619	7	0.00
07/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6574	7	6574	7	0.00
07/07/2022	R248 On 03-August-23			Bond Future	13.22	12.1000	13.2245	12.1000	0.00
07/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	1778	0	1778	0	0.00
07/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	1760	0	1760	0	0.00
07/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	1796	0	1796	0	0.00
07/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	7975	0	7975	0	0.00
07/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	8059	0	8059	0	0.00
07/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	8017	0	8017	0	0.00