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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	2025 On 03-February-22			Bond Future	155.29	155.3310	155.2899	155.3310	5,554.00
07/01/2022	2025 On 05-May-22			Bond Future	157.15	157.1946	157.1520	157.1946	164.00
07/01/2022	2025 On 04-August-22			Bond Future	157.48	157.5255	157.4821	157.5255	0.00
07/01/2022	2025 On 03-November-22			Bond Future	159.46	159.5037	159.4596	159.5037	0.00
07/01/2022	2029 On 03-February-22			Bond Future	114.10	114.2786	114.0964	114.2786	3,838.00
07/01/2022	2029 On 05-May-22			Bond Future	114.26	114.4487	114.2636	114.4487	591.00
07/01/2022	2029 On 04-August-22			Bond Future	115.68	115.8645	115.6770	115.8645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	2029 On 03-November-22			Bond Future	115.90	116.0946	115.9044	116.0946	0.00
07/01/2022	2030 On 03-February-22			Bond Future	9.44	92.0344	9.4440	92.0344	82,917.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	53	0	53	0	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2547	2	2547	2	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	6997	7	6997	7	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1379	1	1379	1	1,000.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2046	2	2046	2	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	896	1	896	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	870	1	870	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	3	0	3	0	101.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	71	0	71	0	1,000.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2127	2	2127	2	950.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	923	1	923	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	794	1	794	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	256	0	256	0	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	676	1	676	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	392	0	392	0	950.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1680	2	1680	2	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1170	1	1170	1	101.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2078	2	2078	2	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1024	1	1024	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	892	1	892	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	288	0	288	0	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	200	0	200	0	8,000.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3247	3	3247	3	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	5735	6	5735	6	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3503	4	3503	4	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	943	1	943	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	917	1	917	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	309	0	309	0	101.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	568	1	568	1	0.00
07/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	1,000.00
07/01/2022	2030 On 05-May-22			Bond Future	9.66	93.1161	9.6563	93.1161	14,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	6918	7	6918	7	0.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3536	3	3536	3	0.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	379	0	379	0	200.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	459	0	459	0	1,800.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1159	1	1159	1	0.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	23	0	23	0	200.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3571	3	3571	3	0.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3607	3	3607	3	0.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2718	3	2718	3	0.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	75	0	75	0	1,800.00
07/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	172	0	172	0	1,073.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	8162	8	8162	8	0.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4785	5	4785	5	0.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4437	5	4437	5	0.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	864	1	864	1	0.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	877	1	877	1	200.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	10452	11	10452	11	0.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	6424	7	6424	7	0.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2723	3	2723	3	1,073.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	890	1	890	1	0.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	258	0	258	0	1,800.00
07/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1250	1	1250	1	1,073.00
07/01/2022	2030 On 04-August-22			Bond Future	9.89	90.2401	9.8852	90.2401	0.00
07/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	809	1	809	1	800.00
07/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1630	2	1630	2	0.00
07/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	243	0	243	0	800.00
07/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1651	2	1651	2	0.00
07/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1671	2	1671	2	0.00
07/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	5833	6	5833	6	0.00
07/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	835	1	835	1	800.00
07/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3271	3	3271	3	0.00
07/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3301	3	3301	3	0.00
07/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	8395	9	8395	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
07/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	3330	3	3330	3	0.00
07/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	4993	5	4993	5	0.00
07/01/2022	2030 On 03-November-22			Bond Future	10.11	91.3534	10.1057	91.3534	0.00
07/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2813	3	2813	3	0.00
07/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2789	3	2789	3	0.00
07/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2837	3	2837	3	0.00
07/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2864	3	2864	3	0.00
07/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2910	3	2910	3	0.00
07/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2887	3	2887	3	0.00
07/01/2022	2032 On 03-February-22			Bond Future	9.90	92.3392	9.9014	92.3392	121,188.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4	0	4	0	198.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	23	0	23	0	97.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	284	0	284	0	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5632	5	5632	5	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5896	6	5896	6	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3249	3	3249	3	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3299	3	3299	3	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1865	2	1865	2	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2809	3	2809	3	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1002	1	1002	1	900.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1473	1	1473	1	100.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	358	0	358	0	210.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3199	3	3199	3	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4372	4	4372	4	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3150	3	3150	3	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	751	1	751	1	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	298	0	298	0	400.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	444	0	444	0	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6840	7	6840	7	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3702	4	3702	4	0.00
07/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4320	4	4320	4	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	71	0	71	0	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	116	0	116	0	210.00

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07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	8	0	8	0	210.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6077	6	6077	6	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2209	2	2209	2	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1289	1	1289	1	198.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1010	1	1010	1	900.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	177	0	177	0	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	68	0	68	0	97.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	170	0	170	0	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	158	0	158	0	198.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	229	0	229	0	400.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2028	2	2028	2	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1815	2	1815	2	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	665	1	665	1	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	480	1	480	1	97.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	164	0	164	0	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	20	0	20	0	400.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	24	0	24	0	900.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2256	2	2256	2	0.00
07/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	4640	5	4640	5	0.00
07/01/2022	2032 On 05-May-22			Bond Future	10.10	89.2781	10.1015	89.2781	20,406.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5666	6	5666	6	0.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5577	5	5577	5	0.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	780	1	780	1	780.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2279	2	2279	2	780.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2639	3	2639	3	993.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6298	6	6298	6	0.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5399	5	5399	5	0.00
07/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5621	5	5621	5	0.00
07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	544	1	544	1	0.00
07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1575	2	1575	2	0.00
07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	585	1	585	1	993.00
07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	552	1	552	1	0.00
07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	438	0	438	0	780.00

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07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1834	2	1834	2	0.00
07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	3813	4	3813	4	0.00
07/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	536	1	536	1	0.00
07/01/2022	2032 On 04-August-22			Bond Future	10.31	90.3610	10.3099	90.3610	0.00
07/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	7439	7	7439	7	0.00
07/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	8684	9	8684	9	0.00
07/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2319	2	2319	2	0.00
07/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2346	2	2346	2	0.00
07/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2374	2	2374	2	0.00
07/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1188	1	1188	1	800.00
07/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	320	0	320	0	800.00
07/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	8139	8	8139	8	0.00
07/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	4522	5	4522	5	0.00
07/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2927	3	2927	3	0.00
07/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2899	3	2899	3	0.00
07/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	521	1	521	1	0.00
07/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	695	1	695	1	800.00
07/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2871	3	2871	3	0.00
07/01/2022	2032 On 03-November-22			Bond Future	10.52	87.3285	10.5199	87.3285	0.00
07/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3553	3	3553	3	0.00
07/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2808	3	2808	3	0.00
07/01/2022	2033 On 03-February-22			Bond Future	112.48	112.4686	112.4755	112.4686	7,281.00
07/01/2022	2033 On 05-May-22			Bond Future	112.54	112.5349	112.5411	112.5349	2,121.00
07/01/2022	2033 On 04-August-22			Bond Future	113.93	113.9269	113.9331	113.9269	0.00
07/01/2022	2033 On 03-November-22			Bond Future	114.06	114.0520	114.0581	114.0520	0.00
07/01/2022	2037 On 03-February-22			Bond Future	10.64	84.2582	10.6384	84.2582	118,171.00
07/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	5239	5	5239	5	0.00
07/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	5126	5	5126	5	0.00
07/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	5183	5	5183	5	0.00
07/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	62	0	62	0	0.00
07/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	67	0	67	0	0.00
07/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	65	0	65	0	0.00
07/01/2022	2037 On 05-May-22			Bond Future	10.83	85.2486	10.8308	85.2486	11,855.00

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07/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	6633	7	6633	7	0.00
07/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	6535	6	6535	6	0.00
07/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	6584	7	6584	7	0.00
07/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	573	1	573	1	0.00
07/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	589	1	589	1	0.00
07/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	581	1	581	1	0.00
07/01/2022	2037 On 04-August-22			Bond Future	11.03	82.0268	11.0347	82.0268	0.00
07/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2642	3	2642	3	0.00
07/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3623	4	3623	4	1,050.00
07/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	4405	4	4405	4	0.00
07/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	771	1	771	1	50.00
07/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	6624	7	6624	7	0.00
07/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2582	3	2582	3	0.00
07/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2612	3	2612	3	0.00
07/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3482	4	3482	4	0.00
07/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1251	1	1251	1	1,050.00
07/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3417	3	3417	3	0.00
07/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	6853	7	6853	7	0.00
07/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	3450	3	3450	3	50.00
07/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2077	2	2077	2	50.00
07/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2551	3	2551	3	0.00
07/01/2022	2037 On 03-November-22			Bond Future	11.23	83.0390	11.2276	83.0390	0.00
07/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3791	4	3791	4	0.00
07/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3856	4	3856	4	0.00
07/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	3823	4	3823	4	0.00
07/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3330	3	3330	3	0.00
07/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3358	3	3358	3	0.00
07/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	3303	3	3303	3	0.00
07/01/2022	2038 On 03-February-22			Bond Future	127.24	128.7288	127.2415	128.7288	6,104.00
07/01/2022	2038 On 05-May-22			Bond Future	128.77	130.2733	128.7675	130.2733	677.00
07/01/2022	2038 On 04-August-22			Bond Future	128.54	130.0694	128.5447	130.0694	0.00
07/01/2022	2038 On 03-November-22			Bond Future	130.16	131.7031	130.1590	131.7031	0.00
07/01/2022	2040 On 03-February-22			Bond Future	10.72	86.3664	10.7162	86.3664	88,666.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	852	1	852	1	2,000.00
07/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	5775	6	5775	6	0.00
07/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	5835	6	5835	6	0.00
07/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	5896	6	5896	6	0.00
07/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	65	0	65	0	0.00
07/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	63	0	63	0	0.00
07/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	60	0	60	0	0.00
07/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	1678	2	1678	2	0.00
07/01/2022	2040 On 05-May-22			Bond Future	10.90	87.3817	10.9012	87.3817	8,568.00
07/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	7092	7	7092	7	0.00
07/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	7144	7	7144	7	0.00
07/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	220	0	220	0	1,200.00
07/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	13037	13	13037	13	0.00
07/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	7196	7	7196	7	0.00
07/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1441	1	1441	1	1,200.00
07/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	3764	4	3764	4	0.00
07/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	626	1	626	1	0.00
07/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	134	0	134	0	1,200.00
07/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	634	1	634	1	0.00
07/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	8182	8	8182	8	0.00
07/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	643	1	643	1	0.00
07/01/2022	2040 On 04-August-22			Bond Future	11.10	83.9354	11.0969	83.9354	0.00
07/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	8140	8	8140	8	0.00
07/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2974	3	2974	3	0.00
07/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	332	0	332	0	460.00
07/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	1950	2	1950	2	460.00
07/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3008	3	3008	3	0.00
07/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3041	3	3041	3	0.00
07/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3355	3	3355	3	0.00
07/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	10528	11	10528	11	0.00
07/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	1023	1	1023	1	460.00
07/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3389	4	3389	4	0.00
07/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	4666	5	4666	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3422	4	3422	4	0.00
07/01/2022	2040 On 03-November-22			Bond Future	11.28	84.9713	11.2815	84.9713	0.00
07/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4213	4	4213	4	0.00
07/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4142	4	4142	4	0.00
07/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4178	4	4178	4	0.00
07/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3384	4	3384	4	0.00
07/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3442	4	3442	4	0.00
07/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	3413	4	3413	4	0.00
07/01/2022	2044 On 03-February-22			Bond Future	10.77	83.0811	10.7736	83.0811	59,709.00
07/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	5733	6	5733	6	0.00
07/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	5672	5	5672	5	0.00
07/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	5611	5	5611	5	0.00
07/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	79	0	79	0	0.00
07/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	76	0	76	0	0.00
07/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	73	0	73	0	0.00
07/01/2022	2044 On 05-May-22			Bond Future	10.95	84.0578	10.9499	84.0578	5,735.00
07/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	7072	7	7072	7	0.00
07/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	6968	7	6968	7	0.00
07/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	7020	7	7020	7	0.00
07/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	682	1	682	1	0.00
07/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	691	1	691	1	0.00
07/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	673	1	673	1	0.00
07/01/2022	2044 On 04-August-22			Bond Future	11.14	80.6964	11.1361	80.6964	0.00
07/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3111	3	3111	3	0.00
07/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3042	3	3042	3	0.00
07/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3077	3	3077	3	0.00
07/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3391	3	3391	3	0.00
07/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3424	4	3424	4	0.00
07/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	3357	3	3357	3	0.00
07/01/2022	2044 On 03-November-22			Bond Future	11.31	81.6922	11.3114	81.6922	0.00
07/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4077	4	4077	4	0.00
07/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4112	4	4112	4	0.00
07/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4148	4	4148	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3499	4	3499	4	0.00
07/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3529	4	3529	4	0.00
07/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3559	4	3559	4	0.00
07/01/2022	2046 On 03-February-22			Bond Future	117.74	117.3377	117.7420	117.3377	15,506.00
07/01/2022	2046 On 05-May-22			Bond Future	117.27	116.8585	117.2670	116.8585	171.00
07/01/2022	2046 On 04-August-22			Bond Future	118.72	118.3041	118.7175	118.3041	0.00
07/01/2022	2046 On 03-November-22			Bond Future	118.28	117.8652	118.2834	117.8652	0.00
07/01/2022	2050 On 03-February-22			Bond Future	120.05	119.8161	120.0509	119.8161	9,348.00
07/01/2022	2050 On 05-May-22			Bond Future	121.49	121.2535	121.4905	121.2535	379.00
07/01/2022	2050 On 04-August-22			Bond Future	120.98	120.7380	120.9778	120.7380	0.00
07/01/2022	2050 On 03-November-22			Bond Future	122.50	122.2544	122.4970	122.2544	0.00
07/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	AL37 On 03-February-22			Index Future	810.45	808.8220	810.4540	808.8220	0.00
07/01/2022	AL37 On 05-May-22			Index Future	819.97	818.3240	819.9700	818.3240	0.00
07/01/2022	AL37 On 04-August-22			Index Future	829.81	828.1410	829.8060	828.1410	0.00
07/01/2022	AL37 On 03-November-22			Index Future	840.14	838.4520	840.1360	838.4520	0.00
07/01/2022	AL7T On 03-February-22			Index Future	929.75	927.9900	929.7510	927.9900	0.00
07/01/2022	AL7T On 05-May-22			Index Future	940.67	938.8930	940.6680	938.8930	0.00
07/01/2022	AL7T On 04-August-22			Index Future	951.95	950.1570	951.9520	950.1570	0.00
07/01/2022	AL7T On 03-November-22			Index Future	963.80	961.9860	963.8030	961.9860	0.00
07/01/2022	ALBI On 03-February-22			Index Future	824.20	822.6260	824.1960	822.6260	193.00
07/01/2022	ALBI On 05-May-22			Index Future	833.87	832.2900	833.8740	832.2900	29.00
07/01/2022	ALBI On 04-August-22			Index Future	843.88	842.2750	843.8770	842.2750	0.00
07/01/2022	ALBI On 03-November-22			Index Future	854.38	852.7620	854.3820	852.7620	0.00
07/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2022	ES33 On 03-February-22			Bond Future	11.35	78.4339	11.3480	78.4339	263.00
07/01/2022	ES33 On 05-May-22			Bond Future	11.58	75.5974	11.5830	75.5974	87.00
07/01/2022	ES33 On 04-August-22			Bond Future	11.83	76.5328	11.8283	76.5328	0.00
07/01/2022	ES33 On 03-November-22			Bond Future	12.08	73.7165	12.0774	73.7165	0.00
07/01/2022	ES42 On 03-February-22			Bond Future	11.81	77.0334	11.8059	77.0334	3,579.00
07/01/2022	ES42 On 05-May-22			Bond Future	12.03	73.6993	12.0263	73.6993	1,190.00
07/01/2022	ES42 On 04-August-22			Bond Future	12.25	74.6114	12.2499	74.6114	0.00
07/01/2022	ES42 On 03-November-22			Bond Future	12.48	71.2907	12.4776	71.2907	0.00
07/01/2022	GOVI On 03-February-22			GOVI	813.40	811.8280	813.3970	811.8280	989.00
07/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	206570	19	206570	19	0.00

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07/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	206470	19	206470	19	0.00
07/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	206370	19	206370	19	0.00
07/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 05-May-22			GOVI	822.95	821.3650	822.9480	821.3650	0.00
07/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	347180	33	347180	33	0.00
07/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	347080	33	347080	33	0.00
07/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	346980	33	346980	33	0.00
07/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 04-August-22			GOVI	832.82	831.2190	832.8200	831.2190	0.00
07/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	135600	12	135600	12	0.00
07/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	135500	12	135500	12	0.00
07/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	135400	12	135400	12	0.00
07/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 03-November-22			GOVI	843.19	841.5680	843.1880	841.5680	0.00
07/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	227580	21	227580	21	0.00
07/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	227780	21	227780	21	0.00
07/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	227680	21	227680	21	0.00
07/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2022	IGOV On 03-February-22			Index Future	309.17	309.4360	309.1670	309.4360	482.00
07/01/2022	IGOV On 05-May-22			Index Future	312.87	313.1480	312.8740	313.1480	16.00
07/01/2022	IGOV On 04-August-22			Index Future	316.70	316.9800	316.7020	316.9800	0.00
07/01/2022	IGOV On 03-November-22			Index Future	320.72	321.0010	320.7200	321.0010	0.00
07/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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07/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.92	96.0850	3.9150	96.0850	0.00
07/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.26	95.7500	4.2600	95.7500	0.00
07/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.6850	4.3250	95.6850	0.00
07/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.67	95.3300	4.6700	95.3300	0.00
07/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.74	95.2700	4.7400	95.2700	0.00
07/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.07	94.9650	5.0650	94.9650	72.00
07/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.52	94.5100	5.5200	94.5100	0.00
07/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.08	93.9250	6.0750	93.9250	68.00
07/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.35	93.6550	6.3450	93.6550	0.00
07/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.66	93.3200	6.6600	93.3200	0.00
07/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.86	93.1250	6.8600	93.1250	75.00
07/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.05	92.9850	7.0450	92.9850	0.00
07/01/2022	R023 On 03-February-22			Bond Future	5.18	106.0736	5.1751	106.0736	16,417.00
07/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	68	0	68	0	0.00
07/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	71	0	71	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	76	0	76	0	0.00
07/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	174	0	174	0	0.00
07/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	180	0	180	0	0.00
07/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	187	0	187	0	0.00
07/01/2022	R023 On 05-May-22			Bond Future	5.31	103.4098	5.3068	103.4098	835.00
07/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	820	1	820	1	0.00
07/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	827	1	827	1	0.00
07/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	834	1	834	1	0.00
07/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	42	0	42	0	0.00
07/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	43	0	43	0	0.00
07/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	44	0	44	0	0.00
07/01/2022	R023 On 04-August-22			Bond Future	5.51	104.6639	5.5053	104.6639	0.00
07/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	408	0	408	0	0.00
07/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	412	0	412	0	0.00
07/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	416	0	416	0	0.00
07/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	118	0	118	0	0.00
07/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	120	0	120	0	0.00
07/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	121	0	121	0	0.00
07/01/2022	R023 On 03-November-22			Bond Future	5.92	102.0432	5.9211	102.0432	0.00
07/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	233	0	233	0	0.00
07/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	229	0	229	0	0.00
07/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	231	0	231	0	0.00
07/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	127	0	127	0	0.00
07/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	127	0	127	0	0.00
07/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	125	0	125	0	0.00
07/01/2022	R035 On 03-February-22			Bond Future	10.39	93.1192	10.3861	93.1192	103,067.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	46	0	46	0	683.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	400	0	400	0	280.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	9022	9	9022	9	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5897	6	5897	6	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5381	5	5381	5	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	703	1	703	1	500.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4300	4	4300	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	167	0	167	0	200.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	8181	8	8181	8	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5610	5	5610	5	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6242	6	6242	6	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5266	5	5266	5	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5323	5	5323	5	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4188	4	4188	4	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4638	5	4638	5	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1015	1	1015	1	1,600.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2017	2	2017	2	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2200	2	2200	2	0.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	755	1	755	1	200.00
07/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	984	1	984	1	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1285	1	1285	1	500.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1582	2	1582	2	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1663	2	1663	2	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	575	1	575	1	200.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1251	1	1251	1	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	120	0	120	0	1,600.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	58	0	58	0	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	61	0	61	0	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	30	0	30	0	683.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	48	0	48	0	200.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	39	0	39	0	500.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	6	0	6	0	280.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3280	3	3280	3	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	95	0	95	0	200.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	504	1	504	1	683.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	56	0	56	0	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	129	0	129	0	280.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	1,800.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2293	2	2293	2	0.00
07/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	4681	5	4681	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R035 On 05-May-22			Bond Future	10.58	89.7356	10.5784	89.7356	8,926.00
07/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	6951	7	6951	7	0.00
07/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	11916	12	11916	12	0.00
07/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3169	3	3169	3	0.00
07/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	6852	7	6852	7	0.00
07/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	6901	7	6901	7	0.00
07/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	2792	3	2792	3	1,200.00
07/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1901	2	1901	2	0.00
07/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	524	1	524	1	0.00
07/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	531	1	531	1	0.00
07/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1656	2	1656	2	1,200.00
07/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	125	0	125	0	1,200.00
07/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	517	1	517	1	0.00
07/01/2022	R035 On 04-August-22			Bond Future	10.78	90.8239	10.7804	90.8239	0.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	4249	4	4249	4	0.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	8825	9	8825	9	0.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2260	2	2260	2	400.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2882	3	2882	3	0.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2820	3	2820	3	0.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2851	3	2851	3	0.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	754	1	754	1	100.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2576	3	2576	3	0.00
07/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	420	0	420	0	400.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	8629	9	8629	9	0.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3447	4	3447	4	100.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	6829	7	6829	7	0.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3822	4	3822	4	0.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3162	3	3162	3	0.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3193	3	3193	3	0.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2133	2	2133	2	100.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3131	3	3131	3	0.00
07/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	783	1	783	1	400.00
07/01/2022	R035 On 03-November-22			Bond Future	10.98	87.4650	10.9832	87.4650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4043	4	4043	4	0.00
07/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4010	4	4010	4	0.00
07/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4076	4	4076	4	0.00
07/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3086	3	3086	3	0.00
07/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3137	3	3137	3	0.00
07/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	3111	3	3111	3	0.00
07/01/2022	R186 On 03-February-22			Bond Future	7.93	111.3957	7.9257	111.3957	68,745.00
07/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	34	0	34	0	0.00
07/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	36	0	36	0	0.00
07/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	38	0	38	0	0.00
07/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2721	3	2721	3	0.00
07/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2763	3	2763	3	0.00
07/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2804	3	2804	3	0.00
07/01/2022	R186 On 05-May-22			Bond Future	8.14	112.7045	8.1448	112.7045	4,514.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2647	2	2647	2	0.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3553	3	3553	3	0.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1791	2	1791	2	0.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1885	2	1885	2	454.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	935	1	935	1	435.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1768	2	1768	2	0.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	72	0	72	0	3,600.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4333	4	4333	4	0.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1814	2	1814	2	0.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1416	1	1416	1	454.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	416	0	416	0	3,600.00
07/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	252	0	252	0	435.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	3775	4	3775	4	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	3112	3	3112	3	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1435	2	1435	2	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1117	1	1117	1	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	296	0	296	0	454.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	5909	6	5909	6	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1150	1	1150	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1999	2	1999	2	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1070	1	1070	1	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1134	1	1134	1	0.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	435	0	435	0	454.00
07/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	692	1	692	1	4,035.00
07/01/2022	R186 On 04-August-22			Bond Future	8.38	108.7869	8.3833	108.7869	0.00
07/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1409	1	1409	1	0.00
07/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	198	0	198	0	3,600.00
07/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1391	1	1391	1	0.00
07/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1426	1	1426	1	0.00
07/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	5562	5	5562	5	0.00
07/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1108	1	1108	1	3,600.00
07/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	463	1	463	1	3,600.00
07/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2309	2	2309	2	0.00
07/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2350	2	2350	2	0.00
07/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	5725	6	5725	6	0.00
07/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2716	3	2716	3	0.00
07/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2329	2	2329	2	0.00
07/01/2022	R186 On 03-November-22			Bond Future	8.63	110.1286	8.6305	110.1286	0.00
07/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2072	2	2072	2	0.00
07/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2035	2	2035	2	0.00
07/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2053	2	2053	2	0.00
07/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2374	2	2374	2	0.00
07/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2391	3	2391	3	0.00
07/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	2357	2	2357	2	0.00
07/01/2022	R197 On 03-February-22			Bond Future	321.84	321.8051	321.8353	321.8051	1,132.00
07/01/2022	R197 On 05-May-22			Bond Future	325.69	325.6656	325.6942	325.6656	237.00
07/01/2022	R197 On 04-August-22			Bond Future	321.35	321.3233	321.3515	321.3233	0.00
07/01/2022	R197 On 03-November-22			Bond Future	325.39	325.3593	325.3874	325.3593	0.00
07/01/2022	R202 On 03-February-22			Bond Future	246.82	246.8010	246.8154	246.8010	7,695.00
07/01/2022	R202 On 05-May-22			Bond Future	249.77	249.7617	249.7747	249.7617	413.00
07/01/2022	R202 On 04-August-22			Bond Future	248.42	248.4049	248.4178	248.4049	0.00
07/01/2022	R202 On 03-November-22			Bond Future	251.54	251.5246	251.5374	251.5246	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R209 On 03-February-22			Bond Future	10.38	71.8692	10.3785	71.8692	19,455.00
07/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	3727	4	3727	4	0.00
07/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	3630	4	3630	4	0.00
07/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	3679	4	3679	4	0.00
07/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	103	0	103	0	0.00
07/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	107	0	107	0	0.00
07/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	99	0	99	0	0.00
07/01/2022	R209 On 05-May-22			Bond Future	10.55	69.5727	10.5522	69.5727	5,396.00
07/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5350	5	5350	5	0.00
07/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	7702	8	7702	8	0.00
07/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5308	5	5308	5	0.00
07/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	403	0	403	0	8,525.00
07/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	2644	3	2644	3	0.00
07/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5266	5	5266	5	0.00
07/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	621	1	621	1	0.00
07/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	1557	2	1557	2	12,050.00
07/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	5072	5	5072	5	0.00
07/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	612	1	612	1	0.00
07/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	276	0	276	0	12,050.00
07/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	604	1	604	1	0.00
07/01/2022	R209 On 04-August-22			Bond Future	10.73	70.4166	10.7310	70.4166	0.00
07/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2166	2	2166	2	0.00
07/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2218	2	2218	2	0.00
07/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2192	2	2192	2	0.00
07/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3017	3	3017	3	0.00
07/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	3047	3	3047	3	0.00
07/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2988	3	2988	3	0.00
07/01/2022	R209 On 03-November-22			Bond Future	10.91	68.1434	10.9091	68.1434	0.00
07/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3339	3	3339	3	0.00
07/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3368	3	3368	3	0.00
07/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3397	3	3397	3	0.00
07/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2761	3	2761	3	0.00
07/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2785	3	2785	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2808	3	2808	3	0.00
07/01/2022	R210 On 03-February-22			Bond Future	214.59	214.5770	214.5853	214.5770	1,381.00
07/01/2022	R210 On 05-May-22			Bond Future	214.30	214.2908	214.2979	214.2908	104.00
07/01/2022	R210 On 04-August-22			Bond Future	216.95	216.9418	216.9486	216.9418	0.00
07/01/2022	R210 On 03-November-22			Bond Future	216.76	216.7485	216.7551	216.7485	0.00
07/01/2022	R213 On 03-February-22			Bond Future	9.71	86.8373	9.7123	86.8373	22,660.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	80	0	80	0	220.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2939	3	2939	3	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4575	4	4575	4	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2497	2	2497	2	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2584	2	2584	2	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1724	2	1724	2	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1762	2	1762	2	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	118	0	118	0	430.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	596	1	596	1	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1050	1	1050	1	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1877	2	1877	2	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2	0	2	0	200.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	7	0	7	0	102.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4910	5	4910	5	0.00
07/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1800	2	1800	2	0.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	396	0	396	0	0.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2780	3	2780	3	0.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	1301	1	1301	1	200.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	27	0	27	0	220.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5026	5	5026	5	0.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	36	0	36	0	430.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5998	6	5998	6	0.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	370	0	370	0	430.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	798	1	798	1	102.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	410	0	410	0	0.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	424	0	424	0	0.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	203	0	203	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	218	0	218	0	200.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	150	0	150	0	102.00
07/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	3129	3	3129	3	0.00
07/01/2022	R213 On 05-May-22			Bond Future	9.91	84.3258	9.9087	84.3258	0.00
07/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4374	4	4374	4	0.00
07/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4335	4	4335	4	0.00
07/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4296	4	4296	4	0.00
07/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	673	1	673	1	0.00
07/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	682	1	682	1	0.00
07/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	692	1	692	1	0.00
07/01/2022	R213 On 04-August-22			Bond Future	10.12	85.3485	10.1165	85.3485	0.00
07/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1906	2	1906	2	0.00
07/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1860	2	1860	2	0.00
07/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1883	2	1883	2	0.00
07/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2993	3	2993	3	0.00
07/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3049	3	3049	3	0.00
07/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	3021	3	3021	3	0.00
07/01/2022	R213 On 03-November-22			Bond Future	10.33	82.8683	10.3279	82.8683	0.00
07/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3052	3	3052	3	0.00
07/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3000	3	3000	3	0.00
07/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3026	3	3026	3	0.00
07/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2727	3	2727	3	0.00
07/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2749	3	2749	3	0.00
07/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2705	3	2705	3	0.00
07/01/2022	R214 On 03-February-22			Bond Future	10.72	68.7211	10.7231	68.7211	17,613.00
07/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3841	4	3841	4	0.00
07/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3890	4	3890	4	0.00
07/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	3939	4	3939	4	0.00
07/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	110	0	110	0	0.00
07/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	106	0	106	0	0.00
07/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	102	0	102	0	0.00
07/01/2022	R214 On 05-May-22			Bond Future	10.89	66.2491	10.8897	66.2491	441.00
07/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	5185	5	5185	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	5228	5	5228	5	0.00
07/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	5270	5	5270	5	0.00
07/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	647	1	647	1	0.00
07/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	638	1	638	1	0.00
07/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	630	1	630	1	0.00
07/01/2022	R214 On 04-August-22			Bond Future	11.06	67.0526	11.0632	67.0526	0.00
07/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2377	2	2377	2	0.00
07/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2405	2	2405	2	0.00
07/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2434	2	2434	2	0.00
07/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2872	3	2872	3	0.00
07/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2844	3	2844	3	0.00
07/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2900	3	2900	3	0.00
07/01/2022	R214 On 03-November-22			Bond Future	11.24	64.5992	11.2360	64.5992	0.00
07/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3499	3	3499	3	0.00
07/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3528	3	3528	3	0.00
07/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3470	3	3470	3	0.00
07/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2859	3	2859	3	0.00
07/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2883	3	2883	3	0.00
07/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2907	3	2907	3	0.00
07/01/2022	R248 On 03-February-22			Bond Future	10.72	86.4906	10.7177	86.4906	192,313.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	131	0	131	0	900.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	5489	5	5489	5	0.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1200	1	1200	1	0.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2572	2	2572	2	1,400.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	229	0	229	0	1,300.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	5364	5	5364	5	0.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	5426	5	5426	5	0.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	381	0	381	0	100.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	592	1	592	1	0.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	7	0	7	0	0.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	36	0	36	0	0.00
07/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2062	2	2062	2	900.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	729	1	729	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	5671	6	5671	6	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	7330	8	7330	8	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2234	2	2234	2	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	90	0	90	0	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	4131	4	4131	4	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	3431	4	3431	4	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2797	3	2797	3	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	524	1	524	1	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1331	1	1331	1	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	97	0	97	0	0.00
07/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	93	0	93	0	0.00
07/01/2022	R248 On 05-May-22			Bond Future	10.88	83.0922	10.8830	83.0922	2,035.00
07/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	6951	7	6951	7	0.00
07/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	6845	7	6845	7	0.00
07/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	6898	7	6898	7	0.00
07/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	726	1	726	1	0.00
07/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	707	1	707	1	0.00
07/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	717	1	717	1	0.00
07/01/2022	R248 On 04-August-22			Bond Future	11.06	84.1000	11.0553	84.1000	0.00
07/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3079	3	3079	3	0.00
07/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3007	3	3007	3	0.00
07/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3043	3	3043	3	0.00
07/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3504	4	3504	4	0.00
07/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3539	4	3539	4	0.00
07/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3469	4	3469	4	0.00
07/01/2022	R248 On 03-November-22			Bond Future	11.23	80.7214	11.2267	80.7214	0.00
07/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	4184	4	4184	4	0.00
07/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	4221	4	4221	4	0.00
07/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	4257	4	4257	4	0.00
07/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3686	4	3686	4	0.00
07/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3655	4	3655	4	0.00
07/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3624	4	3624	4	0.00