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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/12/2022 TO: 08/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	2025 On 02-February-23			Bond Future	165.54	165.7759	165.5405	165.7759	6,260.00
08/12/2022	2025 On 04-May-23			Bond Future	168.83	169.0711	168.8300	169.0711	0.00
08/12/2022	2025 On 03-August-23			Bond Future	170.59	170.8389	170.5928	170.8389	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
08/12/2022	2025 On 02-November-23			Bond Future	174.22	174.4725	174.2208	174.4725	0.00
08/12/2022	2025 On 01-February-24			Bond Future	175.98	176.2303	175.9751	176.2303	0.00
08/12/2022	2029 On 02-February-23			Bond Future	117.51	117.3480	117.5121	117.3480	1,496.00
08/12/2022	2029 On 04-May-23			Bond Future	118.55	118.3852	118.5521	118.3852	0.00
08/12/2022	2029 On 03-August-23			Bond Future	121.02	120.8464	121.0163	120.8464	0.00
08/12/2022	2029 On 02-November-23			Bond Future	122.26	122.0856	122.2594	122.0856	0.00
08/12/2022	2029 On 01-February-24			Bond Future	124.74	124.5666	124.7443	124.5666	0.00
08/12/2022	2030 On 02-February-23			Bond Future	10.48	87.6583	88.0802	87.6583	95,078.00
08/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	5	0	0	0	102.00
08/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	18	0	0	0	388.00
08/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	4874	5	5	5	5,000.00
08/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	3302	3	3	3	0.00
08/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	3442	3	3	3	0.00
08/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	455	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	259	0	0	0	388.00
08/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	370	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	225	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	15	0	0	0	0.00
08/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	4128	4	4	4	5,000.00
08/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	429	0	0	0	0.00
08/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	442	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	233	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	29	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	147	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	3929	4	4	4	102.00
08/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	6018	6	6	6	0.00
08/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	2839	3	3	3	102.00
08/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	2600	3	3	3	0.00
08/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	340	0	0	0	0.00
08/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	6788	7	7	7	0.00
08/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	6594	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
08/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	465	1	0	1	388.00
08/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	7919	8	8	8	0.00
08/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	3394	4	3	4	0.00
08/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	3241	4	3	4	0.00
08/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	3355	4	3	4	0.00
08/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	2667	3	3	3	0.00
08/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	2633	3	3	3	0.00
08/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	496	1	0	1	0.00
08/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	244	0	0	0	0.00
08/12/2022	2030 On 04-May-23			Bond Future	10.61	89.3803	89.8099	89.3803	0.00
08/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	8468	8	8	8	0.00
08/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	5300	5	5	5	0.00
08/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	6666	6	7	6	0.00
08/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	8227	8	8	8	0.00
08/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2344	2	2	2	0.00
08/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	854	1	1	1	150.00
08/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2593	2	3	2	350.00
08/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	4440	4	4	4	0.00
08/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2091	2	2	2	479.00
08/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2300	2	2	2	0.00
08/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2322	2	2	2	0.00
08/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	940	1	1	1	479.00
08/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1058	1	1	1	388.00
08/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1359	1	1	1	1,080.00
08/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	462	0	0	0	388.00
08/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	7685	8	8	8	0.00
08/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	5481	6	5	6	0.00
08/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	4062	4	4	4	0.00
08/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	4763	5	5	5	0.00
08/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	5150	5	5	5	0.00
08/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2670	3	3	3	0.00
08/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2692	3	3	3	0.00
08/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2922	3	3	3	0.00

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08/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1336	1	1	1	150.00
08/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2418	3	2	3	0.00
08/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2648	3	3	3	0.00
08/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	473	1	0	1	479.00
08/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	716	1	1	1	1,080.00
08/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1043	1	1	1	388.00
08/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	444	1	0	1	350.00
08/12/2022	2030 On 03-August-23			Bond Future	10.73	87.2109	87.6490	87.2109	0.00
08/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	8285	8	8	8	0.00
08/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	4595	4	5	4	0.00
08/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	9246	9	9	9	0.00
08/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	4540	4	5	4	0.00
08/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2356	2	2	2	1,012.00
08/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2855	3	3	3	350.00
08/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	4568	4	5	4	0.00
08/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1995	2	2	2	0.00
08/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	3198	3	3	3	0.00
08/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	2022	2	2	2	0.00
08/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	719	1	1	1	350.00
08/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3765	4	4	4	0.00
08/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	877	1	1	1	1,012.00
08/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	2009	2	2	2	0.00
08/12/2022	2030 On 02-November-23			Bond Future	10.84	89.0479	89.4951	89.0479	0.00
08/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3107	3	3	3	0.00
08/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3085	3	3	3	0.00
08/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3064	3	3	3	0.00
08/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	3230	3	3	3	0.00
08/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	3211	3	3	3	0.00
08/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	3192	3	3	3	0.00
08/12/2022	2030 On 01-February-24			Bond Future	10.98	86.8314	87.2878	86.8314	0.00
08/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4188	4	4	4	0.00
08/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4164	4	4	4	0.00
08/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4211	4	4	4	0.00

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08/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2706	3	3	3	0.00
08/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2735	3	3	3	0.00
08/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2721	3	3	3	0.00
08/12/2022	2032 On 02-February-23			Bond Future	11.04	86.6955	87.1180	86.6955	111,927.00
08/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	5	0	0	0	454.00
08/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	8205	8	8	8	0.00
08/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	4416	4	4	4	0.00
08/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	337	0	0	0	0.00
08/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	348	0	0	0	0.00
08/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	162	0	0	0	0.00
08/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	258	0	0	0	8,000.00
08/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	10	0	0	0	500.00
08/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	70	0	0	0	750.00
08/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3117	3	3	3	0.00
08/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	3828	4	4	4	0.00
08/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	486	0	0	0	0.00
08/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	759	1	1	1	750.00
08/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2937	3	3	3	0.00
08/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	196	0	0	0	500.00
08/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	360	0	0	0	0.00
08/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	3675	4	4	4	0.00
08/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	4477	5	4	5	0.00
08/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	893	1	1	1	8,000.00
08/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	2653	3	3	3	0.00
08/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	3271	4	3	4	454.00
08/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	620	1	1	1	0.00
08/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	828	1	1	1	8,000.00
08/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	5990	6	6	6	0.00
08/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	8465	9	8	9	0.00
08/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	4108	4	4	4	0.00
08/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	4767	5	5	5	454.00
08/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	3717	4	4	4	0.00

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08/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	3759	4	4	4	0.00
08/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	491	1	0	1	500.00
08/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	113	0	0	0	750.00
08/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	9383	10	9	10	0.00
08/12/2022	2032 On 04-May-23			Bond Future	11.17	84.2375	84.6677	84.2375	66,549.00
08/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2312	2	2	2	0.00
08/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2290	2	2	2	0.00
08/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1776	2	2	2	400.00
08/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	10695	10	11	10	0.00
08/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2335	2	2	2	0.00
08/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3566	3	4	3	400.00
08/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3726	4	4	4	0.00
08/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	454	1	0	1	400.00
08/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	4545	5	5	5	0.00
08/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3782	4	4	4	0.00
08/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3754	4	4	4	0.00
08/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2581	3	3	3	0.00
08/12/2022	2032 On 03-August-23			Bond Future	11.29	85.9704	86.4091	85.9704	2,600.00
08/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4940	5	5	5	0.00
08/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4970	5	5	5	0.00
08/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4999	5	5	5	0.00
08/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5389	5	5	5	5,000.00
08/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2505	3	3	3	0.00
08/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2717	3	3	3	0.00
08/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2734	3	3	3	0.00
08/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2751	3	3	3	0.00
08/12/2022	2032 On 02-November-23			Bond Future	11.41	83.6195	84.0673	83.6195	0.00
08/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3346	3	3	3	0.00
08/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3322	3	3	3	0.00
08/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3369	3	3	3	0.00
08/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	4159	4	4	4	0.00
08/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	4208	4	4	4	0.00
08/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	4184	4	4	4	0.00

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08/12/2022	2032 On 01-February-24			Bond Future	11.55	85.2982	85.7552	85.2982	0.00
08/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	4780	5	5	5	0.00
08/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	4753	4	5	4	0.00
08/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	4726	4	5	4	0.00
08/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3455	4	3	4	0.00
08/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3437	4	3	4	0.00
08/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3419	4	3	4	0.00
08/12/2022	2033 On 02-February-23			Bond Future	111.94	112.2969	111.9433	112.2969	7,312.00
08/12/2022	2033 On 04-May-23			Bond Future	112.78	113.1430	112.7818	113.1430	0.00
08/12/2022	2033 On 03-August-23			Bond Future	115.13	115.4950	115.1259	115.4950	0.00
08/12/2022	2033 On 02-November-23			Bond Future	116.15	116.5293	116.1528	116.5293	0.00
08/12/2022	2033 On 01-February-24			Bond Future	118.51	118.8976	118.5136	118.8976	0.00
08/12/2022	2037 On 02-February-23			Bond Future	11.65	78.5175	78.6723	78.5175	133,747.00
08/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	714	1	1	1	0.00
08/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	793	1	1	1	577.00
08/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	683	1	1	1	0.00
08/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	698	1	1	1	0.00
08/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3135	3	3	3	0.00
08/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	4300	4	4	4	0.00
08/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	4347	4	4	4	0.00
08/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	4030	4	4	4	0.00
08/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1340	1	1	1	577.00
08/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	4255	4	4	4	0.00
08/12/2022	2037 On 04-May-23			Bond Future	11.78	80.0602	80.2175	80.0602	0.00
08/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10703	11	11	11	0.00
08/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2341	2	2	2	0.00
08/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1715	2	2	2	400.00
08/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3581	4	4	4	400.00
08/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4072	4	4	4	0.00
08/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2293	2	2	2	0.00
08/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1563	2	2	2	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2317	2	2	2	0.00
08/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	5012	5	5	5	0.00
08/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	6422	7	6	7	0.00
08/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	5048	5	5	5	0.00
08/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	6085	6	6	6	0.00
08/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	813	1	1	1	400.00
08/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3575	4	4	4	0.00
08/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3177	3	3	3	703.00
08/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4977	5	5	5	0.00
08/12/2022	2037 On 03-August-23			Bond Future	11.90	77.4488	77.6091	77.4488	0.00
08/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5089	5	5	5	0.00
08/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5027	5	5	5	0.00
08/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5058	5	5	5	0.00
08/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3822	4	4	4	0.00
08/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3845	4	4	4	0.00
08/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3800	4	4	4	0.00
08/12/2022	2037 On 02-November-23			Bond Future	12.02	79.0806	79.2441	79.0806	0.00
08/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3403	3	3	3	0.00
08/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3428	3	3	3	0.00
08/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3452	3	3	3	0.00
08/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5986	6	6	6	0.00
08/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5954	6	6	6	0.00
08/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5922	6	6	6	0.00
08/12/2022	2037 On 01-February-24			Bond Future	12.15	76.4131	76.5801	76.4131	0.00
08/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5352	5	5	5	0.00
08/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5381	5	5	5	0.00
08/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5410	5	5	5	0.00
08/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4474	5	4	5	0.00
08/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4497	5	4	5	0.00
08/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4520	5	5	5	0.00
08/12/2022	2038 On 02-February-23			Bond Future	122.89	121.7838	122.8936	121.7838	4,193.00
08/12/2022	2038 On 04-May-23			Bond Future	125.34	124.2047	125.3360	124.2047	1,583.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2022	2038 On 03-August-23			Bond Future	125.98	124.8218	125.9766	124.8218	0.00
08/12/2022	2038 On 02-November-23			Bond Future	128.66	127.4770	128.6561	127.4770	0.00
08/12/2022	2038 On 01-February-24			Bond Future	129.26	128.0555	129.2604	128.0555	0.00
08/12/2022	2040 On 02-February-23			Bond Future	11.71	80.1351	80.3956	80.1351	131,788.00
08/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	67	0	0	0	0.00
08/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	73	0	0	0	388.00
08/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	787	1	1	1	0.00
08/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3565	3	4	3	0.00
08/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	770	1	1	1	0.00
08/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	524	0	1	0	0.00
08/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4259	4	4	4	0.00
08/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4386	4	4	4	0.00
08/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	804	1	1	1	0.00
08/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	928	1	1	1	563.00
08/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	563	1	1	1	388.00
08/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	5375	6	5	6	0.00
08/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	4212	4	4	4	0.00
08/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1380	1	1	1	563.00
08/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	4548	5	5	5	0.00
08/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1037	1	1	1	388.00
08/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1083	1	1	1	0.00
08/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	4647	5	5	5	0.00
08/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	4597	5	5	5	0.00
08/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	10181	10	10	10	0.00
08/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	5539	6	6	6	0.00
08/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	10397	11	10	11	0.00
08/12/2022	2040 On 04-May-23			Bond Future	11.83	81.7096	81.9747	81.7096	300.00
08/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10019	10	10	10	0.00
08/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2769	3	3	3	486.00
08/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4537	4	5	4	0.00
08/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2586	2	3	2	0.00
08/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	584	1	1	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2612	3	3	3	0.00
08/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1215	1	1	1	486.00
08/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1512	1	2	1	388.00
08/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1712	2	2	2	684.00
08/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2638	3	3	3	0.00
08/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7280	7	7	7	0.00
08/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1853	2	2	2	388.00
08/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	5120	5	5	5	0.00
08/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	8330	9	8	9	0.00
08/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1107	1	1	1	486.00
08/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	3229	3	3	3	684.00
08/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6793	7	7	7	0.00
08/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	7331	8	7	8	0.00
08/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	5157	5	5	5	0.00
08/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	11702	12	12	12	0.00
08/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	5195	5	5	5	0.00
08/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4935	5	5	5	0.00
08/12/2022	2040 On 03-August-23			Bond Future	11.95	78.8818	79.1520	78.8818	0.00
08/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5601	5	6	5	0.00
08/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5635	5	6	5	0.00
08/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5668	6	6	6	0.00
08/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4031	4	4	4	0.00
08/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4055	4	4	4	0.00
08/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4079	4	4	4	0.00
08/12/2022	2040 On 02-November-23			Bond Future	12.06	80.5438	80.8196	80.5438	0.00
08/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3746	4	4	4	0.00
08/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3694	4	4	4	0.00
08/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3720	4	4	4	0.00
08/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6569	7	7	7	0.00
08/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6497	7	6	7	0.00
08/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6533	7	7	7	0.00
08/12/2022	2040 On 01-February-24			Bond Future	12.19	77.6552	77.9368	77.6552	0.00
08/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5923	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
08/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5891	6	6	6	0.00
08/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5860	6	6	6	0.00
08/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	5050	5	5	5	0.00
08/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	5025	5	5	5	0.00
08/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	5000	5	5	5	0.00
08/12/2022	2044 On 02-February-23			Bond Future	11.66	77.3429	77.5125	77.3429	83,188.00
08/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	369	0	0	0	2,500.00
08/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2587	3	3	3	0.00
08/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	964	1	1	1	0.00
08/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	1044	1	1	1	0.00
08/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	108	0	0	0	0.00
08/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	685	1	1	1	2,500.00
08/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3524	3	4	3	0.00
08/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3135	3	3	3	0.00
08/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2415	2	2	2	1,700.00
08/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	945	1	1	1	0.00
08/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	852	1	1	1	1,700.00
08/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	926	1	1	1	0.00
08/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	4330	4	4	4	0.00
08/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	4282	4	4	4	0.00
08/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	2174	2	2	2	0.00
08/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1658	2	2	2	0.00
08/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1441	2	1	2	4,000.00
08/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	5046	5	5	5	0.00
08/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	2034	2	2	2	2,500.00
08/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	4045	4	4	4	0.00
08/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9542	10	10	10	0.00
08/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4528	5	5	5	0.00
08/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	4234	4	4	4	0.00
08/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6485	7	6	7	0.00
08/12/2022	2044 On 04-May-23			Bond Future	11.78	78.8627	79.0350	78.8627	0.00
08/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3859	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
08/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4707	5	5	5	0.00
08/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2888	3	3	3	0.00
08/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5615	6	6	6	0.00
08/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2860	3	3	3	0.00
08/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2832	3	3	3	0.00
08/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5159	5	5	5	0.00
08/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	5122	5	5	5	0.00
08/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	4025	4	4	4	4,115.00
08/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2774	3	3	3	1,500.00
08/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	5085	5	5	5	0.00
08/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3344	3	3	3	4,115.00
08/12/2022	2044 On 03-August-23			Bond Future	11.89	76.1015	76.2771	76.1015	0.00
08/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5769	6	6	6	0.00
08/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5701	6	6	6	0.00
08/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5735	6	6	6	0.00
08/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4125	4	4	4	0.00
08/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4100	4	4	4	0.00
08/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4076	4	4	4	0.00
08/12/2022	2044 On 02-November-23			Bond Future	11.99	77.7050	77.8841	77.7050	0.00
08/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4060	4	4	4	0.00
08/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4088	4	4	4	0.00
08/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4116	4	4	4	0.00
08/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6686	7	7	7	0.00
08/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6721	7	7	7	0.00
08/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6757	7	7	7	0.00
08/12/2022	2044 On 01-February-24			Bond Future	12.11	74.8845	75.0675	74.8845	0.00
08/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6231	6	6	6	0.00
08/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6263	6	6	6	0.00
08/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6295	6	6	6	0.00
08/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5220	5	5	5	0.00
08/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5245	5	5	5	0.00
08/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5271	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
08/12/2022	2046 On 02-February-23			Bond Future	109.15	107.6164	109.1513	107.6164	13,685.00
08/12/2022	2046 On 04-May-23			Bond Future	109.29	107.7204	109.2854	107.7204	4,935.00
08/12/2022	2046 On 03-August-23			Bond Future	111.56	109.9602	111.5574	109.9602	0.00
08/12/2022	2046 On 02-November-23			Bond Future	111.84	110.2077	111.8394	110.2077	0.00
08/12/2022	2046 On 01-February-24			Bond Future	114.11	112.4466	114.1117	112.4466	0.00
08/12/2022	2050 On 02-February-23			Bond Future	108.48	108.4837	108.4794	108.4837	10,717.00
08/12/2022	2050 On 04-May-23			Bond Future	110.63	110.6400	110.6349	110.6400	3,359.00
08/12/2022	2050 On 03-August-23			Bond Future	110.75	110.7547	110.7497	110.7547	0.00
08/12/2022	2050 On 02-November-23			Bond Future	113.11	113.1107	113.1052	113.1107	0.00
08/12/2022	2050 On 01-February-24			Bond Future	113.16	113.1676	113.1636	113.1676	0.00
08/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	AL37 On 02-February-23			Index Future	852.14	851.0490	852.1440	851.0490	0.00
08/12/2022	AL37 On 04-May-23			Index Future	868.87	867.7560	868.8670	867.7560	0.00
08/12/2022	AL37 On 03-August-23			Index Future	886.72	885.5900	886.7200	885.5900	0.00
08/12/2022	AL37 On 02-November-23			Index Future	905.38	904.2230	905.3750	904.2230	0.00
08/12/2022	AL37 On 01-February-24			Index Future	923.59	922.4130	923.5910	922.4130	0.00
08/12/2022	AL7T On 02-February-23			Index Future	977.51	972.9670	977.5090	972.9670	0.00
08/12/2022	AL7T On 04-May-23			Index Future	996.69	992.0680	996.6930	992.0680	0.00
08/12/2022	AL7T On 03-August-23			Index Future	1017.17	1012.4560	1017.1730	1012.4560	0.00
08/12/2022	AL7T On 02-November-23			Index Future	1038.57	1033.7580	1038.5720	1033.7580	0.00
08/12/2022	AL7T On 01-February-24			Index Future	1059.47	1054.5550	1059.4680	1054.5550	0.00
08/12/2022	ALBI On 02-February-23			Index Future	856.10	853.6020	856.1040	853.6020	111.00
08/12/2022	ALBI On 04-May-23			Index Future	872.91	870.3590	872.9050	870.3590	0.00
08/12/2022	ALBI On 03-August-23			Index Future	890.84	888.2460	890.8410	888.2460	0.00
08/12/2022	ALBI On 02-November-23			Index Future	909.58	906.9350	909.5830	906.9350	0.00
08/12/2022	ALBI On 01-February-24			Index Future	927.88	925.1800	927.8830	925.1800	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
08/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2022	ES33 On 02-February-23			Bond Future	12.44	74.1278	74.3261	74.1278	350.00
08/12/2022	ES33 On 04-May-23			Bond Future	12.61	71.8068	72.0086	71.8068	0.00
08/12/2022	ES33 On 03-August-23			Bond Future	12.77	73.3006	73.5062	73.3006	0.00
08/12/2022	ES33 On 02-November-23			Bond Future	12.93	71.0643	71.2743	71.0643	0.00
08/12/2022	ES33 On 01-February-24			Bond Future	13.13	72.5061	72.7204	72.5061	0.00
08/12/2022	ES42 On 02-February-23			Bond Future	12.63	72.5796	72.8093	72.5796	4,195.00
08/12/2022	ES42 On 04-May-23			Bond Future	12.79	69.7593	69.9932	69.7593	0.00
08/12/2022	ES42 On 03-August-23			Bond Future	12.93	71.2112	71.4498	71.2112	0.00
08/12/2022	ES42 On 02-November-23			Bond Future	13.07	68.4638	68.7073	68.4638	0.00
08/12/2022	ES42 On 01-February-24			Bond Future	13.23	69.8515	70.1001	69.8515	0.00
08/12/2022	GOVI On 02-February-23			GOVI	843.96	841.4650	843.9560	841.4650	848.00
08/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	68640	9	7	9	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
08/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	68740	9	7	9	0.00
08/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	68840	9	7	9	0.00
08/12/2022	GOVI On 04-May-23			GOVI	860.52	857.9840	860.5190	857.9840	0.00
08/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	76390	5	8	5	0.00
08/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	76590	5	8	5	0.00
08/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	76490	5	8	5	0.00
08/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 03-August-23			GOVI	878.20	875.6170	878.2000	875.6170	0.00
08/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	409700	38	41	38	0.00
08/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	409800	38	41	38	0.00
08/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	409900	38	41	38	0.00
08/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 02-November-23			GOVI	896.68	894.0400	896.6760	894.0400	0.00
08/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	108760	8	11	8	0.00
08/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	108660	8	11	8	0.00
08/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	108560	8	11	8	0.00
08/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 01-February-24			GOVI	914.72	912.0250	914.7170	912.0250	0.00
08/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	347370	32	35	32	0.00
08/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	347270	32	35	32	0.00
08/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	347170	32	35	32	0.00
08/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2022	IGOV On 02-February-23			Index Future	312.79	311.7170	312.7860	311.7170	671.00
08/12/2022	IGOV On 04-May-23			Index Future	319.00	317.9130	319.0010	317.9130	16.00
08/12/2022	IGOV On 03-August-23			Index Future	325.63	324.5200	325.6300	324.5200	0.00
08/12/2022	IGOV On 02-November-23			Index Future	332.55	331.4210	332.5540	331.4210	0.00
08/12/2022	IGOV On 01-February-24			Index Future	339.32	338.1590	339.3160	338.1590	0.00
08/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7650	92.7650	92.7650	68.00
08/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.28	92.7250	92.7250	92.7250	0.00
08/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3100	92.3200	92.3100	0.00
08/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.71	92.2750	92.2950	92.2750	0.00
08/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.85	92.1000	92.1500	92.1000	0.00
08/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.87	92.0700	92.1300	92.0700	0.00
08/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.92	92.0200	92.0800	92.0200	0.00
08/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.92	92.0150	92.0850	92.0150	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.89	92.0150	92.1150	92.0150	272.00
08/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.86	92.0300	92.1400	92.0300	0.00
08/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.84	92.0400	92.1600	92.0400	0.00
08/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.85	92.0450	92.1550	92.0450	0.00
08/12/2022	R035 On 02-February-23			Bond Future	11.49	86.9075	87.0905	86.9075	145,634.00
08/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3759	4	4	4	0.00
08/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9171	9	9	9	0.00
08/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	981	1	1	1	976.00
08/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1000	1	1	1	0.00
08/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	663	1	1	1	0.00
08/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	161	0	0	0	976.00
08/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	395	0	0	0	388.00
08/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	678	1	1	1	0.00
08/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	36	0	0	0	582.00
08/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	41	0	0	0	0.00
08/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	47	0	0	0	388.00
08/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3605	3	4	3	0.00
08/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	693	1	1	1	0.00
08/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	357	0	0	0	0.00
08/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	416	0	0	0	0.00
08/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	5277	5	5	5	582.00
08/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	7268	7	7	7	0.00
08/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	5587	6	6	6	0.00
08/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	5380	6	5	6	0.00
08/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	4221	4	4	4	0.00
08/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	142	0	0	0	976.00
08/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	9810	10	10	10	0.00
08/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	10329	11	10	11	0.00
08/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	4266	4	4	4	0.00
08/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	4312	4	4	4	0.00
08/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	3459	4	3	4	582.00
08/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	3499	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
08/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	1032	1	1	1	388.00
08/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	10069	10	10	10	0.00
08/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1094	1	1	1	0.00
08/12/2022	R035 On 04-May-23			Bond Future	11.61	84.1103	84.2963	84.1103	104,314.00
08/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2398	2	2	2	0.00
08/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	453	0	0	0	388.00
08/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	973	1	1	1	491.00
08/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6307	6	6	6	0.00
08/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2281	2	2	2	491.00
08/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2351	2	2	2	0.00
08/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2374	2	2	2	0.00
08/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1205	1	1	1	388.00
08/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9084	9	9	9	0.00
08/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1014	1	1	1	491.00
08/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	7102	7	7	7	0.00
08/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1798	2	2	2	388.00
08/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4619	5	5	5	0.00
08/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7978	8	8	8	0.00
08/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	11101	11	11	11	0.00
08/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4790	5	5	5	0.00
08/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4687	5	5	5	0.00
08/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4653	5	5	5	0.00
08/12/2022	R035 On 03-August-23			Bond Future	11.73	85.8401	86.0297	85.8401	0.00
08/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5048	5	5	5	0.00
08/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5079	5	5	5	0.00
08/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5111	5	5	5	0.00
08/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3676	4	4	4	0.00
08/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3698	4	4	4	0.00
08/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3720	4	4	4	0.00
08/12/2022	R035 On 02-November-23			Bond Future	11.85	83.1411	83.3344	83.1411	0.00
08/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3360	3	3	3	0.00
08/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3312	3	3	3	0.00
08/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3336	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
08/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5699	6	6	6	0.00
08/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5731	6	6	6	0.00
08/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5667	6	6	6	0.00
08/12/2022	R035 On 01-February-24			Bond Future	12.00	84.8105	85.0079	84.8105	0.00
08/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5301	5	5	5	0.00
08/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5360	5	5	5	0.00
08/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5331	5	5	5	0.00
08/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4359	4	4	4	0.00
08/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4381	4	4	4	0.00
08/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4337	4	4	4	0.00
08/12/2022	R186 On 02-February-23			Bond Future	8.92	106.3045	106.4474	106.3045	72,686.00
08/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	211	0	0	0	0.00
08/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	197	0	0	0	0.00
08/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	204	0	0	0	0.00
08/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	2172	2	2	2	0.00
08/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	2200	2	2	2	0.00
08/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	2145	2	2	2	0.00
08/12/2022	R186 On 04-May-23			Bond Future	9.00	108.3913	108.5364	108.3913	12,188.00
08/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1261	1	1	1	0.00
08/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1275	1	1	1	0.00
08/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1290	1	1	1	0.00
08/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1806	2	2	2	0.00
08/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1789	2	2	2	0.00
08/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1823	2	2	2	0.00
08/12/2022	R186 On 03-August-23			Bond Future	9.06	105.3135	105.4612	105.3135	0.00
08/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3055	3	3	3	0.00
08/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3096	3	3	3	0.00
08/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3075	3	3	3	0.00
08/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1106	1	1	1	0.00
08/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1114	1	1	1	0.00
08/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1098	1	1	1	0.00
08/12/2022	R186 On 02-November-23			Bond Future	9.11	107.5312	107.6818	107.5312	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
08/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4404	4	4	4	0.00
08/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2414	2	2	2	0.00
08/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2431	2	2	2	0.00
08/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2448	2	2	2	0.00
08/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2037	2	2	2	1,715.00
08/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1648	2	2	2	0.00
08/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1658	2	2	2	0.00
08/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1668	2	2	2	0.00
08/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	894	1	1	1	1,715.00
08/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1916	2	2	2	0.00
08/12/2022	R186 On 01-February-24			Bond Future	9.20	104.3859	104.5397	104.3859	0.00
08/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2502	2	3	2	0.00
08/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2470	2	2	2	0.00
08/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2486	2	2	2	0.00
08/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1700	2	2	2	0.00
08/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1718	2	2	2	0.00
08/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1709	2	2	2	0.00
08/12/2022	R197 On 02-February-23			Bond Future	329.12	329.1403	329.1178	329.1403	977.00
08/12/2022	R197 On 04-May-23			Bond Future	335.66	335.6817	335.6568	335.6817	0.00
08/12/2022	R197 On 03-August-23			Bond Future	333.55	333.5775	333.5529	333.5775	0.00
08/12/2022	R197 On 02-November-23			Bond Future	340.65	340.6734	340.6477	340.6734	0.00
08/12/2022	R202 On 02-February-23			Bond Future	241.96	240.6878	241.9629	240.6878	5,950.00
08/12/2022	R202 On 04-May-23			Bond Future	246.77	245.4710	246.7703	245.4710	0.00
08/12/2022	R202 On 03-August-23			Bond Future	247.08	245.7496	247.0761	245.7496	0.00
08/12/2022	R202 On 02-November-23			Bond Future	252.33	250.9767	252.3309	250.9767	0.00
08/12/2022	R202 On 01-February-24			Bond Future	252.51	251.1204	252.5052	251.1204	0.00
08/12/2022	R209 On 02-February-23			Bond Future	11.46	67.0341	67.2438	67.0341	25,765.00
08/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	530	0	1	0	0.00
08/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	506	0	1	0	0.00
08/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	518	0	1	0	0.00
08/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3945	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
08/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	4028	4	4	4	0.00
08/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3987	4	4	4	0.00
08/12/2022	R209 On 04-May-23			Bond Future	11.58	65.1986	65.4120	65.1986	2,635.00
08/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5758	6	6	6	0.00
08/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2821	3	3	3	1,000.00
08/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1730	2	2	2	0.00
08/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1943	2	2	2	0.00
08/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1923	2	2	2	0.00
08/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1903	2	2	2	0.00
08/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	513	0	1	0	500.00
08/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8911	9	9	9	0.00
08/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4352	4	4	4	0.00
08/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4321	4	4	4	0.00
08/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	3206	3	3	3	0.00
08/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	4289	4	4	4	0.00
08/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4644	5	5	5	6,250.00
08/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1468	2	1	2	8,500.00
08/12/2022	R209 On 03-August-23			Bond Future	11.68	66.5397	66.7573	66.5397	0.00
08/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4474	4	4	4	0.00
08/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4420	4	4	4	0.00
08/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4447	4	4	4	0.00
08/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3212	3	3	3	0.00
08/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3252	3	3	3	0.00
08/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3232	3	3	3	0.00
08/12/2022	R209 On 02-November-23			Bond Future	11.79	64.7885	65.0105	64.7885	0.00
08/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2922	3	3	3	0.00
08/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2881	3	3	3	0.00
08/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2902	3	3	3	0.00
08/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5077	5	5	5	0.00
08/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5106	5	5	5	0.00
08/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	5048	5	5	5	0.00
08/12/2022	R209 On 01-February-24			Bond Future	11.91	66.0892	66.3158	66.0892	0.00
08/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4745	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
08/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4771	5	5	5	0.00
08/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4797	5	5	5	0.00
08/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3738	4	4	4	0.00
08/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3758	4	4	4	0.00
08/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3778	4	4	4	0.00
08/12/2022	R210 On 02-February-23			Bond Future	220.03	220.0998	220.0333	220.0998	372.00
08/12/2022	R210 On 04-May-23			Bond Future	221.32	221.3896	221.3209	221.3896	0.00
08/12/2022	R210 On 03-August-23			Bond Future	225.92	225.9924	225.9215	225.9924	0.00
08/12/2022	R210 On 02-November-23			Bond Future	227.56	227.6285	227.5570	227.6285	0.00
08/12/2022	R210 On 01-February-24			Bond Future	232.18	232.2539	232.1814	232.2539	0.00
08/12/2022	R213 On 02-February-23			Bond Future	10.87	82.2690	82.6741	82.2690	38,989.00
08/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	4	0	0	0	476.00
08/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	292	0	0	0	0.00
08/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	561	0	1	0	912.00
08/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	302	0	0	0	0.00
08/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	140	0	0	0	0.00
08/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	5988	6	6	6	0.00
08/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	312	0	0	0	0.00
08/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	450	0	0	0	0.00
08/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2847	3	3	3	476.00
08/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	189	0	0	0	912.00
08/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	3318	4	3	4	0.00
08/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	2580	3	3	3	0.00
08/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	3280	4	3	4	0.00
08/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	3356	4	3	4	0.00
08/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	8293	9	8	9	0.00
08/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	4168	5	4	5	476.00
08/12/2022	R213 On 04-May-23			Bond Future	10.99	80.3321	80.7446	80.3321	0.00
08/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2085	2	2	2	0.00
08/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2065	2	2	2	0.00
08/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2104	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
08/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	3184	3	3	3	0.00
08/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	3235	3	3	3	0.00
08/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	3210	3	3	3	0.00
08/12/2022	R213 On 03-August-23			Bond Future	11.11	81.9841	82.4047	81.9841	0.00
08/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4546	4	5	4	0.00
08/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4519	4	5	4	0.00
08/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	4573	4	5	4	0.00
08/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2357	3	2	3	0.00
08/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2372	3	2	3	0.00
08/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2342	3	2	3	0.00
08/12/2022	R213 On 02-November-23			Bond Future	11.23	80.1557	80.5850	80.1557	0.00
08/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3070	3	3	3	0.00
08/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3049	3	3	3	0.00
08/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3092	3	3	3	0.00
08/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3500	4	4	4	0.00
08/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3542	4	4	4	0.00
08/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3521	4	4	4	0.00
08/12/2022	R213 On 01-February-24			Bond Future	11.38	81.7657	82.2038	81.7657	0.00
08/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4369	4	4	4	0.00
08/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4345	4	4	4	0.00
08/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4320	4	4	4	0.00
08/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	3008	3	3	3	0.00
08/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2992	3	3	3	0.00
08/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2977	3	3	3	0.00
08/12/2022	R214 On 02-February-23			Bond Future	11.55	64.6768	64.8965	64.6768	71,030.00
08/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
08/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	120	0	0	0	0.00
08/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	559	1	1	1	2,300.00
08/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2594	2	3	2	0.00
08/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	839	1	1	1	0.00
08/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1994	2	2	2	2,300.00
08/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	697	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
08/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	856	1	1	1	0.00
08/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	806	1	1	1	0.00
08/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	823	1	1	1	0.00
08/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3351	4	3	4	0.00
08/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3390	4	3	4	0.00
08/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	4098	4	4	4	0.00
08/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3671	4	4	4	0.00
08/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1733	2	2	2	0.00
08/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	3312	3	3	3	0.00
08/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	3273	3	3	3	0.00
08/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1312	1	1	1	0.00
08/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	7211	7	7	7	0.00
08/12/2022	R214 On 02-February-23		Put	Bond Future	35103	35	35	35	0.00
08/12/2022	R214 On 04-May-23			Bond Future	11.65	62.6483	62.8719	62.6483	0.00
08/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2509	2	3	2	0.00
08/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2461	2	2	2	0.00
08/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2485	2	2	2	0.00
08/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3973	4	4	4	0.00
08/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4002	4	4	4	0.00
08/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3943	4	4	4	0.00
08/12/2022	R214 On 03-August-23			Bond Future	11.75	63.9367	64.1647	63.9367	0.00
08/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5159	5	5	5	0.00
08/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5101	5	5	5	0.00
08/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5130	5	5	5	0.00
08/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3155	3	3	3	0.00
08/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3174	3	3	3	0.00
08/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3136	3	3	3	0.00
08/12/2022	R214 On 02-November-23			Bond Future	11.85	61.9824	62.2151	61.9824	0.00
08/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3362	3	3	3	0.00
08/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3317	3	3	3	0.00
08/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3339	3	3	3	0.00
08/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5330	5	5	5	0.00
08/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5360	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
08/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5300	5	5	5	0.00
08/12/2022	R214 On 01-February-24			Bond Future	11.96	63.2270	63.4644	63.2270	0.00
08/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5087	5	5	5	0.00
08/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5114	5	5	5	0.00
08/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5141	5	5	5	0.00
08/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4188	4	4	4	0.00
08/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4209	4	4	4	0.00
08/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4230	4	4	4	0.00
08/12/2022	R248 On 02-February-23			Bond Future	11.53	80.9815	81.2232	80.9815	247,673.00
08/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	207	0	0	0	0.00
08/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1069	1	1	1	0.00
08/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1091	1	1	1	0.00
08/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1158	1	1	1	0.00
08/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	944	1	1	1	2,900.00
08/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2635	3	3	3	2,900.00
08/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3005	3	3	3	0.00
08/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1113	1	1	1	0.00
08/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	4126	4	4	4	0.00
08/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	4032	4	4	4	0.00
08/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1882	2	2	2	0.00
08/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	2154	2	2	2	0.00
08/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	4520	5	5	5	0.00
08/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	4174	4	4	4	0.00
08/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	4222	4	4	4	0.00
08/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	8225	8	8	8	0.00
08/12/2022	R248 On 04-May-23			Bond Future	11.63	78.1121	78.3581	78.1121	10,943.00
08/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3074	3	3	3	0.00
08/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3044	3	3	3	0.00
08/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3104	3	3	3	0.00
08/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4955	5	5	5	0.00
08/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	5030	5	5	5	0.00
08/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4992	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
08/12/2022	R248 On 03-August-23			Bond Future	11.73	79.6811	79.9318	79.6811	0.00
08/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6272	6	6	6	0.00
08/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6236	6	6	6	0.00
08/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6308	6	6	6	0.00
08/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3990	4	4	4	0.00
08/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4037	4	4	4	0.00
08/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4013	4	4	4	0.00
08/12/2022	R248 On 02-November-23			Bond Future	11.83	76.9353	77.1912	76.9353	13,000.00
08/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4188	4	4	4	0.00
08/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4160	4	4	4	0.00
08/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4131	4	4	4	0.00
08/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6342	6	6	6	0.00
08/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6416	7	6	7	0.00
08/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6379	7	6	7	0.00
08/12/2022	R248 On 01-February-24			Bond Future	11.94	78.5169	78.7781	78.5169	0.00
08/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6374	6	6	6	0.00
08/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6340	6	6	6	0.00
08/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6306	6	6	6	0.00
08/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5072	5	5	5	0.00
08/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5046	5	5	5	0.00
08/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5020	5	5	5	0.00