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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/07/2022 TO: 08/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	2025 On 04-August-22			Bond Future	161.24	161.1819	161.2399	161.1819	10,643.00
08/07/2022	2025 On 03-November-22			Bond Future	163.70	163.6438	163.7007	163.6438	0.00
08/07/2022	2025 On 02-February-23			Bond Future	164.85	164.7970	164.8540	164.7970	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
08/07/2022	2025 On 04-May-23			Bond Future	167.91	167.8502	167.9071	167.8502	0.00
08/07/2022	2025 On 03-August-23			Bond Future	157.14	157.0523	157.1378	157.0523	0.00
08/07/2022	2029 On 04-August-22			Bond Future	117.98	117.6754	117.9823	117.6754	2,682.00
08/07/2022	2029 On 03-November-22			Bond Future	118.53	118.2241	118.5345	118.2241	0.00
08/07/2022	2029 On 02-February-23			Bond Future	120.59	120.2750	120.5898	120.2750	0.00
08/07/2022	2029 On 04-May-23			Bond Future	121.54	121.2175	121.5379	121.2175	0.00
08/07/2022	2029 On 03-August-23			Bond Future	114.97	114.6464	114.9706	114.6464	0.00
08/07/2022	2030 On 04-August-22			Bond Future	10.68	86.7615	86.6568	86.7615	91,419.00
08/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
08/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
08/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
08/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
08/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
08/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1577	2	2	2	0.00
08/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	337	0	0	0	800.00
08/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5358	5	5	5	0.00
08/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5408	5	5	5	0.00
08/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5458	5	5	5	0.00
08/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7942	8	8	8	0.00
08/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11910	12	12	12	0.00
08/07/2022	2030 On 03-November-22			Bond Future	10.89	88.0662	87.9589	88.0662	19,520.00
08/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	463	0	0	0	500.00
08/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3621	4	4	4	0.00
08/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	364	0	0	0	0.00
08/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	356	0	0	0	0.00
08/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	372	0	0	0	0.00
08/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	140	0	0	0	500.00
08/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5643	6	6	6	0.00
08/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3970	4	4	4	0.00
08/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3593	4	4	4	0.00
08/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4048	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
08/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4009	4	4	4	0.00
08/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	638	1	1	1	500.00
08/07/2022	2030 On 02-February-23			Bond Future	11.08	85.5681	85.4580	85.5681	0.00
08/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2255	2	2	2	0.00
08/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2351	2	2	2	0.00
08/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	499	1	0	1	0.00
08/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	383	0	0	0	400.00
08/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	450	0	0	0	0.00
08/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	361	0	0	0	0.00
08/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	68	0	0	0	102.00
08/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	115	0	0	0	400.00
08/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	484	1	0	1	0.00
08/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	491	1	0	1	0.00
08/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	366	0	0	0	0.00
08/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	141	0	0	0	0.00
08/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	296	0	0	0	0.00
08/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	108	0	0	0	0.00
08/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9503	9	10	9	0.00
08/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9314	9	9	9	0.00
08/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6700	7	7	7	102.00
08/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10604	10	11	10	0.00
08/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8753	9	9	9	0.00
08/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5541	5	6	5	102.00
08/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5266	5	5	5	0.00
08/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1996	2	2	2	400.00
08/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6152	6	6	6	0.00
08/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5987	6	6	6	0.00
08/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6111	6	6	6	0.00
08/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5343	5	5	5	0.00
08/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5304	5	5	5	0.00
08/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2072	2	2	2	0.00
08/07/2022	2030 On 04-May-23			Bond Future	11.26	87.1384	87.0257	87.1384	0.00
08/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3441	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
08/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4604	5	5	5	0.00
08/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5989	6	6	6	0.00
08/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	390	0	0	0	150.00
08/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1229	1	1	1	0.00
08/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1215	1	1	1	0.00
08/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2744	3	3	3	0.00
08/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	651	1	1	1	1,080.00
08/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1068	1	1	1	500.00
08/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1201	1	1	1	0.00
08/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	437	0	0	0	500.00
08/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	500	1	1	1	400.00
08/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	180	0	0	0	400.00
08/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10187	10	10	10	0.00
08/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6989	7	7	7	0.00
08/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7431	7	7	7	0.00
08/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4377	4	4	4	0.00
08/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7800	8	8	8	0.00
08/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4683	5	5	5	0.00
08/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6138	6	6	6	0.00
08/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2424	2	2	2	150.00
08/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4347	4	4	4	0.00
08/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4317	4	4	4	0.00
08/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1019	1	1	1	500.00
08/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1438	1	1	1	1,080.00
08/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1969	2	2	2	400.00
08/07/2022	2030 On 03-August-23			Bond Future	13.12	78.3785	78.2876	78.3785	0.00
08/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	567	1	1	1	0.00
08/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	2096	2	2	2	0.00
08/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	137	0	0	0	1,012.00
08/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	552	1	1	1	0.00
08/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	559	1	1	1	0.00
08/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	7395	7	7	7	0.00
08/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	7329	7	7	7	0.00

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08/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	4049	4	4	4	1,012.00
08/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	10907	11	11	11	0.00
08/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	7362	7	7	7	0.00
08/07/2022	2032 On 04-August-22			Bond Future	11.13	86.3121	86.1940	86.3121	97,972.00
08/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3878	4	4	4	0.00
08/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	144	0	0	0	0.00
08/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	584	1	1	1	0.00
08/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2596	3	3	3	0.00
08/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	2	0	0	0	0.00
08/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	36	0	0	0	900.00
08/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	2	0	0	0	0.00
08/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
08/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
08/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
08/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	2	0	0	0	0.00
08/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
08/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
08/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12182	12	12	12	0.00
08/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4972	5	5	5	0.00
08/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	7696	8	8	8	0.00
08/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4917	5	5	5	0.00
08/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9575	9	10	9	0.00
08/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5530	5	6	5	0.00
08/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3358	3	3	3	0.00
08/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7234	7	7	7	0.00
08/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4861	5	5	5	0.00
08/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	214	0	0	0	800.00
08/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1249	1	1	1	7,500.00
08/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2389	2	2	2	7,500.00
08/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	77	0	0	0	0.00
08/07/2022	2032 On 03-November-22			Bond Future	11.33	83.4579	83.3370	83.4579	76,057.00
08/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2487	3	2	3	0.00

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08/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5171	5	5	5	0.00
08/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	421	0	0	0	0.00
08/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	532	1	1	1	0.00
08/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	544	1	1	1	750.00
08/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	164	0	0	0	500.00
08/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	17	0	0	0	500.00
08/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	126	0	0	0	0.00
08/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	10	0	0	0	180.00
08/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	353	0	0	0	0.00
08/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	73	0	0	0	750.00
08/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	12	0	0	0	454.00
08/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	144	0	0	0	0.00
08/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6285	6	6	6	180.00
08/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10125	10	10	10	0.00
08/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10706	11	11	11	0.00
08/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7549	7	8	7	0.00
08/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6543	6	7	6	454.00
08/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10999	11	11	11	0.00
08/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4396	4	4	4	180.00
08/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4702	5	5	5	454.00
08/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	6031	6	6	6	0.00
08/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3936	4	4	4	0.00
08/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3976	4	4	4	0.00
08/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	501	0	1	0	750.00
08/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1394	1	1	1	500.00
08/07/2022	2032 On 02-February-23			Bond Future	11.51	84.8883	84.7645	84.8883	0.00
08/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3425	4	3	4	0.00
08/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6533	7	7	7	0.00
08/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	518	1	1	1	0.00
08/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	526	1	1	1	0.00
08/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	70	0	0	0	454.00
08/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	362	0	0	0	0.00
08/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	99	0	0	0	500.00

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08/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	238	0	0	0	750.00
08/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2981	3	3	3	0.00
08/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	534	1	1	1	0.00
08/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	623	1	1	1	0.00
08/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	825	1	1	1	750.00
08/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	400	0	0	0	500.00
08/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	7034	7	7	7	0.00
08/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	5073	5	5	5	0.00
08/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5761	6	6	6	454.00
08/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6203	6	6	6	0.00
08/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2126	2	2	2	0.00
08/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8511	8	9	8	0.00
08/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10907	11	11	11	0.00
08/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7320	7	7	7	454.00
08/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11802	12	12	12	0.00
08/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6248	6	6	6	0.00
08/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6293	6	6	6	0.00
08/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	795	1	1	1	750.00
08/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1854	2	2	2	500.00
08/07/2022	2032 On 04-May-23			Bond Future	11.69	82.2868	82.1602	82.2868	0.00
08/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1303	1	1	1	0.00
08/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1319	1	1	1	0.00
08/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1334	1	1	1	0.00
08/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5234	5	5	5	0.00
08/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5269	5	5	5	0.00
08/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5304	5	5	5	0.00
08/07/2022	2032 On 03-August-23			Bond Future	13.26	77.6922	77.5873	77.6922	0.00
08/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	934	1	1	1	0.00
08/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	945	1	1	1	0.00
08/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	956	1	1	1	0.00
08/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	7496	7	7	7	0.00
08/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	7531	7	8	7	0.00
08/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	7566	7	8	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
08/07/2022	2033 On 04-August-22			Bond Future	111.05	110.9836	111.0525	110.9836	9,068.00
08/07/2022	2033 On 03-November-22			Bond Future	111.41	111.3455	111.4140	111.3455	0.00
08/07/2022	2033 On 02-February-23			Bond Future	113.35	113.2769	113.3455	113.2769	0.00
08/07/2022	2033 On 04-May-23			Bond Future	114.07	114.0046	114.0741	114.0046	0.00
08/07/2022	2033 On 03-August-23			Bond Future	107.91	107.8294	107.9150	107.8294	0.00
08/07/2022	2037 On 04-August-22			Bond Future	11.59	78.8136	78.7976	78.8136	140,356.00
08/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
08/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	41	0	0	0	0.00
08/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	237	0	0	0	1,050.00
08/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	581	1	1	1	0.00
08/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	35	0	0	0	0.00
08/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	38	0	0	0	0.00
08/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2393	2	2	2	0.00
08/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	332	0	0	0	1,050.00
08/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	4126	4	4	4	0.00
08/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4246	4	4	4	0.00
08/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1564	2	2	2	50.00
08/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2476	2	2	2	0.00
08/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9393	9	9	9	0.00
08/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4186	4	4	4	50.00
08/07/2022	2037 On 03-November-22			Bond Future	11.77	79.9990	79.9818	79.9990	2,000.00
08/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	947	1	1	1	0.00
08/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	986	1	1	1	0.00
08/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	967	1	1	1	0.00
08/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3613	4	4	4	0.00
08/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3654	4	4	4	0.00
08/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3574	4	4	4	0.00
08/07/2022	2037 On 02-February-23			Bond Future	11.93	77.1126	77.0943	77.1126	0.00
08/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	894	1	1	1	0.00
08/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	865	1	1	1	0.00
08/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	880	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
08/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6060	6	6	6	0.00
08/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6106	6	6	6	0.00
08/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6014	6	6	6	0.00
08/07/2022	2037 On 04-May-23			Bond Future	12.09	78.5287	78.5095	78.5287	0.00
08/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1672	2	2	2	0.00
08/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1635	2	2	2	0.00
08/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1653	2	2	2	0.00
08/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	6057	6	6	6	0.00
08/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	6097	6	6	6	0.00
08/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	6017	6	6	6	0.00
08/07/2022	2037 On 03-August-23			Bond Future	13.40	69.9640	69.9603	69.9640	0.00
08/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	1399	1	1	1	0.00
08/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	1370	1	1	1	0.00
08/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	1384	1	1	1	0.00
08/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	7797	8	8	8	0.00
08/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	7836	8	8	8	0.00
08/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	7758	8	8	8	0.00
08/07/2022	2038 On 04-August-22			Bond Future	124.20	124.4160	124.2027	124.4160	4,802.00
08/07/2022	2038 On 03-November-22			Bond Future	126.10	126.3164	126.0984	126.3164	70.00
08/07/2022	2038 On 02-February-23			Bond Future	126.39	126.6119	126.3896	126.6119	0.00
08/07/2022	2038 On 04-May-23			Bond Future	128.73	128.9584	128.7311	128.9584	0.00
08/07/2022	2038 On 03-August-23			Bond Future	119.83	120.0186	119.8289	120.0186	0.00
08/07/2022	2040 On 04-August-22			Bond Future	11.68	80.3678	80.4447	80.3678	126,980.00
08/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
08/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	3	0	0	0	460.00
08/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	49	0	0	0	0.00
08/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	52	0	0	0	0.00
08/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3524	3	4	3	0.00
08/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	56	0	0	0	0.00
08/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	4131	4	4	4	0.00
08/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	167	0	0	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	13957	14	14	14	0.00
08/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	4194	4	4	4	0.00
08/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	4258	4	4	4	0.00
08/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	6480	7	6	7	0.00
08/07/2022	2040 On 03-November-22			Bond Future	11.85	81.5766	81.6535	81.5766	4,465.00
08/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1299	1	1	1	1,500.00
08/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	246	0	0	0	1,500.00
08/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1094	1	1	1	0.00
08/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	4879	5	5	5	0.00
08/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1052	1	1	1	0.00
08/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1073	1	1	1	0.00
08/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	184	0	0	0	1,100.00
08/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	701	1	1	1	1,100.00
08/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4824	5	5	5	0.00
08/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3856	4	4	4	0.00
08/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7696	8	8	8	0.00
08/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	7064	7	7	7	0.00
08/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	992	1	1	1	1,100.00
08/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3942	4	4	4	0.00
08/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3899	4	4	4	0.00
08/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3487	4	3	4	0.00
08/07/2022	2040 On 02-February-23			Bond Future	12.01	78.4669	78.5444	78.4669	0.00
08/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	933	1	1	1	0.00
08/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	948	1	1	1	0.00
08/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	189	0	0	0	400.00
08/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	178	0	0	0	0.00
08/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3880	4	4	4	0.00
08/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3986	4	4	4	0.00
08/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	964	1	1	1	0.00
08/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	704	1	1	1	0.00
08/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	739	1	1	1	400.00
08/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7402	7	7	7	0.00
08/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6560	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
08/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2488	3	2	3	400.00
08/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2555	3	3	3	0.00
08/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	12359	12	12	12	0.00
08/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	12148	12	12	12	0.00
08/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7570	8	8	8	0.00
08/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6610	7	7	7	0.00
08/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6661	7	7	7	0.00
08/07/2022	2040 On 04-May-23			Bond Future	12.17	79.9082	79.9865	79.9082	0.00
08/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	8437	8	8	8	0.00
08/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1822	2	2	2	0.00
08/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1948	2	2	2	500.00
08/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	809	1	1	1	500.00
08/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1024	1	1	1	400.00
08/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1801	2	2	2	0.00
08/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	371	0	0	0	400.00
08/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5862	6	6	6	0.00
08/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1842	2	2	2	0.00
08/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6313	6	6	6	0.00
08/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9913	10	10	10	0.00
08/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2423	2	2	2	400.00
08/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1513	2	2	2	500.00
08/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6398	6	6	6	0.00
08/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8831	9	9	9	0.00
08/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	6102	6	6	6	0.00
08/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6355	6	6	6	0.00
08/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	13477	14	13	14	0.00
08/07/2022	2040 On 03-August-23			Bond Future	13.43	71.0108	71.0998	71.0108	0.00
08/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	1629	2	2	2	0.00
08/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	1612	2	2	2	0.00
08/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	1645	2	2	2	0.00
08/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	8060	8	8	8	0.00
08/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	8142	8	8	8	0.00
08/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	8101	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2022	2044 On 04-August-22			Bond Future	11.68	77.4028	77.3204	77.4028	91,480.00
08/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	77	0	0	0	0.00
08/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	67	0	0	0	0.00
08/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	72	0	0	0	0.00
08/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3962	4	4	4	0.00
08/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	4025	4	4	4	0.00
08/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3898	4	4	4	0.00
08/07/2022	2044 On 03-November-22			Bond Future	11.85	78.5670	78.4824	78.5670	0.00
08/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1099	1	1	1	0.00
08/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1077	1	1	1	0.00
08/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1121	1	1	1	0.00
08/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	139	0	0	0	1,600.00
08/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	894	1	1	1	1,600.00
08/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	4381	4	4	4	0.00
08/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	8502	8	9	8	0.00
08/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3884	4	4	4	0.00
08/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3928	4	4	4	0.00
08/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3971	4	4	4	0.00
08/07/2022	2044 On 02-February-23			Bond Future	12.00	75.5310	75.4442	75.5310	0.00
08/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1062	1	1	1	0.00
08/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1045	1	1	1	0.00
08/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1028	1	1	1	0.00
08/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6501	6	7	6	0.00
08/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6450	6	6	6	0.00
08/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	6400	6	6	6	0.00
08/07/2022	2044 On 04-May-23			Bond Future	12.14	76.9183	76.8294	76.9183	0.00
08/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1911	2	2	2	0.00
08/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1890	2	2	2	0.00
08/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1868	2	2	2	0.00
08/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6402	6	6	6	0.00
08/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	6358	6	6	6	0.00
08/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	6314	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
08/07/2022	2044 On 03-August-23			Bond Future	13.34	68.3088	68.2389	68.3088	0.00
08/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	1698	2	2	2	0.00
08/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	1681	2	2	2	0.00
08/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	1664	2	2	2	0.00
08/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	8126	8	8	8	0.00
08/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	8085	8	8	8	0.00
08/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	8043	8	8	8	0.00
08/07/2022	2046 On 04-August-22			Bond Future	111.92	112.6333	111.9198	112.6333	18,248.00
08/07/2022	2046 On 03-November-22			Bond Future	111.67	112.3917	111.6664	112.3917	1,626.00
08/07/2022	2046 On 02-February-23			Bond Future	113.60	114.3421	113.6031	114.3421	0.00
08/07/2022	2046 On 04-May-23			Bond Future	113.69	114.4412	113.6887	114.4412	0.00
08/07/2022	2046 On 03-August-23			Bond Future	107.50	108.1891	107.4969	108.1891	0.00
08/07/2022	2050 On 04-August-22			Bond Future	113.28	113.0554	113.2793	113.0554	12,697.00
08/07/2022	2050 On 03-November-22			Bond Future	115.01	114.7820	115.0079	114.7820	60.00
08/07/2022	2050 On 02-February-23			Bond Future	114.90	114.6673	114.8973	114.6673	0.00
08/07/2022	2050 On 04-May-23			Bond Future	117.03	116.7926	117.0259	116.7926	0.00
08/07/2022	2050 On 03-August-23			Bond Future	108.56	108.3119	108.5556	108.3119	19.00
08/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	AL37 On 04-August-22			Index Future	811.64	811.9880	811.6420	811.9880	0.00
08/07/2022	AL37 On 03-November-22			Index Future	823.95	824.3120	823.9510	824.3120	0.00
08/07/2022	AL37 On 02-February-23			Index Future	838.03	838.4080	838.0330	838.4080	0.00
08/07/2022	AL37 On 04-May-23			Index Future	853.35	853.7360	853.3480	853.7360	0.00
08/07/2022	AL37 On 03-August-23			Index Future	853.35	853.7360	853.3480	853.7360	0.00
08/07/2022	AL7T On 04-August-22			Index Future	909.72	910.8050	909.7210	910.8050	0.00
08/07/2022	AL7T On 03-November-22			Index Future	923.52	924.6280	923.5170	924.6280	0.00
08/07/2022	AL7T On 02-February-23			Index Future	939.30	940.4410	939.3020	940.4410	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
08/07/2022	AL7T On 04-May-23			Index Future	956.47	957.6330	956.4680	957.6330	0.00
08/07/2022	AL7T On 03-August-23			Index Future	956.47	957.6330	956.4680	957.6330	0.00
08/07/2022	ALBI On 04-August-22			Index Future	809.65	810.2330	809.6480	810.2330	138.00
08/07/2022	ALBI On 03-November-22			Index Future	821.93	822.5310	821.9260	822.5310	0.00
08/07/2022	ALBI On 02-February-23			Index Future	835.98	836.5970	835.9750	836.5970	0.00
08/07/2022	ALBI On 04-May-23			Index Future	851.25	851.8910	851.2520	851.8910	0.00
08/07/2022	ALBI On 03-August-23			Index Future	851.25	851.8910	851.2520	851.8910	0.00
08/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C202 On 07-December-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
08/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2022	ES33 On 04-August-22			Bond Future	12.41	73.8818	73.8235	73.8818	350.00
08/07/2022	ES33 On 03-November-22			Bond Future	12.64	71.2265	71.1664	71.2265	0.00
08/07/2022	ES33 On 02-February-23			Bond Future	12.87	72.4639	72.4021	72.4639	0.00
08/07/2022	ES33 On 04-May-23			Bond Future	13.07	70.0181	69.9547	70.0181	0.00
08/07/2022	ES33 On 03-August-23			Bond Future	14.61	66.0594	66.0124	66.0594	0.00
08/07/2022	ES42 On 04-August-22			Bond Future	12.82	71.6476	71.6610	71.6476	4,769.00
08/07/2022	ES42 On 03-November-22			Bond Future	13.04	68.4820	68.4947	68.4820	0.00
08/07/2022	ES42 On 02-February-23			Bond Future	13.24	69.6737	69.6860	69.6737	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
08/07/2022	ES42 On 04-May-23			Bond Future	13.43	66.7053	66.7173	66.7053	0.00
08/07/2022	ES42 On 03-August-23			Bond Future	14.78	62.8350	62.8591	62.8350	0.00
08/07/2022	GOVI On 04-August-22			GOVI	798.38	798.9900	798.3790	798.9900	1,110.00
08/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	209010	20	21	20	0.00
08/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	208910	20	21	20	0.00
08/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	208810	20	21	20	0.00
08/07/2022	GOVI On 03-November-22			GOVI	810.49	811.1170	810.4860	811.1170	0.00
08/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	99340	9	10	9	0.00
08/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	99240	9	10	9	0.00
08/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	99440	9	10	9	0.00
08/07/2022	GOVI On 02-February-23			GOVI	824.34	824.9880	824.3390	824.9880	0.00
08/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	264910	26	26	26	0.00
08/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	264810	26	26	26	0.00
08/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	265010	26	27	26	0.00
08/07/2022	GOVI On 04-May-23			GOVI	839.40	840.0700	839.4040	840.0700	0.00
08/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	134660	13	13	13	0.00
08/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	134560	13	13	13	0.00
08/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	134760	13	13	13	0.00
08/07/2022	GOVI On 03-August-23			GOVI	839.40	840.0700	839.4040	840.0700	0.00
08/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	21740	3	2	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
08/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	21940	3	2	3	0.00
08/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	21840	3	2	3	0.00
08/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2022	IGOV On 04-August-22			Index Future	311.40	311.5890	311.3960	311.5890	717.00
08/07/2022	IGOV On 03-November-22			Index Future	316.20	316.3950	316.1960	316.3950	16.00
08/07/2022	IGOV On 02-February-23			Index Future	321.68	321.8820	321.6760	321.8820	0.00
08/07/2022	IGOV On 04-May-23			Index Future	327.63	327.8400	327.6280	327.8400	0.00
08/07/2022	IGOV On 03-August-23			Index Future	327.63	327.8400	327.6280	327.8400	0.00
08/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
08/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9150	94.9250	94.9150	0.00
08/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
08/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1750	94.1850	94.1750	0.00
08/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.33	93.6500	93.6700	93.6500	0.00
08/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.45	93.5300	93.5500	93.5300	0.00
08/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.99	93.0050	93.0150	93.0050	68.00
08/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.52	92.4500	92.4800	92.4500	0.00
08/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.00	91.9950	92.0050	91.9950	0.00
08/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.19	91.8100	91.8150	91.8100	75.00
08/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.21	91.7900	91.7900	91.7900	172.00
08/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.41	91.5900	91.5950	91.5900	0.00
08/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.45	91.5250	91.5550	91.5250	0.00
08/07/2022	R023 On 04-August-22			Bond Future	6.75	103.9908	103.9658	103.9908	28,530.00
08/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	379	0	0	0	0.00
08/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	384	0	0	0	0.00
08/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	390	0	0	0	0.00
08/07/2022	R023 On 03-November-22			Bond Future	7.27	101.6350	101.6083	101.6350	0.00
08/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	2	0	0	0	0.00
08/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	2	0	0	0	0.00
08/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	2	0	0	0	0.00
08/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	311	0	0	0	0.00
08/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	314	0	0	0	0.00
08/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	308	0	0	0	0.00
08/07/2022	R035 On 04-August-22			Bond Future	11.43	87.1500	87.1048	87.1500	129,029.00
08/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	6	0	0	0	400.00
08/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	32	0	0	0	0.00
08/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	314	0	0	0	0.00
08/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4241	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
08/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
08/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
08/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	15	0	0	0	0.00
08/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	28	0	0	0	0.00
08/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	30	0	0	0	0.00
08/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4209	4	4	4	0.00
08/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4269	4	4	4	0.00
08/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4754	5	5	5	100.00
08/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9944	10	10	10	0.00
08/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5436	5	5	5	0.00
08/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	2068	2	2	2	100.00
08/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	12078	12	12	12	0.00
08/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	67	0	0	0	400.00
08/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	4150	4	4	4	0.00
08/07/2022	R035 On 03-November-22			Bond Future	11.62	83.9722	83.9253	83.9722	3,778.00
08/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	921	1	1	1	0.00
08/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	902	1	1	1	0.00
08/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	101	0	0	0	1,000.00
08/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	20	0	0	0	582.00
08/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6187	6	6	6	0.00
08/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	666	1	1	1	0.00
08/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	761	1	1	1	1,000.00
08/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	223	0	0	0	0.00
08/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	940	1	1	1	0.00
08/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3641	4	4	4	0.00
08/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6440	6	6	6	582.00
08/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4316	4	4	4	582.00
08/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	520	1	1	1	1,000.00
08/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	11095	11	11	11	0.00
08/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	8025	8	8	8	0.00
08/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3721	4	4	4	0.00
08/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3681	4	4	4	0.00
08/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	4054	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
08/07/2022	R035 On 02-February-23			Bond Future	11.80	85.4104	85.3618	85.4104	0.00
08/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3421	3	3	3	0.00
08/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8087	8	8	8	0.00
08/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1096	1	1	1	1,000.00
08/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1113	1	1	1	0.00
08/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	806	1	1	1	0.00
08/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	820	1	1	1	0.00
08/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	306	0	0	0	1,000.00
08/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	556	1	1	1	400.00
08/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3293	3	3	3	0.00
08/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	834	1	1	1	0.00
08/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	575	1	1	1	0.00
08/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	521	1	1	1	0.00
08/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	113	0	0	0	582.00
08/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	123	0	0	0	0.00
08/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	134	0	0	0	400.00
08/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11626	12	12	12	0.00
08/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	12135	12	12	12	0.00
08/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7480	7	7	7	0.00
08/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7270	7	7	7	0.00
08/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7166	7	7	7	582.00
08/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9142	9	9	9	0.00
08/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6091	6	6	6	0.00
08/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	787	1	1	1	1,000.00
08/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11879	12	12	12	0.00
08/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6137	6	6	6	0.00
08/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6183	6	6	6	0.00
08/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5300	5	5	5	582.00
08/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5342	5	5	5	0.00
08/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2423	2	2	2	400.00
08/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2511	2	3	2	0.00
08/07/2022	R035 On 04-May-23			Bond Future	11.96	82.4782	82.4281	82.4782	0.00
08/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1662	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
08/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	636	1	1	1	500.00
08/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	281	0	0	0	400.00
08/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5018	5	5	5	0.00
08/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1570	2	2	2	500.00
08/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1625	2	2	2	0.00
08/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1643	2	2	2	0.00
08/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	800	1	1	1	400.00
08/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7610	8	8	8	0.00
08/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1408	1	1	1	500.00
08/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8565	9	9	9	0.00
08/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2377	2	2	2	400.00
08/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5751	6	6	6	0.00
08/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12798	13	13	13	0.00
08/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9510	9	10	9	0.00
08/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5947	6	6	6	0.00
08/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5829	6	6	6	0.00
08/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5790	6	6	6	0.00
08/07/2022	R035 On 03-August-23			Bond Future	13.35	77.9015	77.8693	77.9015	0.00
08/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	1249	1	1	1	0.00
08/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	1263	1	1	1	0.00
08/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	1276	1	1	1	0.00
08/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	8002	8	8	8	0.00
08/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	8041	8	8	8	0.00
08/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	8081	8	8	8	0.00
08/07/2022	R186 On 04-August-22			Bond Future	9.06	106.5538	106.5075	106.5538	86,407.00
08/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
08/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
08/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2636	3	3	3	0.00
08/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	46	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3392	3	3	3	0.00
08/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3468	3	3	3	0.00
08/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3430	3	3	3	0.00
08/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8036	8	8	8	0.00
08/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4117	4	4	4	0.00
08/07/2022	R186 On 03-November-22			Bond Future	9.28	108.1550	108.1068	108.1550	12,945.00
08/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	311	0	0	0	0.00
08/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	633	1	1	1	0.00
08/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	153	0	0	0	4,310.00
08/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	305	0	0	0	0.00
08/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	298	0	0	0	0.00
08/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2909	3	3	3	0.00
08/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2880	3	3	3	0.00
08/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1903	2	2	2	4,310.00
08/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3838	4	4	4	0.00
08/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2851	3	3	3	0.00
08/07/2022	R186 On 02-February-23			Bond Future	9.46	104.7104	104.6603	104.7104	0.00
08/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	333	0	0	0	0.00
08/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	328	0	0	0	0.00
08/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	324	0	0	0	0.00
08/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4113	4	4	4	0.00
08/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4084	4	4	4	0.00
08/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4055	4	4	4	0.00
08/07/2022	R186 On 04-May-23			Bond Future	9.63	106.6304	106.5787	106.6304	0.00
08/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	786	1	1	1	0.00
08/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	776	1	1	1	0.00
08/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	796	1	1	1	0.00
08/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3274	3	3	3	0.00
08/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3296	3	3	3	0.00
08/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3252	3	3	3	0.00
08/07/2022	R186 On 03-August-23			Bond Future	12.66	95.5972	95.5669	95.5972	0.00
08/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	118	0	0	0	0.00
08/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	113	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
08/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	115	0	0	0	0.00
08/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	8041	8	8	8	0.00
08/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	8067	8	8	8	0.00
08/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	8014	8	8	8	0.00
08/07/2022	R197 On 04-August-22			Bond Future	328.51	329.6011	328.5093	329.6011	809.00
08/07/2022	R197 On 03-November-22			Bond Future	333.52	334.6347	333.5222	334.6347	6.00
08/07/2022	R197 On 02-February-23			Bond Future	330.56	331.6926	330.5631	331.6926	0.00
08/07/2022	R197 On 04-May-23			Bond Future	336.69	337.8414	336.6887	337.8414	0.00
08/07/2022	R197 On 03-August-23			Bond Future	336.81	337.3646	336.8077	337.3646	0.00
08/07/2022	R202 On 04-August-22			Bond Future	241.28	240.6843	241.2757	240.6843	6,833.00
08/07/2022	R202 On 03-November-22			Bond Future	244.96	244.3600	244.9576	244.3600	0.00
08/07/2022	R202 On 02-February-23			Bond Future	244.56	243.9524	244.5609	243.9524	0.00
08/07/2022	R202 On 04-May-23			Bond Future	249.09	248.4731	249.0912	248.4731	0.00
08/07/2022	R202 On 03-August-23			Bond Future	230.93	230.2969	230.9296	230.2969	0.00
08/07/2022	R209 On 04-August-22			Bond Future	11.44	66.8709	66.8051	66.8709	23,295.00
08/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	6	0	0	0	0.00
08/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	8	0	0	0	0.00
08/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	7	0	0	0	0.00
08/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4544	4	5	4	0.00
08/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4598	5	5	5	0.00
08/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4489	4	4	4	0.00
08/07/2022	R209 On 03-November-22			Bond Future	11.61	64.7310	64.6634	64.7310	4,520.00
08/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	628	1	1	1	0.00
08/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1548	2	2	2	0.00
08/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	159	0	0	0	0.00
08/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	600	1	1	1	0.00
08/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	34	0	0	0	3,500.00
08/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	614	1	1	1	0.00
08/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2978	3	3	3	0.00
08/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	642	1	1	1	0.00
08/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	0	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	5	0	0	0	0.00
08/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11659	12	12	12	0.00
08/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	13225	13	13	13	0.00
08/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3587	4	4	4	0.00
08/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5955	6	6	6	0.00
08/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1113	1	1	1	3,500.00
08/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3663	4	4	4	0.00
08/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8677	9	9	9	6,000.00
08/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3702	4	4	4	7,000.00
08/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2099	2	2	2	0.00
08/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3625	4	4	4	0.00
08/07/2022	R209 On 02-February-23			Bond Future	11.77	65.8404	65.7710	65.8404	0.00
08/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	663	1	1	1	0.00
08/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	640	1	1	1	0.00
08/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	651	1	1	1	0.00
08/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5551	6	6	6	0.00
08/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5635	6	6	6	0.00
08/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5592	6	6	6	0.00
08/07/2022	R209 On 04-May-23			Bond Future	11.91	63.8976	63.8264	63.8976	0.00
08/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1342	1	1	1	0.00
08/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1311	1	1	1	0.00
08/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1326	1	1	1	0.00
08/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5310	5	5	5	0.00
08/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5346	5	5	5	0.00
08/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5274	5	5	5	0.00
08/07/2022	R209 On 03-August-23			Bond Future	13.13	60.3344	60.2787	60.3344	0.00
08/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	1277	1	1	1	0.00
08/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	1251	1	1	1	0.00
08/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	1264	1	1	1	0.00
08/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	6494	6	6	6	0.00
08/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	6561	7	7	7	0.00
08/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	6528	6	7	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
08/07/2022	R210 On 04-August-22			Bond Future	220.56	220.5898	220.5596	220.5898	1,068.00
08/07/2022	R210 On 03-November-22			Bond Future	220.95	220.9849	220.9522	220.9849	0.00
08/07/2022	R210 On 02-February-23			Bond Future	224.78	224.8191	224.7838	224.8191	0.00
08/07/2022	R210 On 04-May-23			Bond Future	225.89	225.9223	225.8863	225.9223	0.00
08/07/2022	R210 On 03-August-23			Bond Future	213.64	213.6354	213.6405	213.6354	0.00
08/07/2022	R213 On 04-August-22			Bond Future	10.98	81.4549	81.3718	81.4549	31,205.00
08/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5241	5	5	5	0.00
08/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5342	5	5	5	0.00
08/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5291	5	5	5	0.00
08/07/2022	R213 On 03-November-22			Bond Future	11.18	79.1396	79.0543	79.1396	0.00
08/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	370	0	0	0	0.00
08/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	136	0	0	0	0.00
08/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	223	0	0	0	0.00
08/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	12	0	0	0	200.00
08/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	96	0	0	0	0.00
08/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	361	0	0	0	0.00
08/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	353	0	0	0	0.00
08/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	344	0	0	0	0.00
08/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	15	0	0	0	476.00
08/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9741	10	10	10	0.00
08/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4134	4	4	4	200.00
08/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4095	4	4	4	0.00
08/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4055	4	4	4	0.00
08/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6487	6	6	6	476.00
08/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10055	10	10	10	0.00
08/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4885	5	5	5	476.00
08/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5830	6	6	6	200.00
08/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4016	4	4	4	0.00
08/07/2022	R213 On 02-February-23			Bond Future	11.37	80.4947	80.4071	80.4947	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
08/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	647	1	1	1	912.00
08/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	457	0	0	0	0.00
08/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	450	0	0	0	0.00
08/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	72	0	0	0	476.00
08/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4591	5	5	5	0.00
08/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	330	0	0	0	0.00
08/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	464	0	0	0	0.00
08/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	567	1	1	1	0.00
08/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5231	5	5	5	476.00
08/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1058	1	1	1	912.00
08/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5740	6	6	6	0.00
08/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4933	5	5	5	0.00
08/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10628	11	11	11	0.00
08/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6625	7	7	7	476.00
08/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5781	6	6	6	0.00
08/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5699	6	6	6	0.00
08/07/2022	R213 On 04-May-23			Bond Future	11.54	78.4220	78.3323	78.4220	0.00
08/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1199	1	1	1	0.00
08/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1186	1	1	1	0.00
08/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1213	1	1	1	0.00
08/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4705	5	5	5	0.00
08/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4768	5	5	5	0.00
08/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4737	5	5	5	0.00
08/07/2022	R213 On 03-August-23			Bond Future	13.18	74.1059	74.0351	74.1059	0.00
08/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	762	1	1	1	0.00
08/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	753	1	1	1	0.00
08/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	771	1	1	1	0.00
08/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	6942	7	7	7	0.00
08/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	6975	7	7	7	0.00
08/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	6910	7	7	7	0.00
08/07/2022	R214 On 04-August-22			Bond Future	11.66	64.0339	64.0440	64.0339	84,010.00
08/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	31	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
08/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	33	0	0	0	0.00
08/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	35	0	0	0	0.00
08/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	3671	4	4	4	0.00
08/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3617	4	4	4	0.00
08/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	3725	4	4	4	0.00
08/07/2022	R214 On 03-November-22			Bond Future	11.82	61.7096	61.7191	61.7096	80.00
08/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	873	1	1	1	0.00
08/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	856	1	1	1	0.00
08/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	839	1	1	1	0.00
08/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3248	3	3	3	0.00
08/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3285	3	3	3	0.00
08/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3321	3	3	3	0.00
08/07/2022	R214 On 02-February-23			Bond Future	11.97	62.7664	62.7755	62.7664	0.00
08/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	809	1	1	1	0.00
08/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	782	1	1	1	0.00
08/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	795	1	1	1	0.00
08/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	5444	5	5	5	0.00
08/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5487	5	5	5	0.00
08/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	5402	5	5	5	0.00
08/07/2022	R214 On 04-May-23			Bond Future	12.10	60.6228	60.6317	60.6228	0.00
08/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1582	2	2	2	0.00
08/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1547	2	2	2	0.00
08/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1564	2	2	2	0.00
08/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5292	5	5	5	0.00
08/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	5328	5	5	5	0.00
08/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5256	5	5	5	0.00
08/07/2022	R214 On 03-August-23			Bond Future	13.24	57.2595	57.2790	57.2595	0.00
08/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	1489	1	1	1	0.00
08/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	1474	1	1	1	0.00
08/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	1459	1	1	1	0.00
08/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	6418	6	6	6	0.00
08/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	6385	6	6	6	0.00
08/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	6351	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
08/07/2022	R248 On 04-August-22			Bond Future	11.64	80.5294	80.4116	80.5294	213,341.00
08/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
08/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	58	0	0	0	1,200.00
08/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
08/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	28	0	0	0	1,700.00
08/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
08/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	54	0	0	0	0.00
08/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	51	0	0	0	0.00
08/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	4515	4	5	4	0.00
08/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	4448	4	4	4	0.00
08/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8777	9	9	9	0.00
08/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	5065	5	5	5	0.00
08/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	4381	4	4	4	50.00
08/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	9560	9	10	9	0.00
08/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	14530	14	15	14	0.00
08/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	10356	10	10	10	0.00
08/07/2022	R248 On 03-November-22			Bond Future	11.80	77.3153	77.1948	77.3153	0.00
08/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1000	1	1	1	0.00
08/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	979	1	1	1	0.00
08/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1021	1	1	1	0.00
08/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	4255	4	4	4	0.00
08/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	4208	4	4	4	0.00
08/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	4161	4	4	4	0.00
08/07/2022	R248 On 02-February-23			Bond Future	11.95	78.6396	78.5162	78.6396	0.00
08/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	980	1	1	1	0.00
08/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	963	1	1	1	0.00
08/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	996	1	1	1	0.00
08/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6716	7	7	7	0.00
08/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6823	7	7	7	0.00
08/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6770	7	7	7	0.00
08/07/2022	R248 On 04-May-23			Bond Future	12.09	75.6470	75.5208	75.6470	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
08/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1897	2	2	2	0.00
08/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1875	2	2	2	0.00
08/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1918	2	2	2	0.00
08/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6607	7	7	7	0.00
08/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6698	7	7	7	0.00
08/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6652	7	7	7	0.00
08/07/2022	R248 On 03-August-23			Bond Future	13.25	71.4343	71.3288	71.4343	0.00
08/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	1742	2	2	2	0.00
08/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	1725	2	2	2	0.00
08/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	1760	2	2	2	0.00
08/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	8045	8	8	8	0.00
08/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	8129	8	8	8	0.00
08/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	8087	8	8	8	0.00