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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/12/2022 TO: 07/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	2025 On 02-February-23			Bond Future	165.78	165.3325	165.7759	165.3325	6,278.00
07/12/2022	2025 On 04-May-23			Bond Future	169.07	168.6219	169.0711	168.6219	0.00
07/12/2022	2025 On 03-August-23			Bond Future	170.84	170.3833	170.8389	170.3833	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
07/12/2022	2025 On 02-November-23			Bond Future	174.47	174.0081	174.4725	174.0081	0.00
07/12/2022	2025 On 01-February-24			Bond Future	176.23	175.7579	176.2303	175.7579	0.00
07/12/2022	2029 On 02-February-23			Bond Future	117.35	117.6020	117.3480	117.6020	1,496.00
07/12/2022	2029 On 04-May-23			Bond Future	118.39	118.6468	118.3852	118.6468	0.00
07/12/2022	2029 On 03-August-23			Bond Future	120.85	121.1147	120.8464	121.1147	0.00
07/12/2022	2029 On 02-November-23			Bond Future	122.09	122.3613	122.0856	122.3613	0.00
07/12/2022	2029 On 01-February-24			Bond Future	124.57	124.8472	124.5666	124.8472	0.00
07/12/2022	2030 On 02-February-23			Bond Future	10.58	87.2466	87.6583	87.2466	95,078.00
07/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	4	0	0	0	102.00
07/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	13	0	0	0	388.00
07/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	4514	4	5	4	5,000.00
07/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	2991	3	3	3	0.00
07/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	3126	3	3	3	0.00
07/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	366	0	0	0	0.00
07/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	201	0	0	0	388.00
07/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	294	0	0	0	0.00
07/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	174	0	0	0	0.00
07/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	11	0	0	0	0.00
07/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	3788	4	4	4	5,000.00
07/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	344	0	0	0	0.00
07/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	355	0	0	0	0.00
07/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	180	0	0	0	0.00
07/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	21	0	0	0	0.00
07/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	112	0	0	0	0.00
07/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	4315	5	4	5	102.00
07/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	6432	7	6	7	0.00
07/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	3185	4	3	4	102.00
07/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	2933	3	3	3	0.00
07/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	422	1	0	1	0.00
07/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	7205	8	7	8	0.00
07/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	7011	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	571	1	1	1	388.00
07/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	8339	9	8	9	0.00
07/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	3765	4	4	4	0.00
07/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	3605	4	4	4	0.00
07/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	3725	4	4	4	0.00
07/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	3003	3	3	3	0.00
07/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	2968	3	3	3	0.00
07/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	608	1	1	1	0.00
07/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	306	0	0	0	0.00
07/12/2022	2030 On 04-May-23			Bond Future	10.71	88.9622	89.3803	88.9622	0.00
07/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	8097	8	8	8	0.00
07/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	4989	5	5	5	0.00
07/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	6324	6	6	6	0.00
07/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	7859	8	8	8	0.00
07/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2146	2	2	2	0.00
07/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	761	1	1	1	150.00
07/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2382	2	2	2	350.00
07/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	4154	4	4	4	0.00
07/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	1908	2	2	2	479.00
07/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2105	2	2	2	0.00
07/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2125	2	2	2	0.00
07/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	839	1	1	1	479.00
07/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	947	1	1	1	388.00
07/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1224	1	1	1	1,080.00
07/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	407	0	0	0	388.00
07/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	8059	8	8	8	0.00
07/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	5817	6	6	6	0.00
07/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	4356	5	4	5	0.00
07/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	5081	5	5	5	0.00
07/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	5478	6	5	6	0.00
07/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2903	3	3	3	0.00
07/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2926	3	3	3	0.00
07/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	3168	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1480	2	1	2	150.00
07/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2637	3	3	3	0.00
07/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2880	3	3	3	0.00
07/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	535	1	1	1	479.00
07/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	804	1	1	1	1,080.00
07/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1162	1	1	1	388.00
07/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	502	1	1	1	350.00
07/12/2022	2030 On 03-August-23			Bond Future	10.84	86.7852	87.2109	86.7852	0.00
07/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	7932	8	8	8	0.00
07/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	4322	4	4	4	0.00
07/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	8880	8	9	8	0.00
07/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	4269	4	4	4	0.00
07/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2173	2	2	2	1,012.00
07/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2648	2	3	2	350.00
07/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	4296	4	4	4	0.00
07/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	2161	2	2	2	0.00
07/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	3429	4	3	4	0.00
07/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	2189	2	2	2	0.00
07/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	790	1	1	1	350.00
07/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	4020	4	4	4	0.00
07/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	962	1	1	1	1,012.00
07/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	2175	2	2	2	0.00
07/12/2022	2030 On 02-November-23			Bond Future	10.95	88.6138	89.0479	88.6138	0.00
07/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	2888	3	3	3	0.00
07/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	2867	3	3	3	0.00
07/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	2846	3	3	3	0.00
07/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	3459	4	3	4	0.00
07/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	3439	4	3	4	0.00
07/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	3419	4	3	4	0.00
07/12/2022	2030 On 01-February-24			Bond Future	11.10	86.3880	86.8314	86.3880	0.00
07/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	3928	4	4	4	0.00
07/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	3905	4	4	4	0.00
07/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	3951	4	4	4	0.00

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07/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2902	3	3	3	0.00
07/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2933	3	3	3	0.00
07/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2918	3	3	3	0.00
07/12/2022	2032 On 02-February-23			Bond Future	11.12	86.3100	86.6955	86.3100	111,927.00
07/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	3	0	0	0	454.00
07/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	7811	7	8	7	0.00
07/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	4090	4	4	4	0.00
07/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	276	0	0	0	0.00
07/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	285	0	0	0	0.00
07/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	129	0	0	0	0.00
07/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	208	0	0	0	8,000.00
07/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	7	0	0	0	500.00
07/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	54	0	0	0	750.00
07/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	2839	3	3	3	0.00
07/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	3521	3	4	3	0.00
07/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	404	0	0	0	0.00
07/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	645	1	1	1	750.00
07/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2667	3	3	3	0.00
07/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	157	0	0	0	500.00
07/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	295	0	0	0	0.00
07/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	4033	4	4	4	0.00
07/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	4860	5	5	5	0.00
07/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	1045	1	1	1	8,000.00
07/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	2961	3	3	3	0.00
07/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	3611	4	4	4	454.00
07/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	736	1	1	1	0.00
07/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	972	1	1	1	8,000.00
07/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	6396	7	6	7	0.00
07/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	8885	9	9	9	0.00
07/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	4480	5	4	5	0.00
07/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	5156	6	5	6	454.00
07/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	4076	5	4	5	0.00

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07/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	4120	5	4	5	0.00
07/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	588	1	1	1	500.00
07/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	142	0	0	0	750.00
07/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	9804	10	10	10	0.00
07/12/2022	2032 On 04-May-23			Bond Future	11.26	83.8459	84.2375	83.8459	66,549.00
07/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2137	2	2	2	0.00
07/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2116	2	2	2	0.00
07/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1631	2	2	2	400.00
07/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	10317	10	10	10	0.00
07/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2159	2	2	2	0.00
07/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3336	3	3	3	400.00
07/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3980	4	4	4	0.00
07/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	505	1	1	1	400.00
07/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	4830	5	5	5	0.00
07/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	4039	4	4	4	0.00
07/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	4010	4	4	4	0.00
07/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2781	3	3	3	0.00
07/12/2022	2032 On 03-August-23			Bond Future	11.38	85.5717	85.9704	85.5717	2,600.00
07/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4682	5	5	5	0.00
07/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4711	5	5	5	0.00
07/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4740	5	5	5	0.00
07/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5119	5	5	5	5,000.00
07/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2674	3	3	3	0.00
07/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2896	3	3	3	0.00
07/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2914	3	3	3	0.00
07/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2932	3	3	3	0.00
07/12/2022	2032 On 02-November-23			Bond Future	11.50	83.2130	83.6195	83.2130	0.00
07/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3138	3	3	3	0.00
07/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3115	3	3	3	0.00
07/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3160	3	3	3	0.00
07/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	4398	5	4	5	0.00
07/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	4449	5	4	5	0.00
07/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	4423	5	4	5	0.00

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07/12/2022	2032 On 01-February-24			Bond Future	11.65	84.8829	85.2982	84.8829	0.00
07/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	4525	4	5	4	0.00
07/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	4499	4	4	4	0.00
07/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	4473	4	4	4	0.00
07/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3659	4	4	4	0.00
07/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3640	4	4	4	0.00
07/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3622	4	4	4	0.00
07/12/2022	2033 On 02-February-23			Bond Future	112.30	111.7611	112.2969	111.7611	7,312.00
07/12/2022	2033 On 04-May-23			Bond Future	113.14	112.5988	113.1430	112.5988	0.00
07/12/2022	2033 On 03-August-23			Bond Future	115.50	114.9408	115.4950	114.9408	0.00
07/12/2022	2033 On 02-November-23			Bond Future	116.53	115.9650	116.5293	115.9650	0.00
07/12/2022	2033 On 01-February-24			Bond Future	118.90	118.3210	118.8976	118.3210	0.00
07/12/2022	2037 On 02-February-23			Bond Future	11.68	78.2870	78.5175	78.2870	133,713.00
07/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	689	1	1	1	0.00
07/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	766	1	1	1	577.00
07/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	660	1	1	1	0.00
07/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	674	1	1	1	0.00
07/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3054	3	3	3	0.00
07/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	4431	5	4	5	0.00
07/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	4478	5	4	5	0.00
07/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	4158	4	4	4	0.00
07/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1414	2	1	2	577.00
07/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	4385	5	4	5	0.00
07/12/2022	2037 On 04-May-23			Bond Future	11.81	79.8266	80.0602	79.8266	0.00
07/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10577	10	11	10	0.00
07/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2289	2	2	2	0.00
07/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1674	2	2	2	400.00
07/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3511	3	4	3	400.00
07/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	3996	4	4	4	0.00
07/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2243	2	2	2	0.00
07/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1526	1	2	1	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2266	2	2	2	0.00
07/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	5118	5	5	5	0.00
07/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	6541	7	7	7	0.00
07/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	5154	5	5	5	0.00
07/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	6202	6	6	6	0.00
07/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	843	1	1	1	400.00
07/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3662	4	4	4	0.00
07/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3258	3	3	3	703.00
07/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	5083	5	5	5	0.00
07/12/2022	2037 On 03-August-23			Bond Future	11.93	77.2114	77.4488	77.2114	0.00
07/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5007	5	5	5	0.00
07/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	4945	5	5	5	0.00
07/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	4976	5	5	5	0.00
07/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3900	4	4	4	0.00
07/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3923	4	4	4	0.00
07/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3878	4	4	4	0.00
07/12/2022	2037 On 02-November-23			Bond Future	12.05	78.8387	79.0806	78.8387	0.00
07/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3339	3	3	3	0.00
07/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3363	3	3	3	0.00
07/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3387	3	3	3	0.00
07/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	6085	6	6	6	0.00
07/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	6053	6	6	6	0.00
07/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	6020	6	6	6	0.00
07/12/2022	2037 On 01-February-24			Bond Future	12.18	76.1658	76.4131	76.1658	0.00
07/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5264	5	5	5	0.00
07/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5294	5	5	5	0.00
07/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5323	5	5	5	0.00
07/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4553	5	5	5	0.00
07/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4576	5	5	5	0.00
07/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4600	5	5	5	0.00
07/12/2022	2038 On 02-February-23			Bond Future	121.78	121.8719	121.7838	121.8719	4,193.00
07/12/2022	2038 On 04-May-23			Bond Future	124.20	124.2967	124.2047	124.2967	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	2038 On 03-August-23			Bond Future	124.82	124.9184	124.8218	124.9184	0.00
07/12/2022	2038 On 02-November-23			Bond Future	127.48	127.5762	127.4770	127.5762	0.00
07/12/2022	2038 On 01-February-24			Bond Future	128.06	128.1588	128.0555	128.1588	0.00
07/12/2022	2040 On 02-February-23			Bond Future	11.75	79.7947	80.1351	79.7947	131,788.00
07/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	62	0	0	0	0.00
07/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	68	0	0	0	388.00
07/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	737	1	1	1	0.00
07/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3414	3	3	3	0.00
07/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	722	1	1	1	0.00
07/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	489	0	0	0	0.00
07/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4092	4	4	4	0.00
07/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4216	4	4	4	0.00
07/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	753	1	1	1	0.00
07/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	872	1	1	1	563.00
07/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	526	0	1	0	388.00
07/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	5598	6	6	6	0.00
07/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	4416	5	4	5	0.00
07/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1490	2	1	2	563.00
07/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	4758	5	5	5	0.00
07/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1127	1	1	1	388.00
07/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1176	1	1	1	0.00
07/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	4859	5	5	5	0.00
07/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	4808	5	5	5	0.00
07/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	10436	11	10	11	0.00
07/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	5764	6	6	6	0.00
07/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	10652	11	11	11	0.00
07/12/2022	2040 On 04-May-23			Bond Future	11.87	81.3641	81.7096	81.3641	300.00
07/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	9811	10	10	10	0.00
07/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2669	3	3	3	486.00
07/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4399	4	4	4	0.00
07/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2490	2	2	2	0.00
07/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	555	1	1	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2515	2	3	2	0.00
07/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1162	1	1	1	486.00
07/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1448	1	1	1	388.00
07/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1641	2	2	2	684.00
07/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2540	2	3	2	0.00
07/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7100	7	7	7	0.00
07/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1938	2	2	2	388.00
07/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	5288	6	5	6	0.00
07/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	8542	9	9	9	0.00
07/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1165	1	1	1	486.00
07/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	3356	4	3	4	684.00
07/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6988	7	7	7	0.00
07/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	7532	8	8	8	0.00
07/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	5326	6	5	6	0.00
07/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	11938	12	12	12	0.00
07/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	5364	6	5	6	0.00
07/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	5100	5	5	5	0.00
07/12/2022	2040 On 03-August-23			Bond Future	12.00	78.5300	78.8818	78.5300	0.00
07/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5455	5	5	5	0.00
07/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5488	5	5	5	0.00
07/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5522	5	6	5	0.00
07/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4154	4	4	4	0.00
07/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4179	4	4	4	0.00
07/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4203	4	4	4	0.00
07/12/2022	2040 On 02-November-23			Bond Future	12.11	80.1852	80.5438	80.1852	0.00
07/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3632	4	4	4	0.00
07/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3581	4	4	4	0.00
07/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3607	4	4	4	0.00
07/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6732	7	7	7	0.00
07/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6659	7	7	7	0.00
07/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6695	7	7	7	0.00
07/12/2022	2040 On 01-February-24			Bond Future	12.24	77.2889	77.6552	77.2889	0.00
07/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5772	6	6	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
07/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5741	6	6	6	0.00
07/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5710	6	6	6	0.00
07/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	5182	5	5	5	0.00
07/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	5156	5	5	5	0.00
07/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	5131	5	5	5	0.00
07/12/2022	2044 On 02-February-23			Bond Future	11.69	77.0603	77.3429	77.0603	83,188.00
07/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	356	0	0	0	2,500.00
07/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2515	2	3	2	0.00
07/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	932	1	1	1	0.00
07/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	1010	1	1	1	0.00
07/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	104	0	0	0	0.00
07/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	661	1	1	1	2,500.00
07/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3434	3	3	3	0.00
07/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3052	3	3	3	0.00
07/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2347	2	2	2	1,700.00
07/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	913	1	1	1	0.00
07/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	823	1	1	1	1,700.00
07/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	895	1	1	1	0.00
07/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	4469	5	4	5	0.00
07/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	4420	5	4	5	0.00
07/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	2275	2	2	2	0.00
07/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1744	2	2	2	0.00
07/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1521	2	2	2	4,000.00
07/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	5192	5	5	5	0.00
07/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	2131	2	2	2	2,500.00
07/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	4180	4	4	4	0.00
07/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9708	10	10	10	0.00
07/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4669	5	5	5	0.00
07/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	4371	5	4	5	0.00
07/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6641	7	7	7	0.00
07/12/2022	2044 On 04-May-23			Bond Future	11.80	78.5759	78.8627	78.5759	0.00
07/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3784	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4621	5	5	5	0.00
07/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2826	3	3	3	0.00
07/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5519	5	6	5	0.00
07/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2798	3	3	3	0.00
07/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2771	3	3	3	0.00
07/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5271	6	5	6	0.00
07/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	5233	5	5	5	0.00
07/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	4122	4	4	4	4,115.00
07/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2851	3	3	3	1,500.00
07/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	5196	5	5	5	0.00
07/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3431	4	3	4	4,115.00
07/12/2022	2044 On 03-August-23			Bond Future	11.92	75.8097	76.1015	75.8097	0.00
07/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5677	6	6	6	0.00
07/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5609	5	6	5	0.00
07/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5643	6	6	6	0.00
07/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4209	4	4	4	0.00
07/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4184	4	4	4	0.00
07/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4159	4	4	4	0.00
07/12/2022	2044 On 02-November-23			Bond Future	12.02	77.4075	77.7050	77.4075	0.00
07/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3987	4	4	4	0.00
07/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4015	4	4	4	0.00
07/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4042	4	4	4	0.00
07/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6791	7	7	7	0.00
07/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6827	7	7	7	0.00
07/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6863	7	7	7	0.00
07/12/2022	2044 On 01-February-24			Bond Future	12.14	74.5807	74.8845	74.5807	0.00
07/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6134	6	6	6	0.00
07/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6166	6	6	6	0.00
07/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6198	6	6	6	0.00
07/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5307	5	5	5	0.00
07/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5332	5	5	5	0.00
07/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5358	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	2046 On 02-February-23			Bond Future	107.62	107.2728	107.6164	107.2728	13,685.00
07/12/2022	2046 On 04-May-23			Bond Future	107.72	107.3724	107.7204	107.3724	4,935.00
07/12/2022	2046 On 03-August-23			Bond Future	109.96	109.6061	109.9602	109.6061	0.00
07/12/2022	2046 On 02-November-23			Bond Future	110.21	109.8485	110.2077	109.8485	0.00
07/12/2022	2046 On 01-February-24			Bond Future	112.45	112.0793	112.4466	112.0793	0.00
07/12/2022	2050 On 02-February-23			Bond Future	108.48	107.5477	108.4837	107.5477	10,717.00
07/12/2022	2050 On 04-May-23			Bond Future	110.64	109.6873	110.6400	109.6873	3,359.00
07/12/2022	2050 On 03-August-23			Bond Future	110.75	109.7846	110.7547	109.7846	0.00
07/12/2022	2050 On 02-November-23			Bond Future	113.11	112.1205	113.1107	112.1205	0.00
07/12/2022	2050 On 01-February-24			Bond Future	113.17	112.1593	113.1676	112.1593	0.00
07/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	AL37 On 02-February-23			Index Future	851.05	848.1030	851.0490	848.1030	0.00
07/12/2022	AL37 On 04-May-23			Index Future	867.76	864.7570	867.7560	864.7570	0.00
07/12/2022	AL37 On 03-August-23			Index Future	885.59	882.5320	885.5900	882.5320	0.00
07/12/2022	AL37 On 02-November-23			Index Future	904.22	901.1020	904.2230	901.1020	0.00
07/12/2022	AL37 On 01-February-24			Index Future	922.41	919.2280	922.4130	919.2280	0.00
07/12/2022	AL7T On 02-February-23			Index Future	972.97	968.9090	972.9670	968.9090	0.00
07/12/2022	AL7T On 04-May-23			Index Future	992.07	987.9360	992.0680	987.9360	0.00
07/12/2022	AL7T On 03-August-23			Index Future	1012.46	1008.2430	1012.4560	1008.2430	0.00
07/12/2022	AL7T On 02-November-23			Index Future	1033.76	1029.4580	1033.7580	1029.4580	0.00
07/12/2022	AL7T On 01-February-24			Index Future	1054.56	1050.1660	1054.5550	1050.1660	0.00
07/12/2022	ALBI On 02-February-23			Index Future	853.60	850.5820	853.6020	850.5820	107.00
07/12/2022	ALBI On 04-May-23			Index Future	870.36	867.2850	870.3590	867.2850	0.00
07/12/2022	ALBI On 03-August-23			Index Future	888.25	885.1120	888.2460	885.1120	0.00
07/12/2022	ALBI On 02-November-23			Index Future	906.94	903.7370	906.9350	903.7370	0.00
07/12/2022	ALBI On 01-February-24			Index Future	925.18	921.9160	925.1800	921.9160	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
07/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C214 On 28-February-41			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
07/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2022	ES33 On 02-February-23			Bond Future	12.48	73.9344	74.1278	73.9344	350.00
07/12/2022	ES33 On 04-May-23			Bond Future	12.65	71.6109	71.8068	71.6109	0.00
07/12/2022	ES33 On 03-August-23			Bond Future	12.82	73.1013	73.3006	73.1013	0.00
07/12/2022	ES33 On 02-November-23			Bond Future	12.98	70.8612	71.0643	70.8612	0.00
07/12/2022	ES33 On 01-February-24			Bond Future	13.18	72.2984	72.5061	72.2984	0.00
07/12/2022	ES42 On 02-February-23			Bond Future	12.68	72.3041	72.5796	72.3041	4,195.00
07/12/2022	ES42 On 04-May-23			Bond Future	12.83	69.4796	69.7593	69.4796	0.00
07/12/2022	ES42 On 03-August-23			Bond Future	12.97	70.9265	71.2112	70.9265	0.00
07/12/2022	ES42 On 02-November-23			Bond Future	13.12	68.1734	68.4638	68.1734	0.00
07/12/2022	ES42 On 01-February-24			Bond Future	13.28	69.5548	69.8515	69.5548	0.00
07/12/2022	GOVI On 02-February-23			GOVI	841.47	838.4730	841.4650	838.4730	848.00
07/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	93550	12	9	12	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
07/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	93650	12	9	12	0.00
07/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	93750	12	9	12	0.00
07/12/2022	GOVI On 04-May-23			GOVI	857.98	854.9390	857.9840	854.9390	0.00
07/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	51040	2	5	2	0.00
07/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	51240	2	5	2	0.00
07/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	51140	2	5	2	0.00
07/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 03-August-23			GOVI	875.62	872.5120	875.6170	872.5120	0.00
07/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	383870	35	38	35	0.00
07/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	383970	35	38	35	0.00
07/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	384070	35	38	35	0.00
07/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 02-November-23			GOVI	894.04	890.8710	894.0400	890.8710	0.00
07/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	82400	5	8	5	0.00
07/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	82300	5	8	5	0.00
07/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	82200	5	8	5	0.00
07/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 01-February-24			GOVI	912.03	908.7910	912.0250	908.7910	0.00
07/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	320450	29	32	29	0.00
07/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	320350	29	32	29	0.00
07/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	320250	29	32	29	0.00
07/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
07/12/2022	IGOV On 02-February-23			Index Future	311.72	310.6470	311.7170	310.6470	671.00
07/12/2022	IGOV On 04-May-23			Index Future	317.91	316.8230	317.9130	316.8230	16.00
07/12/2022	IGOV On 03-August-23			Index Future	324.52	323.4090	324.5200	323.4090	0.00
07/12/2022	IGOV On 02-November-23			Index Future	331.42	330.2870	331.4210	330.2870	0.00
07/12/2022	IGOV On 01-February-24			Index Future	338.16	337.0020	338.1590	337.0020	0.00
07/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7650	92.7650	92.7650	68.00
07/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.28	92.7250	92.7250	92.7250	0.00
07/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.69	92.3200	92.3100	92.3200	0.00
07/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.2750	92.2750	92.2750	0.00
07/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.90	92.1100	92.1000	92.1100	0.00
07/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.93	92.0900	92.0700	92.0900	0.00
07/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.98	92.0300	92.0200	92.0300	0.00
07/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.99	92.0150	92.0150	92.0150	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.99	92.0150	92.0150	92.0150	272.00
07/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.97	92.0300	92.0300	92.0300	0.00
07/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.96	92.0400	92.0400	92.0400	0.00
07/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.96	92.0550	92.0450	92.0550	0.00
07/12/2022	R035 On 02-February-23			Bond Future	11.52	86.6773	86.9075	86.6773	145,634.00
07/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3647	4	4	4	0.00
07/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9005	9	9	9	0.00
07/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	939	1	1	1	976.00
07/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	958	1	1	1	0.00
07/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	633	1	1	1	0.00
07/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	153	0	0	0	976.00
07/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	377	0	0	0	388.00
07/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	647	1	1	1	0.00
07/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	34	0	0	0	582.00
07/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	39	0	0	0	0.00
07/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	45	0	0	0	388.00
07/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3496	3	3	3	0.00
07/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	662	1	1	1	0.00
07/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	340	0	0	0	0.00
07/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	396	0	0	0	0.00
07/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	5441	6	5	6	582.00
07/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	7443	8	7	8	0.00
07/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	5753	6	6	6	0.00
07/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	5544	6	6	6	0.00
07/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	4373	5	4	5	0.00
07/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	159	0	0	0	976.00
07/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	9990	10	10	10	0.00
07/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	10511	11	11	11	0.00
07/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	4419	5	4	5	0.00
07/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	4465	5	4	5	0.00
07/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	3600	4	4	4	582.00
07/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	3640	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	1104	1	1	1	388.00
07/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	10250	10	10	10	0.00
07/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1168	1	1	1	0.00
07/12/2022	R035 On 04-May-23			Bond Future	11.65	83.8771	84.1103	83.8771	104,314.00
07/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2332	2	2	2	0.00
07/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	437	0	0	0	388.00
07/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	941	1	1	1	491.00
07/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6186	6	6	6	0.00
07/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2217	2	2	2	491.00
07/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2286	2	2	2	0.00
07/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2309	2	2	2	0.00
07/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1167	1	1	1	388.00
07/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	8941	9	9	9	0.00
07/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1057	1	1	1	491.00
07/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	7249	7	7	7	0.00
07/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1863	2	2	2	388.00
07/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4739	5	5	5	0.00
07/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	8133	8	8	8	0.00
07/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	11271	11	11	11	0.00
07/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4913	5	5	5	0.00
07/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4808	5	5	5	0.00
07/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4774	5	5	5	0.00
07/12/2022	R035 On 03-August-23			Bond Future	11.77	85.6031	85.8401	85.6031	0.00
07/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	4949	5	5	5	0.00
07/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	4980	5	5	5	0.00
07/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5011	5	5	5	0.00
07/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3766	4	4	4	0.00
07/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3788	4	4	4	0.00
07/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3810	4	4	4	0.00
07/12/2022	R035 On 02-November-23			Bond Future	11.89	82.8996	83.1411	82.8996	0.00
07/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3281	3	3	3	0.00
07/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3235	3	3	3	0.00
07/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3258	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5815	6	6	6	0.00
07/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5847	6	6	6	0.00
07/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5782	6	6	6	0.00
07/12/2022	R035 On 01-February-24			Bond Future	12.04	84.5635	84.8105	84.5635	0.00
07/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5198	5	5	5	0.00
07/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5255	5	5	5	0.00
07/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5227	5	5	5	0.00
07/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4452	5	4	5	0.00
07/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4474	5	4	5	0.00
07/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4430	5	4	5	0.00
07/12/2022	R186 On 02-February-23			Bond Future	8.96	105.9078	106.3045	105.9078	72,693.00
07/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	190	0	0	0	0.00
07/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	178	0	0	0	0.00
07/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	184	0	0	0	0.00
07/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	2295	3	2	3	0.00
07/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	2323	3	2	3	0.00
07/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	2268	3	2	3	0.00
07/12/2022	R186 On 04-May-23			Bond Future	9.05	107.9892	108.3913	107.9892	12,188.00
07/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1202	1	1	1	0.00
07/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1216	1	1	1	0.00
07/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1230	1	1	1	0.00
07/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1891	2	2	2	0.00
07/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1874	2	2	2	0.00
07/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1909	2	2	2	0.00
07/12/2022	R186 On 03-August-23			Bond Future	9.11	104.9045	105.3135	104.9045	0.00
07/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2962	3	3	3	0.00
07/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3001	3	3	3	0.00
07/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2981	3	3	3	0.00
07/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1160	1	1	1	0.00
07/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1169	1	1	1	0.00
07/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1151	1	1	1	0.00
07/12/2022	R186 On 02-November-23			Bond Future	9.16	107.1143	107.5312	107.1143	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
07/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4296	4	4	4	0.00
07/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2332	2	2	2	0.00
07/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2349	2	2	2	0.00
07/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2365	2	2	2	0.00
07/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1963	2	2	2	1,715.00
07/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1716	2	2	2	0.00
07/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1726	2	2	2	0.00
07/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1737	2	2	2	0.00
07/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	936	1	1	1	1,715.00
07/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1992	2	2	2	0.00
07/12/2022	R186 On 01-February-24			Bond Future	9.26	103.9598	104.3859	103.9598	0.00
07/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2418	2	2	2	0.00
07/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2386	2	2	2	0.00
07/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2402	2	2	2	0.00
07/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1770	2	2	2	0.00
07/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1788	2	2	2	0.00
07/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1779	2	2	2	0.00
07/12/2022	R197 On 02-February-23			Bond Future	329.14	328.7487	329.1403	328.7487	977.00
07/12/2022	R197 On 04-May-23			Bond Future	335.68	335.2883	335.6817	335.2883	0.00
07/12/2022	R197 On 03-August-23			Bond Future	333.58	333.1837	333.5775	333.1837	0.00
07/12/2022	R197 On 02-November-23			Bond Future	340.67	340.2729	340.6734	340.2729	0.00
07/12/2022	R202 On 02-February-23			Bond Future	240.69	239.2250	240.6878	239.2250	5,950.00
07/12/2022	R202 On 04-May-23			Bond Future	245.47	243.9838	245.4710	243.9838	0.00
07/12/2022	R202 On 03-August-23			Bond Future	245.75	244.2363	245.7496	244.2363	0.00
07/12/2022	R202 On 02-November-23			Bond Future	250.98	249.4325	250.9767	249.4325	0.00
07/12/2022	R202 On 01-February-24			Bond Future	251.12	249.5489	251.1204	249.5489	0.00
07/12/2022	R209 On 02-February-23			Bond Future	11.51	66.8361	67.0341	66.8361	25,765.00
07/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	495	0	0	0	0.00
07/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	473	0	0	0	0.00
07/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	484	0	0	0	0.00
07/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	4120	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	4205	4	4	4	0.00
07/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	4162	4	4	4	0.00
07/12/2022	R209 On 04-May-23			Bond Future	11.62	64.9979	65.1986	64.9979	2,635.00
07/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5613	6	6	6	0.00
07/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2725	3	3	3	1,000.00
07/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1661	2	2	2	0.00
07/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1868	2	2	2	0.00
07/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1849	2	2	2	0.00
07/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1830	2	2	2	0.00
07/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	488	0	0	0	500.00
07/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	9100	9	9	9	0.00
07/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4493	5	4	5	0.00
07/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4460	5	4	5	0.00
07/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	3324	4	3	4	0.00
07/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	4428	5	4	5	0.00
07/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4790	5	5	5	6,250.00
07/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1536	2	2	2	8,500.00
07/12/2022	R209 On 03-August-23			Bond Future	11.73	66.3357	66.5397	66.3357	0.00
07/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4357	4	4	4	0.00
07/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4303	4	4	4	0.00
07/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4330	4	4	4	0.00
07/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3313	3	3	3	0.00
07/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3352	3	3	3	0.00
07/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3332	3	3	3	0.00
07/12/2022	R209 On 02-November-23			Bond Future	11.84	64.5805	64.7885	64.5805	0.00
07/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2831	3	3	3	0.00
07/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2790	3	3	3	0.00
07/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2810	3	3	3	0.00
07/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5208	5	5	5	0.00
07/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5237	5	5	5	0.00
07/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	5178	5	5	5	0.00
07/12/2022	R209 On 01-February-24			Bond Future	11.96	65.8766	66.0892	65.8766	0.00
07/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4622	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4648	5	5	5	0.00
07/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4673	5	5	5	0.00
07/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3841	4	4	4	0.00
07/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3862	4	4	4	0.00
07/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3881	4	4	4	0.00
07/12/2022	R210 On 02-February-23			Bond Future	220.10	219.8189	220.0998	219.8189	372.00
07/12/2022	R210 On 04-May-23			Bond Future	221.39	221.1079	221.3896	221.1079	0.00
07/12/2022	R210 On 03-August-23			Bond Future	225.99	225.7071	225.9924	225.7071	0.00
07/12/2022	R210 On 02-November-23			Bond Future	227.63	227.3412	227.6285	227.3412	0.00
07/12/2022	R210 On 01-February-24			Bond Future	232.25	231.9593	232.2539	231.9593	0.00
07/12/2022	R213 On 02-February-23			Bond Future	10.95	81.9202	82.2690	81.9202	38,989.00
07/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	3	0	0	0	476.00
07/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	234	0	0	0	0.00
07/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	465	0	0	0	912.00
07/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	242	0	0	0	0.00
07/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	108	0	0	0	0.00
07/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	5629	5	6	5	0.00
07/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	251	0	0	0	0.00
07/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	368	0	0	0	0.00
07/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	3171	4	3	4	476.00
07/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	235	0	0	0	912.00
07/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	3663	4	4	4	0.00
07/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	2889	3	3	3	0.00
07/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	3624	4	4	4	0.00
07/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	3703	4	4	4	0.00
07/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	8697	9	9	9	0.00
07/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	4541	5	5	5	476.00
07/12/2022	R213 On 04-May-23			Bond Future	11.08	79.9780	80.3321	79.9780	0.00
07/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	1914	2	2	2	0.00
07/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	1895	2	2	2	0.00
07/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	1932	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	3425	4	3	4	0.00
07/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	3478	4	3	4	0.00
07/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	3451	4	3	4	0.00
07/12/2022	R213 On 03-August-23			Bond Future	11.20	81.6235	81.9841	81.6235	0.00
07/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4295	4	4	4	0.00
07/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4269	4	4	4	0.00
07/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	4321	4	4	4	0.00
07/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2526	3	3	3	0.00
07/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2542	3	3	3	0.00
07/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2511	3	3	3	0.00
07/12/2022	R213 On 02-November-23			Bond Future	11.33	79.7880	80.1557	79.7880	0.00
07/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	2866	3	3	3	0.00
07/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	2845	3	3	3	0.00
07/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	2887	3	3	3	0.00
07/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3724	4	4	4	0.00
07/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3767	4	4	4	0.00
07/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3746	4	4	4	0.00
07/12/2022	R213 On 01-February-24			Bond Future	11.48	81.3901	81.7657	81.3901	0.00
07/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4122	4	4	4	0.00
07/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4098	4	4	4	0.00
07/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4074	4	4	4	0.00
07/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	3200	3	3	3	0.00
07/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	3184	3	3	3	0.00
07/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	3168	3	3	3	0.00
07/12/2022	R214 On 02-February-23			Bond Future	11.59	64.4174	64.6768	64.4174	71,030.00
07/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
07/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	111	0	0	0	0.00
07/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	522	1	1	1	2,300.00
07/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2476	2	2	2	0.00
07/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	788	1	1	1	0.00
07/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1894	2	2	2	2,300.00
07/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	652	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	804	1	1	1	0.00
07/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	756	1	1	1	0.00
07/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	772	1	1	1	0.00
07/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3520	4	4	4	0.00
07/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3559	4	4	4	0.00
07/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	4281	5	4	5	0.00
07/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3847	4	4	4	0.00
07/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1854	2	2	2	0.00
07/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	3480	4	3	4	0.00
07/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	3441	4	3	4	0.00
07/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1413	2	1	2	0.00
07/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	7422	8	7	8	0.00
07/12/2022	R214 On 02-February-23		Put	Bond Future	35323	36	35	36	0.00
07/12/2022	R214 On 04-May-23			Bond Future	11.70	62.3850	62.6483	62.3850	0.00
07/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2419	2	2	2	0.00
07/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2373	2	2	2	0.00
07/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2396	2	2	2	0.00
07/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	4107	4	4	4	0.00
07/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4137	4	4	4	0.00
07/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	4077	4	4	4	0.00
07/12/2022	R214 On 03-August-23			Bond Future	11.80	63.6687	63.9367	63.6687	0.00
07/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5030	5	5	5	0.00
07/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	4972	5	5	5	0.00
07/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5000	5	5	5	0.00
07/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3254	3	3	3	0.00
07/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3273	3	3	3	0.00
07/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3235	3	3	3	0.00
07/12/2022	R214 On 02-November-23			Bond Future	11.89	61.7091	61.9824	61.7091	0.00
07/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3262	3	3	3	0.00
07/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3217	3	3	3	0.00
07/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3239	3	3	3	0.00
07/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5463	6	5	6	0.00
07/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5494	6	5	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
07/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5433	6	5	6	0.00
07/12/2022	R214 On 01-February-24			Bond Future	12.01	62.9478	63.2270	62.9478	0.00
07/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4960	5	5	5	0.00
07/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	4986	5	5	5	0.00
07/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5013	5	5	5	0.00
07/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4296	4	4	4	0.00
07/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4318	4	4	4	0.00
07/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4339	5	4	5	0.00
07/12/2022	R248 On 02-February-23			Bond Future	11.56	80.6577	80.9815	80.6577	247,673.00
07/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	194	0	0	0	0.00
07/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1014	1	1	1	0.00
07/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1035	1	1	1	0.00
07/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1100	1	1	1	0.00
07/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	895	1	1	1	2,900.00
07/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2526	2	3	2	2,900.00
07/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2886	3	3	3	0.00
07/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1057	1	1	1	0.00
07/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	4312	5	4	5	0.00
07/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	4215	5	4	5	0.00
07/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	2005	2	2	2	0.00
07/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	2287	3	2	3	0.00
07/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	4712	5	5	5	0.00
07/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	4360	5	4	5	0.00
07/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	4409	5	4	5	0.00
07/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	8454	9	8	9	0.00
07/12/2022	R248 On 04-May-23			Bond Future	11.67	77.7835	78.1121	77.7835	10,943.00
07/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	2978	3	3	3	0.00
07/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2949	3	3	3	0.00
07/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3008	3	3	3	0.00
07/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	5105	5	5	5	0.00
07/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	5181	5	5	5	0.00
07/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	5142	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2022	R248 On 03-August-23			Bond Future	11.77	79.3466	79.6811	79.3466	0.00
07/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6132	6	6	6	0.00
07/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6097	6	6	6	0.00
07/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6168	6	6	6	0.00
07/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	4100	4	4	4	0.00
07/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4149	4	4	4	0.00
07/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4124	4	4	4	0.00
07/12/2022	R248 On 02-November-23			Bond Future	11.87	76.5942	76.9353	76.5942	13,000.00
07/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4077	4	4	4	0.00
07/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4049	4	4	4	0.00
07/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4021	4	4	4	0.00
07/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6487	7	6	7	0.00
07/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6562	7	7	7	0.00
07/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6525	7	7	7	0.00
07/12/2022	R248 On 01-February-24			Bond Future	11.98	78.1684	78.5169	78.1684	0.00
07/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6231	6	6	6	0.00
07/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6198	6	6	6	0.00
07/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6165	6	6	6	0.00
07/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5192	6	5	6	0.00
07/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5165	5	5	5	0.00
07/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5139	5	5	5	0.00