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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/02/2022 TO: 07/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	2025 On 03-February-22			Bond Future	155.94	155.9405	155.9405	155.9405	0.00
07/02/2022	2025 On 05-May-22			Bond Future	158.20	158.1398	158.2019	158.1398	5,456.00
07/02/2022	2025 On 04-August-22			Bond Future	158.66	158.5997	158.6624	158.5997	1,130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2022	2025 On 03-November-22			Bond Future	160.92	160.8592	160.9222	160.8592	0.00
07/02/2022	2025 On 02-February-23			Bond Future	161.59	161.5247	161.5882	161.5247	0.00
07/02/2022	2029 On 03-February-22			Bond Future	114.63	114.6349	114.6349	114.6349	0.00
07/02/2022	2029 On 05-May-22			Bond Future	115.56	115.1260	115.5593	115.1260	2,746.00
07/02/2022	2029 On 04-August-22			Bond Future	117.08	116.6378	117.0767	116.6378	1,844.00
07/02/2022	2029 On 03-November-22			Bond Future	117.52	117.0715	117.5161	117.0715	0.00
07/02/2022	2029 On 02-February-23			Bond Future	119.21	118.7591	119.2099	118.7591	0.00
07/02/2022	2030 On 03-February-22			Bond Future	9.22	93.3874	93.3874	93.3874	0.00
07/02/2022	2030 On 05-May-22			Bond Future	9.54	94.2376	93.9011	94.2376	71,799.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8	0	0	0	200.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	7376	8	7	8	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3776	4	4	4	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3815	4	4	4	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1128	1	1	1	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1889	2	2	2	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	312	0	0	0	200.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	391	0	0	0	1,800.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1747	2	2	2	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	35	0	0	0	1,800.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	104	0	0	0	1,073.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3855	4	4	4	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2870	3	3	3	0.00
07/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	745	1	1	1	7,500.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2737	3	3	3	0.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1309	1	1	1	5,000.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4106	4	4	4	0.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3757	4	4	4	0.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	499	0	0	0	0.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	7511	7	8	7	0.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1420	1	1	1	5,000.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2080	2	2	2	1,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	508	0	1	0	200.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	518	0	1	0	0.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	104	0	0	0	1,800.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	789	1	1	1	1,073.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	9825	9	10	9	0.00
07/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	5744	5	6	5	0.00
07/02/2022	2030 On 04-August-22			Bond Future	9.74	91.4463	91.1054	91.4463	25,262.00
07/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	794	1	1	1	800.00
07/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1677	2	2	2	0.00
07/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	191	0	0	0	800.00
07/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1699	2	2	2	0.00
07/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1721	2	2	2	0.00
07/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	6234	7	6	7	0.00
07/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	546	1	1	1	800.00
07/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2631	2	3	2	0.00
07/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2659	2	3	2	0.00
07/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	7652	7	8	7	0.00
07/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2687	3	3	3	0.00
07/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	4287	4	4	4	0.00
07/02/2022	2030 On 03-November-22			Bond Future	9.93	92.7303	92.3842	92.7303	0.00
07/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3052	3	3	3	0.00
07/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3024	3	3	3	0.00
07/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3079	3	3	3	0.00
07/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2252	2	2	2	0.00
07/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2291	2	2	2	0.00
07/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2272	2	2	2	0.00
07/02/2022	2030 On 02-February-23			Bond Future	10.13	90.0424	89.6912	90.0424	0.00
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2686	3	3	3	0.00
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2527	3	3	3	0.00
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	709	1	1	1	102.00
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2640	3	3	3	0.00
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2663	3	3	3	0.00
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1165	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
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1945	2	2	2	0.00
07/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2225	2	2	2	0.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	7012	7	7	7	0.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4115	4	4	4	102.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	5543	5	6	5	0.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3220	3	3	3	0.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3385	3	3	3	102.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3266	3	3	3	0.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3243	3	3	3	0.00
07/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3737	4	4	4	0.00
07/02/2022	2032 On 03-February-22			Bond Future	9.67	93.9310	93.9310	93.9310	0.00
07/02/2022	2032 On 05-May-22			Bond Future	9.93	90.6910	90.4319	90.6910	132,333.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	830	1	1	1	780.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2547	3	3	3	780.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2965	3	3	3	993.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6332	7	6	7	0.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6236	6	6	6	0.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7004	7	7	7	0.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6046	6	6	6	0.00
07/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6284	7	6	7	0.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	246	0	0	0	0.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	251	0	0	0	0.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	271	0	0	0	993.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	183	0	0	0	780.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	941	1	1	1	0.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	242	0	0	0	0.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	1142	1	1	1	0.00
07/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2902	3	3	3	0.00
07/02/2022	2032 On 04-August-22			Bond Future	10.12	91.8597	91.5973	91.8597	0.00
07/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	8252	8	8	8	0.00
07/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9543	10	10	10	0.00
07/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2665	3	3	3	0.00

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07/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2696	3	3	3	0.00
07/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2727	3	3	3	0.00
07/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1406	2	1	2	800.00
07/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	302	0	0	0	800.00
07/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	7080	7	7	7	0.00
07/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3699	4	4	4	0.00
07/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2233	2	2	2	0.00
07/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2208	2	2	2	0.00
07/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	338	0	0	0	0.00
07/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	467	0	0	0	800.00
07/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2184	2	2	2	0.00
07/02/2022	2032 On 03-November-22			Bond Future	10.30	88.9987	88.7321	88.9987	0.00
07/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4017	4	4	4	0.00
07/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3684	4	4	4	0.00
07/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	789	1	1	1	180.00
07/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2376	3	2	3	0.00
07/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3459	4	3	4	0.00
07/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2507	3	3	3	0.00
07/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	859	1	1	1	454.00
07/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	6158	6	6	6	0.00
07/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	3399	3	3	3	454.00
07/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	3253	3	3	3	180.00
07/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2264	2	2	2	180.00
07/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	6383	6	6	6	0.00
07/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2413	2	2	2	454.00
07/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2066	2	2	2	0.00
07/02/2022	2032 On 02-February-23			Bond Future	10.48	90.2630	89.9925	90.2630	0.00
07/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2983	3	3	3	0.00
07/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3009	3	3	3	0.00
07/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	892	1	1	1	454.00
07/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2430	3	2	3	0.00
07/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3308	3	3	3	0.00
07/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3036	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
07/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3477	3	3	3	0.00
07/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3219	3	3	3	454.00
07/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	4160	4	4	4	454.00
07/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	7396	7	7	7	0.00
07/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3503	3	4	3	0.00
07/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3530	3	4	3	0.00
07/02/2022	2033 On 03-February-22			Bond Future	112.19	112.1949	112.1949	112.1949	0.00
07/02/2022	2033 On 05-May-22			Bond Future	112.97	112.4638	112.9732	112.4638	2,371.00
07/02/2022	2033 On 04-August-22			Bond Future	114.46	113.9406	114.4565	113.9406	4,967.00
07/02/2022	2033 On 03-November-22			Bond Future	114.78	114.2543	114.7769	114.2543	0.00
07/02/2022	2033 On 02-February-23			Bond Future	116.43	115.9012	116.4311	115.9012	0.00
07/02/2022	2037 On 03-February-22			Bond Future	10.27	86.8282	86.8282	86.8282	0.00
07/02/2022	2037 On 05-May-22			Bond Future	10.50	87.7486	87.4525	87.7486	85,081.00
07/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8387	9	8	9	0.00
07/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8281	9	8	9	0.00
07/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8334	9	8	9	0.00
07/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	204	0	0	0	0.00
07/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	212	0	0	0	0.00
07/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	208	0	0	0	0.00
07/02/2022	2037 On 04-August-22			Bond Future	10.68	84.6233	84.3233	84.6233	49,415.00
07/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3599	4	4	4	0.00
07/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4821	5	5	5	1,050.00
07/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1171	1	1	1	50.00
07/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5757	6	6	6	0.00
07/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	8263	9	8	9	0.00
07/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3562	4	4	4	0.00
07/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3524	4	4	4	0.00
07/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2210	2	2	2	0.00
07/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	676	1	1	1	1,050.00
07/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2159	2	2	2	0.00
07/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1214	1	1	1	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
07/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	5037	5	5	5	0.00
07/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2184	2	2	2	50.00
07/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1534	1	2	1	0.00
07/02/2022	2037 On 03-November-22			Bond Future	10.84	85.8120	85.5074	85.8120	0.00
07/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5060	5	5	5	0.00
07/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5141	5	5	5	0.00
07/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5100	5	5	5	0.00
07/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2221	2	2	2	0.00
07/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2241	2	2	2	0.00
07/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2202	2	2	2	0.00
07/02/2022	2037 On 02-February-23			Bond Future	11.01	82.7758	82.4667	82.7758	0.00
07/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	3974	4	4	4	0.00
07/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	3910	4	4	4	0.00
07/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	3942	4	4	4	0.00
07/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3750	4	4	4	0.00
07/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3779	4	4	4	0.00
07/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3721	4	4	4	0.00
07/02/2022	2038 On 03-February-22			Bond Future	127.71	127.7069	127.7069	127.7069	0.00
07/02/2022	2038 On 05-May-22			Bond Future	129.03	129.8473	129.0314	129.8473	4,174.00
07/02/2022	2038 On 04-August-22			Bond Future	128.91	129.7335	128.9067	129.7335	2,669.00
07/02/2022	2038 On 03-November-22			Bond Future	130.74	131.5822	130.7431	131.5822	0.00
07/02/2022	2038 On 02-February-23			Bond Future	130.77	131.6192	130.7677	131.6192	0.00
07/02/2022	2040 On 03-February-22			Bond Future	10.38	89.0918	89.0918	89.0918	0.00
07/02/2022	2040 On 05-May-22			Bond Future	10.60	89.9896	89.7431	89.9896	61,245.00
07/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	318	0	0	0	1,200.00
07/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	8851	9	9	9	0.00
07/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	8795	9	9	9	0.00
07/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	8907	9	9	9	0.00
07/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2090	2	2	2	1,200.00
07/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15020	15	15	15	0.00
07/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	22	0	0	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	2318	2	2	2	0.00
07/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	247	0	0	0	0.00
07/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	242	0	0	0	0.00
07/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	251	0	0	0	0.00
07/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	6186	6	6	6	0.00
07/02/2022	2040 On 04-August-22			Bond Future	10.78	86.6429	86.3931	86.6429	39,528.00
07/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4069	4	4	4	0.00
07/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	9922	10	10	10	0.00
07/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	442	0	0	0	460.00
07/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	2771	3	3	3	460.00
07/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4026	4	4	4	0.00
07/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4111	4	4	4	0.00
07/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2237	2	2	2	0.00
07/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	617	1	1	1	460.00
07/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	8451	8	8	8	0.00
07/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2287	2	2	2	0.00
07/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	3299	3	3	3	0.00
07/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2262	2	2	2	0.00
07/02/2022	2040 On 03-November-22			Bond Future	10.93	87.8601	87.6064	87.8601	0.00
07/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5498	6	5	6	0.00
07/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5412	6	5	6	0.00
07/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5455	6	5	6	0.00
07/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2307	2	2	2	0.00
07/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2349	2	2	2	0.00
07/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2328	2	2	2	0.00
07/02/2022	2040 On 02-February-23			Bond Future	11.09	84.6027	84.3452	84.6027	0.00
07/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4209	4	4	4	0.00
07/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4244	4	4	4	0.00
07/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4278	4	4	4	0.00
07/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	4073	4	4	4	0.00
07/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	4104	4	4	4	0.00
07/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	4136	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
07/02/2022	2044 On 03-February-22			Bond Future	10.44	85.7678	85.7678	85.7678	0.00
07/02/2022	2044 On 05-May-22			Bond Future	10.65	86.5810	86.3665	86.5810	52,925.00
07/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8756	9	9	9	0.00
07/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8643	9	9	9	0.00
07/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8700	9	9	9	0.00
07/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	250	0	0	0	0.00
07/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	255	0	0	0	0.00
07/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	246	0	0	0	0.00
07/02/2022	2044 On 04-August-22			Bond Future	10.82	83.3155	83.0982	83.3155	21,683.00
07/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4231	4	4	4	0.00
07/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4145	4	4	4	0.00
07/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4188	4	4	4	0.00
07/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2300	2	2	2	0.00
07/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2325	2	2	2	0.00
07/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2275	2	2	2	0.00
07/02/2022	2044 On 03-November-22			Bond Future	10.96	84.4860	84.2652	84.4860	0.00
07/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5370	6	5	6	0.00
07/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5413	6	5	6	0.00
07/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5456	6	5	6	0.00
07/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2437	2	2	2	0.00
07/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2459	2	2	2	0.00
07/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2482	2	2	2	0.00
07/02/2022	2044 On 02-February-23			Bond Future	11.12	81.3059	81.0818	81.3059	0.00
07/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4344	4	4	4	0.00
07/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4309	4	4	4	0.00
07/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4274	4	4	4	0.00
07/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4109	4	4	4	0.00
07/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4077	4	4	4	0.00
07/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4044	4	4	4	0.00
07/02/2022	2046 On 03-February-22			Bond Future	117.82	117.8222	117.8222	117.8222	0.00
07/02/2022	2046 On 05-May-22			Bond Future	118.46	117.6400	118.4644	117.6400	14,004.00
07/02/2022	2046 On 04-August-22			Bond Future	120.02	119.1848	120.0201	119.1848	2,969.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2022	2046 On 03-November-22			Bond Future	119.80	118.9536	119.8003	118.9536	0.00
07/02/2022	2046 On 02-February-23			Bond Future	121.53	120.6688	121.5273	120.6688	0.00
07/02/2022	2050 On 03-February-22			Bond Future	120.00	119.9966	119.9966	119.9966	0.00
07/02/2022	2050 On 05-May-22			Bond Future	123.17	122.4815	123.1732	122.4815	8,572.00
07/02/2022	2050 On 04-August-22			Bond Future	122.77	122.0688	122.7692	122.0688	1,194.00
07/02/2022	2050 On 03-November-22			Bond Future	124.52	123.8082	124.5183	123.8082	0.00
07/02/2022	2050 On 02-February-23			Bond Future	124.25	123.5254	124.2456	123.5254	0.00
07/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	AL37 On 05-May-22			Index Future	825.58	828.0120	825.5750	828.0120	0.00
07/02/2022	AL37 On 04-August-22			Index Future	836.10	838.5670	836.0970	838.5670	0.00
07/02/2022	AL37 On 03-November-22			Index Future	847.91	850.4270	847.9100	850.4270	0.00
07/02/2022	AL37 On 02-February-23			Index Future	859.93	862.4860	859.9290	862.4860	0.00
07/02/2022	AL7T On 05-May-22			Index Future	948.91	951.6050	948.9120	951.6050	0.00
07/02/2022	AL7T On 04-August-22			Index Future	961.01	963.7360	961.0060	963.7360	0.00
07/02/2022	AL7T On 03-November-22			Index Future	974.59	977.3660	974.5850	977.3660	0.00
07/02/2022	AL7T On 02-February-23			Index Future	988.40	991.2250	988.3990	991.2250	0.00
07/02/2022	ALBI On 05-May-22			Index Future	846.25	848.4420	846.2480	848.4420	128.00
07/02/2022	ALBI On 04-August-22			Index Future	857.03	859.2580	857.0330	859.2580	90.00
07/02/2022	ALBI On 03-November-22			Index Future	869.14	871.4100	869.1430	871.4100	0.00
07/02/2022	ALBI On 02-February-23			Index Future	881.46	883.7670	881.4620	883.7670	0.00
07/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C303 On 28-February-33			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
07/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2022	ES33 On 03-February-22			Bond Future	11.02	80.3009	80.3009	80.3009	0.00
07/02/2022	ES33 On 05-May-22			Bond Future	11.30	77.3620	77.1570	77.3620	87.00
07/02/2022	ES33 On 04-August-22			Bond Future	11.52	78.3779	78.1701	78.3779	263.00
07/02/2022	ES33 On 03-November-22			Bond Future	11.73	75.7144	75.5033	75.7144	0.00
07/02/2022	ES33 On 02-February-23			Bond Future	11.96	76.8072	76.5929	76.8072	0.00
07/02/2022	ES42 On 03-February-22			Bond Future	11.46	79.3659	79.3659	79.3659	0.00
07/02/2022	ES42 On 05-May-22			Bond Future	11.71	75.9680	75.7273	75.9680	1,190.00
07/02/2022	ES42 On 04-August-22			Bond Future	11.92	76.9657	76.7218	76.9657	3,579.00
07/02/2022	ES42 On 03-November-22			Bond Future	12.11	73.8043	73.5565	73.8043	0.00
07/02/2022	ES42 On 02-February-23			Bond Future	12.30	74.8705	74.6190	74.8705	0.00
07/02/2022	GOVI On 05-May-22			GOVI	834.83	836.9990	834.8290	836.9990	985.00
07/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	465990	49	47	49	0.00
07/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	465890	49	47	49	0.00
07/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	465790	49	47	49	0.00
07/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 04-August-22			GOVI	845.47	847.6690	845.4690	847.6690	0.00
07/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	262090	28	26	28	0.00
07/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	261990	28	26	28	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
07/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	261890	28	26	28	0.00
07/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 03-November-22			GOVI	857.41	859.6580	857.4140	859.6580	0.00
07/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	369840	39	37	39	0.00
07/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	370040	39	37	39	0.00
07/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	369940	39	37	39	0.00
07/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 02-February-23			GOVI	869.57	871.8480	869.5680	871.8480	0.00
07/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	187280	21	19	21	0.00
07/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	187480	21	19	21	0.00
07/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	187380	21	19	21	0.00
07/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2022	IGOV On 05-May-22			Index Future	314.48	313.8560	314.4770	313.8560	498.00
07/02/2022	IGOV On 04-August-22			Index Future	318.56	317.9330	318.5620	317.9330	0.00
07/02/2022	IGOV On 03-November-22			Index Future	323.14	322.5050	323.1380	322.5050	0.00
07/02/2022	IGOV On 02-February-23			Index Future	327.79	327.1520	327.7930	327.1520	0.00
07/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
07/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
07/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8450	95.8250	95.8450	0.00
07/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7950	95.7650	95.7950	0.00
07/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.56	95.4800	95.4400	95.4800	0.00
07/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.60	95.4400	95.4000	95.4400	0.00
07/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.1350	95.0750	95.1350	72.00
07/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.99	95.0700	95.0100	95.0700	0.00
07/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.35	94.7300	94.6500	94.7300	0.00
07/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.91	94.1800	94.0900	94.1800	68.00
07/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.29	93.8100	93.7100	93.8100	0.00
07/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.50	93.6100	93.5050	93.6100	0.00
07/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.71	93.4050	93.2950	93.4050	75.00
07/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.90	93.2400	93.1050	93.2400	0.00
07/02/2022	R023 On 03-February-22			Bond Future	5.31	105.9140	105.9140	105.9140	0.00
07/02/2022	R023 On 05-May-22			Bond Future	5.40	103.2496	103.3132	103.2496	14,672.00
07/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	737	1	1	1	0.00
07/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	744	1	1	1	0.00
07/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	751	1	1	1	0.00
07/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	35	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
07/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	36	0	0	0	0.00
07/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	37	0	0	0	0.00
07/02/2022	R023 On 04-August-22			Bond Future	5.55	104.5553	104.6202	104.5553	2,360.00
07/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	382	0	0	0	0.00
07/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	386	0	0	0	0.00
07/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	390	0	0	0	0.00
07/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	114	0	0	0	0.00
07/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	116	0	0	0	0.00
07/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	117	0	0	0	0.00
07/02/2022	R023 On 03-November-22			Bond Future	5.30	102.1477	102.2122	102.1477	0.00
07/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	348	0	0	0	0.00
07/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	343	0	0	0	0.00
07/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	346	0	0	0	0.00
07/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	51	0	0	0	0.00
07/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	51	0	0	0	0.00
07/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	50	0	0	0	0.00
07/02/2022	R035 On 03-February-22			Bond Future	10.11	95.1249	95.1249	95.1249	0.00
07/02/2022	R035 On 05-May-22			Bond Future	10.34	91.6161	91.3924	91.6161	70,243.00
07/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3951	4	4	4	0.00
07/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8160	8	8	8	0.00
07/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	13325	14	13	14	0.00
07/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3496	4	3	4	1,200.00
07/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8055	8	8	8	0.00
07/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8107	8	8	8	0.00
07/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	221	0	0	0	0.00
07/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	225	0	0	0	0.00
07/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	1096	1	1	1	0.00
07/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	25	0	0	0	1,200.00
07/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	217	0	0	0	0.00
07/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	930	1	1	1	1,200.00
07/02/2022	R035 On 04-August-22			Bond Future	10.53	92.7568	92.5301	92.7568	48,495.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3494	4	3	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
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5092	5	5	5	0.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	2760	3	3	3	400.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10051	10	10	10	0.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3135	3	3	3	0.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3458	4	3	4	0.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3421	4	3	4	0.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	483	1	0	1	400.00
07/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	960	1	1	1	100.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	5479	5	5	5	0.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2765	3	3	3	0.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	7136	7	7	7	0.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2212	2	2	2	0.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2237	2	2	2	0.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2448	2	2	2	100.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1420	1	1	1	100.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	452	0	0	0	400.00
07/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2187	2	2	2	0.00
07/02/2022	R035 On 03-November-22			Bond Future	10.70	89.5959	89.3656	89.5959	0.00
07/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4818	5	5	5	0.00
07/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1064	1	1	1	582.00
07/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4857	5	5	5	0.00
07/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4896	5	5	5	0.00
07/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4285	4	4	4	0.00
07/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	2883	3	3	3	0.00
07/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3659	4	4	4	582.00
07/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2495	2	2	2	582.00
07/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2156	2	2	2	0.00
07/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2176	2	2	2	0.00
07/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	6699	7	7	7	0.00
07/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2196	2	2	2	0.00
07/02/2022	R035 On 02-February-23			Bond Future	10.87	90.9068	90.6731	90.9068	0.00
07/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3782	4	4	4	0.00
07/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4401	5	4	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
07/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3751	4	4	4	0.00
07/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3814	4	4	4	0.00
07/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1227	1	1	1	582.00
07/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3157	3	3	3	0.00
07/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4436	4	4	4	582.00
07/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7937	8	8	8	0.00
07/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3759	4	4	4	0.00
07/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3817	4	4	4	0.00
07/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3277	3	3	3	582.00
07/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3788	4	4	4	0.00
07/02/2022	R186 On 03-February-22			Bond Future	7.60	113.0293	113.0293	113.0293	0.00
07/02/2022	R186 On 05-May-22			Bond Future	7.96	114.0317	113.6734	114.0317	72,663.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	30	0	0	0	3,600.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3029	3	3	3	0.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4037	4	4	4	0.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2028	2	2	2	0.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2141	2	2	2	454.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2000	2	2	2	0.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1007	1	1	1	435.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	238	0	0	0	435.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	417	1	0	1	3,600.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4883	5	5	5	0.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1579	2	2	2	454.00
07/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2056	2	2	2	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	618	1	1	1	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	856	1	1	1	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	104	0	0	0	454.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2371	2	2	2	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	3019	3	3	3	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1329	1	1	1	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	641	1	1	1	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	584	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
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	629	1	1	1	0.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	177	0	0	0	454.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	333	0	0	0	4,035.00
07/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	5127	5	5	5	0.00
07/02/2022	R186 On 04-August-22			Bond Future	8.16	110.2144	109.8515	110.2144	0.00
07/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1576	2	2	2	0.00
07/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	141	0	0	0	3,600.00
07/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1556	2	2	2	0.00
07/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1595	2	2	2	0.00
07/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6159	6	6	6	0.00
07/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1243	1	1	1	3,600.00
07/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	226	0	0	0	3,600.00
07/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1643	1	2	1	0.00
07/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1680	2	2	2	0.00
07/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4833	5	5	5	0.00
07/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	2017	2	2	2	0.00
07/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1662	1	2	1	0.00
07/02/2022	R186 On 03-November-22			Bond Future	8.34	111.7613	111.3928	111.7613	0.00
07/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2341	3	2	3	0.00
07/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2298	3	2	3	0.00
07/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2319	3	2	3	0.00
07/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1609	1	2	1	0.00
07/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1623	1	2	1	0.00
07/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1595	1	2	1	0.00
07/02/2022	R186 On 02-February-23			Bond Future	8.55	108.0597	107.6857	108.0597	0.00
07/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1847	2	2	2	0.00
07/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1815	2	2	2	0.00
07/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1831	2	2	2	0.00
07/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2562	2	3	2	0.00
07/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2579	2	3	2	0.00
07/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2544	2	3	2	0.00
07/02/2022	R197 On 03-February-22			Bond Future	321.91	321.9063	321.9063	321.9063	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
07/02/2022	R197 On 05-May-22			Bond Future	326.19	326.1594	326.1865	326.1594	753.00
07/02/2022	R197 On 04-August-22			Bond Future	322.07	322.0389	322.0661	322.0389	0.00
07/02/2022	R197 On 03-November-22			Bond Future	326.66	326.6291	326.6551	326.6291	0.00
07/02/2022	R197 On 02-February-23			Bond Future	322.77	322.7475	322.7733	322.7475	0.00
07/02/2022	R202 On 03-February-22			Bond Future	244.79	244.7911	244.7911	244.7911	0.00
07/02/2022	R202 On 05-May-22			Bond Future	249.03	248.7597	249.0316	248.7597	6,392.00
07/02/2022	R202 On 04-August-22			Bond Future	247.84	247.5627	247.8379	247.5627	91.00
07/02/2022	R202 On 03-November-22			Bond Future	251.37	251.0902	251.3684	251.0902	0.00
07/02/2022	R202 On 02-February-23			Bond Future	250.43	250.1468	250.4283	250.1468	0.00
07/02/2022	R209 On 03-February-22			Bond Future	10.07	73.7847	73.7847	73.7847	0.00
07/02/2022	R209 On 05-May-22			Bond Future	10.29	71.3613	71.1339	71.3613	18,904.00
07/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	8971	9	9	9	0.00
07/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6444	7	6	7	0.00
07/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6353	7	6	7	0.00
07/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6399	7	6	7	0.00
07/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	521	1	1	1	8,525.00
07/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1613	2	2	2	0.00
07/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	3363	4	3	4	0.00
07/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	813	1	1	1	1,050.00
07/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1859	2	2	2	11,000.00
07/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3727	4	4	4	0.00
07/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	240	0	0	0	0.00
07/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	245	0	0	0	0.00
07/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	236	0	0	0	0.00
07/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	82	0	0	0	12,050.00
07/02/2022	R209 On 04-August-22			Bond Future	10.45	72.2810	72.0506	72.2810	1,550.00
07/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2814	3	3	3	0.00
07/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2751	3	3	3	0.00
07/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2782	3	3	3	0.00
07/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2074	2	2	2	0.00
07/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2098	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
07/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2050	2	2	2	0.00
07/02/2022	R209 On 03-November-22			Bond Future	10.60	70.1512	69.9172	70.1512	400.00
07/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	5987	0	6	0	0.00
07/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4196	4	4	4	0.00
07/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	2625	0	3	0	0.00
07/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4231	4	4	4	0.00
07/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	642	0	1	0	1,000.00
07/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4266	4	4	4	0.00
07/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1957	2	2	2	0.00
07/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	7042	0	7	0	0.00
07/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	3167	0	3	0	1,000.00
07/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1974	2	2	2	0.00
07/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1992	2	2	2	0.00
07/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1285	0	1	0	1,000.00
07/02/2022	R209 On 02-February-23			Bond Future	10.75	71.1477	70.9102	71.1477	0.00
07/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3431	4	3	4	0.00
07/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3375	4	3	4	0.00
07/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3403	4	3	4	0.00
07/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3179	3	3	3	0.00
07/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3230	3	3	3	0.00
07/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3205	3	3	3	0.00
07/02/2022	R210 On 03-February-22			Bond Future	214.41	214.4119	214.4119	214.4119	0.00
07/02/2022	R210 On 05-May-22			Bond Future	215.05	214.5882	215.0502	214.5882	1,039.00
07/02/2022	R210 On 04-August-22			Bond Future	217.87	217.4060	217.8740	217.4060	266.00
07/02/2022	R210 On 03-November-22			Bond Future	218.05	217.5786	218.0524	217.5786	0.00
07/02/2022	R210 On 02-February-23			Bond Future	221.20	220.7154	221.1954	220.7154	0.00
07/02/2022	R213 On 03-February-22			Bond Future	9.49	88.1992	88.1992	88.1992	0.00
07/02/2022	R213 On 05-May-22			Bond Future	9.77	85.4546	85.2209	85.4546	24,243.00
07/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4771	5	5	5	0.00
07/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4729	5	5	5	0.00
07/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4687	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
07/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	350	0	0	0	0.00
07/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	356	0	0	0	0.00
07/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	363	0	0	0	0.00
07/02/2022	R213 On 04-August-22			Bond Future	9.97	86.5205	86.2837	86.5205	0.00
07/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2022	2	2	2	0.00
07/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	1972	2	2	2	0.00
07/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	1997	2	2	2	0.00
07/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2350	2	2	2	0.00
07/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2402	2	2	2	0.00
07/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2376	2	2	2	0.00
07/02/2022	R213 On 03-November-22			Bond Future	10.14	84.2163	83.9758	84.2163	0.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3373	4	3	4	0.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2263	2	2	2	0.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2785	3	3	3	0.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	742	1	1	1	200.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1946	2	2	2	0.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3315	3	3	3	0.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3344	4	3	4	0.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	817	1	1	1	476.00
07/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3285	3	3	3	0.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2154	2	2	2	200.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5621	5	6	5	0.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2116	2	2	2	0.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2135	2	2	2	0.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	3416	3	3	3	476.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5862	6	6	6	0.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2525	2	3	2	476.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	3035	3	3	3	200.00
07/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2097	2	2	2	0.00
07/02/2022	R213 On 02-February-23			Bond Future	10.32	85.4463	85.2024	85.4463	0.00
07/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2762	3	3	3	0.00
07/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	862	1	1	1	476.00
07/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2738	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
07/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2786	3	3	3	0.00
07/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3081	3	3	3	0.00
07/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2287	2	2	2	0.00
07/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2950	3	3	3	476.00
07/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3250	3	3	3	0.00
07/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3274	3	3	3	0.00
07/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	6623	6	7	6	0.00
07/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3787	4	4	4	476.00
07/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3226	3	3	3	0.00
07/02/2022	R214 On 03-February-22			Bond Future	10.39	70.9072	70.9072	70.9072	0.00
07/02/2022	R214 On 05-May-22			Bond Future	10.60	68.3468	68.1100	68.3468	17,027.00
07/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6516	7	7	7	0.00
07/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6562	7	7	7	0.00
07/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6608	7	7	7	0.00
07/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	278	0	0	0	0.00
07/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	273	0	0	0	0.00
07/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	268	0	0	0	0.00
07/02/2022	R214 On 04-August-22			Bond Future	10.76	69.1972	68.9573	69.1972	1,337.00
07/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3203	3	3	3	0.00
07/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3237	3	3	3	0.00
07/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3271	3	3	3	0.00
07/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1961	2	2	2	0.00
07/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1939	2	2	2	0.00
07/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1984	2	2	2	0.00
07/02/2022	R214 On 03-November-22			Bond Future	10.90	66.9006	66.6570	66.9006	0.00
07/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4504	5	5	5	0.00
07/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4468	5	4	5	0.00
07/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4433	5	4	5	0.00
07/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1941	2	2	2	0.00
07/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1959	2	2	2	0.00
07/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1977	2	2	2	0.00
07/02/2022	R214 On 02-February-23			Bond Future	11.04	67.8800	67.6327	67.8800	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
07/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3612	4	4	4	0.00
07/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3554	4	4	4	0.00
07/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3583	4	4	4	0.00
07/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3375	3	3	3	0.00
07/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3401	3	3	3	0.00
07/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3348	3	3	3	0.00
07/02/2022	R248 On 03-February-22			Bond Future	10.37	89.4191	89.4191	89.4191	0.00
07/02/2022	R248 On 05-May-22			Bond Future	10.57	85.8297	85.6455	85.8297	191,775.00
07/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8841	9	9	9	0.00
07/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8726	9	9	9	0.00
07/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8783	9	9	9	0.00
07/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	295	0	0	0	0.00
07/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	285	0	0	0	0.00
07/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	290	0	0	0	0.00
07/02/2022	R248 On 04-August-22			Bond Future	10.73	86.8978	86.7111	86.8978	6,016.00
07/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4293	4	4	4	0.00
07/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2028	2	2	2	2,400.00
07/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	483	1	0	1	2,400.00
07/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4249	4	4	4	0.00
07/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4206	4	4	4	0.00
07/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2371	2	2	2	0.00
07/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2343	2	2	2	0.00
07/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	4505	4	5	4	0.00
07/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	8713	9	9	9	0.00
07/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2316	2	2	2	0.00
07/02/2022	R248 On 03-November-22			Bond Future	10.86	83.7171	83.5274	83.7171	0.00
07/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5681	6	6	6	0.00
07/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5636	6	6	6	0.00
07/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5726	6	6	6	0.00
07/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2579	3	3	3	0.00
07/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2556	3	3	3	0.00
07/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2534	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2022	R248 On 02-February-23			Bond Future	11.01	84.9427	84.7502	84.9427	0.00
07/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4579	5	5	5	0.00
07/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4542	5	5	5	0.00
07/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4616	5	5	5	0.00
07/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4103	4	4	4	0.00
07/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4168	4	4	4	0.00
07/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4135	4	4	4	0.00