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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	2025 On 03-February-22			Bond Future	155.94	155.9405	155.9405	155.9405	0.00
08/02/2022	2025 On 05-May-22			Bond Future	158.34	158.2019	158.3379	158.2019	5,456.00
08/02/2022	2025 On 04-August-22			Bond Future	158.84	158.6624	158.8437	158.6624	1,130.00
08/02/2022	2025 On 03-November-22			Bond Future	161.28	160.9222	161.2800	160.9222	0.00
08/02/2022	2025 On 02-February-23			Bond Future	162.04	161.5882	162.0392	161.5882	0.00
08/02/2022	2029 On 03-February-22			Bond Future	114.63	114.6349	114.6349	114.6349	0.00
08/02/2022	2029 On 05-May-22			Bond Future	115.75	115.5593	115.7528	115.5593	2,746.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2022	2029 On 04-August-22			Bond Future	117.30	117.0767	117.3045	117.0767	1,844.00
08/02/2022	2029 On 03-November-22			Bond Future	117.88	117.5161	117.8750	117.5161	0.00
08/02/2022	2029 On 02-February-23			Bond Future	119.64	119.2099	119.6381	119.2099	0.00
08/02/2022	2030 On 03-February-22			Bond Future	9.22	93.3874	9.2200	93.3874	0.00
08/02/2022	2030 On 05-May-22			Bond Future	9.50	93.9011	9.5040	93.9011	71,796.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8	0	8	0	200.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	7527	7	7527	7	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3897	4	3897	4	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3937	4	3937	4	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1186	1	1186	1	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1973	2	1973	2	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	334	0	334	0	200.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	417	0	417	0	1,800.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1826	2	1826	2	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	38	0	38	0	1,800.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	112	0	112	0	1,073.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3977	4	3977	4	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2976	3	2976	3	0.00
08/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	788	1	788	1	7,500.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2619	3	2619	3	0.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1231	1	1231	1	5,000.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3967	4	3967	4	0.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3622	4	3622	4	0.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	461	0	461	0	0.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	7352	8	7352	8	0.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1338	1	1338	1	5,000.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1977	2	1977	2	1,073.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	469	1	469	1	200.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	478	1	478	1	0.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	93	0	93	0	1,800.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	734	1	734	1	1,073.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	9664	10	9664	10	0.00
08/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	5591	6	5591	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
08/02/2022	2030 On 04-August-22			Bond Future	9.71	91.1054	9.7056	91.1054	25,656.00
08/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	840	1	840	1	800.00
08/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1755	2	1755	2	0.00
08/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1778	2	1778	2	0.00
08/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	205	0	205	0	800.00
08/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1801	2	1801	2	0.00
08/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	6389	6	6389	6	0.00
08/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	512	1	512	1	800.00
08/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2522	3	2522	3	0.00
08/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	7477	8	7477	8	0.00
08/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2549	3	2549	3	0.00
08/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2575	3	2575	3	0.00
08/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	4144	4	4144	4	0.00
08/02/2022	2030 On 03-November-22			Bond Future	9.86	92.3842	9.8634	92.3842	0.00
08/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3214	3	3214	3	0.00
08/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3186	3	3186	3	0.00
08/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3243	3	3243	3	0.00
08/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2122	2	2122	2	0.00
08/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2159	2	2159	2	0.00
08/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2140	2	2140	2	0.00
08/02/2022	2030 On 02-February-23			Bond Future	10.05	89.6912	10.0503	89.6912	0.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2855	3	2855	3	0.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2690	3	2690	3	0.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	776	1	776	1	102.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2807	3	2807	3	0.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2831	3	2831	3	0.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1262	1	1262	1	0.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2083	2	2083	2	0.00
08/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2376	2	2376	2	0.00
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6731	7	6731	7	0.00
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3905	4	3905	4	102.00
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	5292	6	5292	6	0.00
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3041	3	3041	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
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3200	3	3200	3	102.00
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3085	3	3085	3	0.00
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3063	3	3063	3	0.00
08/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3539	4	3539	4	0.00
08/02/2022	2032 On 03-February-22			Bond Future	9.67	93.9310	9.6650	93.9310	0.00
08/02/2022	2032 On 05-May-22			Bond Future	9.91	90.4319	9.9073	90.4319	132,333.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	871	1	871	1	780.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2636	3	2636	3	780.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3062	3	3062	3	993.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6465	6	6465	6	0.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6369	6	6369	6	0.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7141	7	7141	7	0.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6177	6	6177	6	0.00
08/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6417	6	6417	6	0.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	226	0	226	0	0.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	249	0	249	0	993.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	168	0	168	0	780.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	885	1	885	1	0.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	231	0	231	0	0.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	222	0	222	0	0.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	1077	1	1077	1	0.00
08/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2791	3	2791	3	0.00
08/02/2022	2032 On 04-August-22			Bond Future	10.09	91.5973	10.0904	91.5973	0.00
08/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	8406	8	8406	8	0.00
08/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2757	3	2757	3	0.00
08/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2788	3	2788	3	0.00
08/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9703	10	9703	10	0.00
08/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2820	3	2820	3	0.00
08/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1466	1	1466	1	800.00
08/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	321	0	321	0	800.00
08/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	6919	7	6919	7	0.00
08/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3579	4	3579	4	0.00
08/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2145	2	2145	2	0.00

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08/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2120	2	2120	2	0.00
08/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	318	0	318	0	0.00
08/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	441	0	441	0	800.00
08/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2097	2	2097	2	0.00
08/02/2022	2032 On 03-November-22			Bond Future	10.24	88.7321	10.2446	88.7321	0.00
08/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4189	4	4189	4	0.00
08/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3848	4	3848	4	0.00
08/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	848	1	848	1	180.00
08/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2503	2	2503	2	0.00
08/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3618	3	3618	3	0.00
08/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	922	1	922	1	454.00
08/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2638	3	2638	3	0.00
08/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	3102	3	3102	3	180.00
08/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2146	2	2146	2	180.00
08/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	6160	6	6160	6	0.00
08/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5939	6	5939	6	0.00
08/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	3243	3	3243	3	454.00
08/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2289	2	2289	2	454.00
08/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1956	2	1956	2	0.00
08/02/2022	2032 On 02-February-23			Bond Future	10.42	89.9925	10.4199	89.9925	0.00
08/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3145	3	3145	3	0.00
08/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3173	3	3173	3	0.00
08/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	963	1	963	1	454.00
08/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2573	2	2573	2	0.00
08/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3481	3	3481	3	0.00
08/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3200	3	3200	3	0.00
08/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3306	3	3306	3	0.00
08/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3057	3	3057	3	454.00
08/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3969	4	3969	4	454.00
08/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	7132	7	7132	7	0.00
08/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3332	4	3332	4	0.00
08/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3358	4	3358	4	0.00
08/02/2022	2033 On 03-February-22			Bond Future	112.19	112.1949	112.1949	112.1949	0.00

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08/02/2022	2033 On 05-May-22			Bond Future	113.25	112.9732	113.2522	112.9732	2,371.00
08/02/2022	2033 On 04-August-22			Bond Future	114.77	114.4565	114.7703	114.4565	4,967.00
08/02/2022	2033 On 03-November-22			Bond Future	115.22	114.7769	115.2200	114.7769	0.00
08/02/2022	2033 On 02-February-23			Bond Future	116.94	116.4311	116.9433	116.4311	0.00
08/02/2022	2037 On 03-February-22			Bond Future	10.27	86.8282	10.2650	86.8282	0.00
08/02/2022	2037 On 05-May-22			Bond Future	10.49	87.4525	10.4918	87.4525	84,721.00
08/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8449	8	8449	8	0.00
08/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8343	8	8343	8	0.00
08/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8396	8	8396	8	0.00
08/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	194	0	194	0	0.00
08/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	201	0	201	0	0.00
08/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	198	0	198	0	0.00
08/02/2022	2037 On 04-August-22			Bond Future	10.67	84.3233	10.6678	84.3233	49,415.00
08/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3650	4	3650	4	0.00
08/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4881	5	4881	5	1,050.00
08/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5822	6	5822	6	0.00
08/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1193	1	1193	1	50.00
08/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	8340	8	8340	8	0.00
08/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3612	4	3612	4	0.00
08/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3574	4	3574	4	0.00
08/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2162	2	2162	2	0.00
08/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	656	1	656	1	1,050.00
08/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2113	2	2113	2	0.00
08/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1183	1	1183	1	50.00
08/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1497	2	1497	2	0.00
08/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4963	5	4963	5	0.00
08/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2138	2	2138	2	50.00
08/02/2022	2037 On 03-November-22			Bond Future	10.81	85.5074	10.8085	85.5074	0.00
08/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5179	5	5179	5	0.00
08/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5261	5	5261	5	0.00
08/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5220	5	5220	5	0.00
08/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2149	2	2149	2	0.00
08/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2167	2	2167	2	0.00

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08/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2130	2	2130	2	0.00
08/02/2022	2037 On 02-February-23			Bond Future	10.97	82.4667	10.9691	82.4667	0.00
08/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4099	4	4099	4	0.00
08/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4034	4	4034	4	0.00
08/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4067	4	4067	4	0.00
08/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3632	4	3632	4	0.00
08/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3661	4	3661	4	0.00
08/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3604	4	3604	4	0.00
08/02/2022	2038 On 03-February-22			Bond Future	127.71	127.7069	127.7069	127.7069	0.00
08/02/2022	2038 On 05-May-22			Bond Future	130.21	129.0314	130.2061	129.0314	4,174.00
08/02/2022	2038 On 04-August-22			Bond Future	130.13	128.9067	130.1328	128.9067	2,669.00
08/02/2022	2038 On 03-November-22			Bond Future	132.13	130.7431	132.1294	130.7431	0.00
08/02/2022	2038 On 02-February-23			Bond Future	132.25	130.7677	132.2464	130.7677	0.00
08/02/2022	2040 On 03-February-22			Bond Future	10.38	89.0918	10.3750	89.0918	0.00
08/02/2022	2040 On 05-May-22			Bond Future	10.60	89.7431	10.5963	89.7431	61,245.00
08/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	317	0	317	0	1,200.00
08/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	8883	9	8883	9	0.00
08/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	8827	9	8827	9	0.00
08/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15059	15	15059	15	0.00
08/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	8939	9	8939	9	0.00
08/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2097	2	2097	2	1,200.00
08/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	2285	2	2285	2	0.00
08/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	238	0	238	0	0.00
08/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	234	0	234	0	0.00
08/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	20	0	20	0	1,200.00
08/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	242	0	242	0	0.00
08/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	6144	6	6144	6	0.00
08/02/2022	2040 On 04-August-22			Bond Future	10.77	86.3931	10.7662	86.3931	39,528.00
08/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4100	4	4100	4	0.00
08/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	9974	10	9974	10	0.00
08/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	447	0	447	0	460.00
08/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	2794	3	2794	3	460.00
08/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4058	4	4058	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
08/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4143	4	4143	4	0.00
08/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2203	2	2203	2	0.00
08/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	603	1	603	1	460.00
08/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	8390	8	8390	8	0.00
08/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2253	2	2253	2	0.00
08/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	3257	3	3257	3	0.00
08/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2228	2	2228	2	0.00
08/02/2022	2040 On 03-November-22			Bond Future	10.90	87.6064	10.9022	87.6064	0.00
08/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5599	5	5599	5	0.00
08/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5513	5	5513	5	0.00
08/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5556	5	5556	5	0.00
08/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2244	2	2244	2	0.00
08/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2286	2	2286	2	0.00
08/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2265	2	2265	2	0.00
08/02/2022	2040 On 02-February-23			Bond Future	11.06	84.3452	11.0568	84.3452	0.00
08/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4317	4	4317	4	0.00
08/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4352	4	4352	4	0.00
08/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4387	4	4387	4	0.00
08/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3968	4	3968	4	0.00
08/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3999	4	3999	4	0.00
08/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	4030	4	4030	4	0.00
08/02/2022	2044 On 03-February-22			Bond Future	10.44	85.7678	10.4350	85.7678	0.00
08/02/2022	2044 On 05-May-22			Bond Future	10.66	86.3665	10.6640	86.3665	52,925.00
08/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8685	9	8685	9	0.00
08/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8572	9	8572	9	0.00
08/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8628	9	8628	9	0.00
08/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	250	0	250	0	0.00
08/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	255	0	255	0	0.00
08/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	246	0	246	0	0.00
08/02/2022	2044 On 04-August-22			Bond Future	10.83	83.0982	10.8260	83.0982	21,683.00
08/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4192	4	4192	4	0.00
08/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4106	4	4106	4	0.00
08/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4149	4	4149	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
08/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2310	2	2310	2	0.00
08/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2336	2	2336	2	0.00
08/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2285	2	2285	2	0.00
08/02/2022	2044 On 03-November-22			Bond Future	10.96	84.2652	10.9556	84.2652	0.00
08/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5392	5	5392	5	0.00
08/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5435	5	5435	5	0.00
08/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5478	5	5478	5	0.00
08/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2415	2	2415	2	0.00
08/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2437	2	2437	2	0.00
08/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2459	2	2459	2	0.00
08/02/2022	2044 On 02-February-23			Bond Future	11.10	81.0818	11.1025	81.0818	0.00
08/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4387	4	4387	4	0.00
08/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4316	4	4316	4	0.00
08/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4351	4	4351	4	0.00
08/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4029	4	4029	4	0.00
08/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4061	4	4061	4	0.00
08/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3997	4	3997	4	0.00
08/02/2022	2046 On 03-February-22			Bond Future	117.82	117.8222	117.8222	117.8222	0.00
08/02/2022	2046 On 05-May-22			Bond Future	118.88	118.4644	118.8753	118.4644	14,004.00
08/02/2022	2046 On 04-August-22			Bond Future	120.47	120.0201	120.4691	120.0201	2,969.00
08/02/2022	2046 On 03-November-22			Bond Future	120.39	119.8003	120.3870	119.8003	0.00
08/02/2022	2046 On 02-February-23			Bond Future	122.19	121.5273	122.1880	121.5273	0.00
08/02/2022	2050 On 03-February-22			Bond Future	120.00	119.9966	119.9966	119.9966	0.00
08/02/2022	2050 On 05-May-22			Bond Future	123.65	123.1732	123.6454	123.1732	8,572.00
08/02/2022	2050 On 04-August-22			Bond Future	123.28	122.7692	123.2817	122.7692	1,194.00
08/02/2022	2050 On 03-November-22			Bond Future	125.17	124.5183	125.1731	124.5183	0.00
08/02/2022	2050 On 02-February-23			Bond Future	124.98	124.2456	124.9781	124.2456	0.00
08/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	AL37 On 05-May-22			Index Future	826.00	825.5750	825.9960	825.5750	0.00
08/02/2022	AL37 On 04-August-22			Index Future	836.75	836.0970	836.7460	836.0970	0.00
08/02/2022	AL37 On 03-November-22			Index Future	849.47	847.9100	849.4740	847.9100	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
08/02/2022	AL37 On 02-February-23			Index Future	861.98	859.9290	861.9770	859.9290	0.00
08/02/2022	AL7T On 05-May-22			Index Future	950.33	948.9120	950.3330	948.9120	0.00
08/02/2022	AL7T On 04-August-22			Index Future	962.70	961.0060	962.7010	961.0060	0.00
08/02/2022	AL7T On 03-November-22			Index Future	977.35	974.5850	977.3460	974.5850	0.00
08/02/2022	AL7T On 02-February-23			Index Future	991.73	988.3990	991.7300	988.3990	0.00
08/02/2022	ALBI On 05-May-22			Index Future	846.78	846.2480	846.7840	846.2480	129.00
08/02/2022	ALBI On 04-August-22			Index Future	857.80	857.0330	857.8040	857.0330	90.00
08/02/2022	ALBI On 03-November-22			Index Future	870.85	869.1430	870.8530	869.1430	0.00
08/02/2022	ALBI On 02-February-23			Index Future	883.67	881.4620	883.6700	881.4620	0.00
08/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2022	ES33 On 03-February-22			Bond Future	11.02	80.3009	11.0150	80.3009	0.00
08/02/2022	ES33 On 05-May-22			Bond Future	11.29	77.1570	11.2876	77.1570	87.00
08/02/2022	ES33 On 04-August-22			Bond Future	11.50	78.1701	11.5043	78.1701	263.00
08/02/2022	ES33 On 03-November-22			Bond Future	11.70	75.5033	11.6963	75.5033	0.00
08/02/2022	ES33 On 02-February-23			Bond Future	11.91	76.5929	11.9139	76.5929	0.00
08/02/2022	ES42 On 03-February-22			Bond Future	11.46	79.3659	11.4550	79.3659	0.00
08/02/2022	ES42 On 05-May-22			Bond Future	11.70	75.7273	11.6981	75.7273	1,190.00
08/02/2022	ES42 On 04-August-22			Bond Future	11.89	76.7218	11.8944	76.7218	3,579.00
08/02/2022	ES42 On 03-November-22			Bond Future	12.07	73.5565	12.0695	73.5565	0.00
08/02/2022	ES42 On 02-February-23			Bond Future	12.26	74.6190	12.2597	74.6190	0.00
08/02/2022	GOVI On 05-May-22			GOVI	835.34	834.8290	835.3430	834.8290	985.00
08/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	471130	47	471130	47	0.00
08/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	471030	47	471030	47	0.00
08/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	470930	47	470930	47	0.00
08/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 04-August-22			GOVI	846.21	845.4690	846.2140	845.4690	0.00
08/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	269540	26	269540	26	0.00
08/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	269440	26	269440	26	0.00
08/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	269340	26	269340	26	0.00
08/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 03-November-22			GOVI	859.09	857.4140	859.0870	857.4140	0.00
08/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	386570	37	386570	37	0.00
08/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	386770	37	386770	37	0.00
08/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	386670	37	386670	37	0.00

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08/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 02-February-23			GOVI	871.73	869.5680	871.7310	869.5680	0.00
08/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	208910	19	208910	19	0.00
08/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	209110	19	209110	19	0.00
08/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	209010	19	209010	19	0.00
08/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
08/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2022	IGOV On 05-May-22			Index Future	315.27	314.4770	315.2730	314.4770	498.00
08/02/2022	IGOV On 04-August-22			Index Future	319.45	318.5620	319.4530	318.5620	0.00
08/02/2022	IGOV On 03-November-22			Index Future	324.39	323.1380	324.3880	323.1380	0.00
08/02/2022	IGOV On 02-February-23			Index Future	329.24	327.7930	329.2360	327.7930	0.00
08/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

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08/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8250	4.1750	95.8250	0.00
08/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7650	4.2250	95.7650	0.00
08/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4400	4.5500	95.4400	0.00
08/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.60	95.4000	4.6000	95.4000	0.00
08/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0750	4.9150	95.0750	72.00
08/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	0.00
08/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6500	5.3200	94.6500	0.00
08/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.87	94.0900	5.8650	94.0900	68.00
08/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.25	93.7100	6.2500	93.7100	0.00
08/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.44	93.5050	6.4350	93.5050	0.00
08/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.64	93.2950	6.6350	93.2950	75.00
08/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.83	93.1050	6.8250	93.1050	0.00
08/02/2022	R023 On 03-February-22			Bond Future	5.31	105.9140	5.3100	105.9140	0.00
08/02/2022	R023 On 05-May-22			Bond Future	5.41	103.3132	5.4083	103.3132	14,672.00
08/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	732	1	732	1	0.00
08/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	739	1	739	1	0.00
08/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	746	1	746	1	0.00
08/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	35	0	35	0	0.00
08/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	36	0	36	0	0.00
08/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	37	0	37	0	0.00
08/02/2022	R023 On 04-August-22			Bond Future	5.50	104.6202	5.5026	104.6202	2,360.00
08/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	398	0	398	0	0.00
08/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	402	0	402	0	0.00
08/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	406	0	406	0	0.00
08/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	107	0	107	0	0.00
08/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	108	0	108	0	0.00
08/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	109	0	109	0	0.00
08/02/2022	R023 On 03-November-22			Bond Future	4.86	102.2122	4.8596	102.2122	0.00
08/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	461	0	461	0	0.00
08/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	455	0	455	0	0.00
08/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	458	0	458	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	26	0	26	0	0.00
08/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	27	0	27	0	0.00
08/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	26	0	26	0	0.00
08/02/2022	R035 On 03-February-22			Bond Future	10.11	95.1249	10.1050	95.1249	0.00
08/02/2022	R035 On 05-May-22			Bond Future	10.34	91.3924	10.3375	91.3924	70,243.00
08/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3968	4	3968	4	0.00
08/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8189	8	8189	8	0.00
08/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	13361	13	13361	13	0.00
08/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3511	3	3511	3	1,200.00
08/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8084	8	8084	8	0.00
08/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8136	8	8136	8	0.00
08/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	213	0	213	0	0.00
08/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	217	0	217	0	0.00
08/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	1074	1	1074	1	0.00
08/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	24	0	24	0	1,200.00
08/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	209	0	209	0	0.00
08/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	909	1	909	1	1,200.00
08/02/2022	R035 On 04-August-22			Bond Future	10.52	92.5301	10.5208	92.5301	48,495.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3524	3	3524	3	0.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	2785	3	2785	3	400.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5129	5	5129	5	0.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10103	10	10103	10	0.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3162	3	3162	3	0.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3450	3	3450	3	0.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3487	3	3487	3	0.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	971	1	971	1	100.00
08/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	489	0	489	0	400.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	7078	7	7078	7	0.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	5427	5	5427	5	0.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2727	3	2727	3	0.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2178	2	2178	2	0.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2203	2	2203	2	0.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2413	2	2413	2	100.00

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08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1394	1	1394	1	100.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	441	0	441	0	400.00
08/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2154	2	2154	2	0.00
08/02/2022	R035 On 03-November-22			Bond Future	10.67	89.3656	10.6687	89.3656	0.00
08/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4917	5	4917	5	0.00
08/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4956	5	4956	5	0.00
08/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1101	1	1101	1	582.00
08/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4996	5	4996	5	0.00
08/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4379	4	4379	4	0.00
08/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	2956	3	2956	3	0.00
08/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3569	4	3569	4	582.00
08/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2425	2	2425	2	582.00
08/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2093	2	2093	2	0.00
08/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	6572	7	6572	7	0.00
08/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2112	2	2112	2	0.00
08/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2132	2	2132	2	0.00
08/02/2022	R035 On 02-February-23			Bond Future	10.84	90.6731	10.8353	90.6731	0.00
08/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3890	4	3890	4	0.00
08/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3858	4	3858	4	0.00
08/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4518	4	4518	4	0.00
08/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3922	4	3922	4	0.00
08/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1276	1	1276	1	582.00
08/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3253	3	3253	3	0.00
08/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4317	4	4317	4	582.00
08/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7773	8	7773	8	0.00
08/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3653	4	3653	4	0.00
08/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3180	3	3180	3	582.00
08/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3710	4	3710	4	0.00
08/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3681	4	3681	4	0.00
08/02/2022	R186 On 03-February-22			Bond Future	7.60	113.0293	7.5950	113.0293	0.00
08/02/2022	R186 On 05-May-22			Bond Future	7.94	113.6734	7.9447	113.6734	72,663.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	31	0	31	0	3,600.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3074	3	3074	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
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4088	4	4088	4	0.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2064	2	2064	2	0.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2178	2	2178	2	454.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1029	1	1029	1	435.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2036	2	2036	2	0.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	244	0	244	0	435.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	427	0	427	0	3,600.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4938	5	4938	5	0.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2092	2	2092	2	0.00
08/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1609	2	1609	2	454.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	826	1	826	1	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	593	1	593	1	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	98	0	98	0	454.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2320	2	2320	2	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2964	3	2964	3	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	615	1	615	1	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1290	1	1290	1	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	560	1	560	1	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	604	1	604	1	0.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	167	0	167	0	454.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	316	0	316	0	4,035.00
08/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	5066	5	5066	5	0.00
08/02/2022	R186 On 04-August-22			Bond Future	8.14	109.8515	8.1382	109.8515	0.00
08/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1618	2	1618	2	0.00
08/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	148	0	148	0	3,600.00
08/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1598	2	1598	2	0.00
08/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1638	2	1638	2	0.00
08/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6241	6	6241	6	0.00
08/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1279	1	1279	1	3,600.00
08/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	214	0	214	0	3,600.00
08/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1593	2	1593	2	0.00
08/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1629	2	1629	2	0.00
08/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4747	5	4747	5	0.00

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08/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1960	2	1960	2	0.00
08/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1611	2	1611	2	0.00
08/02/2022	R186 On 03-November-22			Bond Future	8.28	111.3928	8.2806	111.3928	0.00
08/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2462	2	2462	2	0.00
08/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2418	2	2418	2	0.00
08/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2440	2	2440	2	0.00
08/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1513	2	1513	2	0.00
08/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1527	2	1527	2	0.00
08/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1500	2	1500	2	0.00
08/02/2022	R186 On 02-February-23			Bond Future	8.46	107.6857	8.4634	107.6857	0.00
08/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1975	2	1975	2	0.00
08/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1941	2	1941	2	0.00
08/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1959	2	1959	2	0.00
08/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2410	3	2410	3	0.00
08/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2427	3	2427	3	0.00
08/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2393	3	2393	3	0.00
08/02/2022	R197 On 03-February-22			Bond Future	321.91	321.9063	321.9063	321.9063	0.00
08/02/2022	R197 On 05-May-22			Bond Future	326.01	326.1865	326.0104	326.1865	753.00
08/02/2022	R197 On 04-August-22			Bond Future	321.98	322.0661	321.9770	322.0661	0.00
08/02/2022	R197 On 03-November-22			Bond Future	326.92	326.6551	326.9186	326.6551	0.00
08/02/2022	R197 On 02-February-23			Bond Future	323.22	322.7733	323.2176	322.7733	0.00
08/02/2022	R202 On 03-February-22			Bond Future	244.79	244.7911	244.7911	244.7911	0.00
08/02/2022	R202 On 05-May-22			Bond Future	249.16	249.0316	249.1590	249.0316	6,392.00
08/02/2022	R202 On 04-August-22			Bond Future	248.04	247.8379	248.0355	247.8379	91.00
08/02/2022	R202 On 03-November-22			Bond Future	251.84	251.3684	251.8402	251.3684	0.00
08/02/2022	R202 On 02-February-23			Bond Future	251.04	250.4283	251.0436	250.4283	0.00
08/02/2022	R209 On 03-February-22			Bond Future	10.07	73.7847	10.0650	73.7847	0.00
08/02/2022	R209 On 05-May-22			Bond Future	10.28	71.1339	10.2821	71.1339	18,904.00
08/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9028	9	9028	9	0.00
08/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6495	6	6495	6	0.00
08/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	529	1	529	1	8,525.00
08/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1633	2	1633	2	0.00
08/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	3399	3	3399	3	0.00

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08/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6404	6	6404	6	0.00
08/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6450	6	6450	6	0.00
08/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	229	0	229	0	0.00
08/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	234	0	234	0	0.00
08/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	787	1	787	1	1,050.00
08/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1818	2	1818	2	11,000.00
08/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3673	4	3673	4	0.00
08/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	225	0	225	0	0.00
08/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	78	0	78	0	12,050.00
08/02/2022	R209 On 04-August-22			Bond Future	10.44	72.0506	10.4377	72.0506	1,550.00
08/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2854	3	2854	3	0.00
08/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2791	3	2791	3	0.00
08/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2822	3	2822	3	0.00
08/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2031	2	2031	2	0.00
08/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2055	2	2055	2	0.00
08/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2008	2	2008	2	0.00
08/02/2022	R209 On 03-November-22			Bond Future	10.57	69.9172	10.5689	69.9172	400.00
08/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6104	6	6104	6	0.00
08/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4295	4	4295	4	0.00
08/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	2700	3	2700	3	0.00
08/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4330	4	4330	4	0.00
08/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	669	1	669	1	1,000.00
08/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4365	4	4365	4	0.00
08/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1894	2	1894	2	0.00
08/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6907	7	6907	7	0.00
08/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	3080	3	3080	3	1,000.00
08/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1911	2	1911	2	0.00
08/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1928	2	1928	2	0.00
08/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1239	1	1239	1	1,000.00
08/02/2022	R209 On 02-February-23			Bond Future	10.72	70.9102	10.7153	70.9102	0.00
08/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3536	3	3536	3	0.00
08/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3479	3	3479	3	0.00
08/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3507	3	3507	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
08/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3082	3	3082	3	0.00
08/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3131	3	3131	3	0.00
08/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3106	3	3106	3	0.00
08/02/2022	R210 On 03-February-22			Bond Future	214.41	214.4119	214.4119	214.4119	0.00
08/02/2022	R210 On 05-May-22			Bond Future	215.34	215.0502	215.3446	215.0502	1,039.00
08/02/2022	R210 On 04-August-22			Bond Future	218.23	217.8740	218.2315	217.8740	266.00
08/02/2022	R210 On 03-November-22			Bond Future	218.65	218.0524	218.6528	218.0524	0.00
08/02/2022	R210 On 02-February-23			Bond Future	221.92	221.1954	221.9238	221.1954	0.00
08/02/2022	R213 On 03-February-22			Bond Future	9.49	88.1992	9.4900	88.1992	0.00
08/02/2022	R213 On 05-May-22			Bond Future	9.75	85.2209	9.7534	85.2209	24,243.00
08/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4794	5	4794	5	0.00
08/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4836	5	4836	5	0.00
08/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4752	5	4752	5	0.00
08/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	332	0	332	0	0.00
08/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	338	0	338	0	0.00
08/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	344	0	344	0	0.00
08/02/2022	R213 On 04-August-22			Bond Future	9.94	86.2837	9.9438	86.2837	0.00
08/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2069	2	2069	2	0.00
08/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2018	2	2018	2	0.00
08/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2043	2	2043	2	0.00
08/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2290	2	2290	2	0.00
08/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2340	2	2340	2	0.00
08/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2315	2	2315	2	0.00
08/02/2022	R213 On 03-November-22			Bond Future	10.10	83.9758	10.0955	83.9758	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3489	3	3489	3	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2354	2	2354	2	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2889	3	2889	3	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	784	1	784	1	200.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2029	2	2029	2	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3429	3	3429	3	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3459	3	3459	3	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3399	3	3399	3	0.00
08/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	862	1	862	1	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5464	6	5464	6	0.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2066	2	2066	2	200.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2029	2	2029	2	0.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2047	2	2047	2	0.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	3296	3	3296	3	476.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5702	6	5702	6	0.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2427	3	2427	3	476.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2924	3	2924	3	200.00
08/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2011	2	2011	2	0.00
08/02/2022	R213 On 02-February-23			Bond Future	10.27	85.2024	10.2696	85.2024	0.00
08/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2883	3	2883	3	0.00
08/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2859	3	2859	3	0.00
08/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	916	1	916	1	476.00
08/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2907	3	2907	3	0.00
08/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3210	3	3210	3	0.00
08/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2395	2	2395	2	0.00
08/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2828	3	2828	3	476.00
08/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3120	3	3120	3	0.00
08/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	6427	7	6427	7	0.00
08/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3644	4	3644	4	476.00
08/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3143	3	3143	3	0.00
08/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3096	3	3096	3	0.00
08/02/2022	R214 On 03-February-22			Bond Future	10.39	70.9072	10.3850	70.9072	0.00
08/02/2022	R214 On 05-May-22			Bond Future	10.58	68.1100	10.5822	68.1100	17,027.00
08/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6596	7	6596	7	0.00
08/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6643	7	6643	7	0.00
08/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6689	7	6689	7	0.00
08/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	263	0	263	0	0.00
08/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	258	0	258	0	0.00
08/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	253	0	253	0	0.00
08/02/2022	R214 On 04-August-22			Bond Future	10.74	68.9573	10.7374	68.9573	1,337.00
08/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3265	3	3265	3	0.00
08/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3299	3	3299	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
08/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3333	3	3333	3	0.00
08/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1908	2	1908	2	0.00
08/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1886	2	1886	2	0.00
08/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1931	2	1931	2	0.00
08/02/2022	R214 On 03-November-22			Bond Future	10.86	66.6570	10.8624	66.6570	0.00
08/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4588	4	4588	4	0.00
08/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4624	5	4624	5	0.00
08/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4552	4	4552	4	0.00
08/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1870	2	1870	2	0.00
08/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1888	2	1888	2	0.00
08/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1905	2	1905	2	0.00
08/02/2022	R214 On 02-February-23			Bond Future	11.00	67.6327	11.0013	67.6327	0.00
08/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3732	4	3732	4	0.00
08/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3673	4	3673	4	0.00
08/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3702	4	3702	4	0.00
08/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3264	3	3264	3	0.00
08/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3290	3	3290	3	0.00
08/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3238	3	3238	3	0.00
08/02/2022	R248 On 03-February-22			Bond Future	10.37	89.4191	10.3650	89.4191	0.00
08/02/2022	R248 On 05-May-22			Bond Future	10.58	85.6455	10.5752	85.6455	192,655.00
08/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8802	9	8802	9	0.00
08/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8687	9	8687	9	0.00
08/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8745	9	8745	9	0.00
08/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	292	0	292	0	0.00
08/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	282	0	282	0	0.00
08/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	287	0	287	0	0.00
08/02/2022	R248 On 04-August-22			Bond Future	10.73	86.7111	10.7285	86.7111	6,016.00
08/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4277	4	4277	4	0.00
08/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	477	0	477	0	2,400.00
08/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2015	2	2015	2	2,400.00
08/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4233	4	4233	4	0.00
08/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4189	4	4189	4	0.00
08/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2367	2	2367	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
08/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2339	2	2339	2	0.00
08/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	4504	5	4504	5	0.00
08/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	8720	9	8720	9	0.00
08/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2312	2	2312	2	0.00
08/02/2022	R248 On 03-November-22			Bond Future	10.85	83.5274	10.8517	83.5274	0.00
08/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5726	6	5726	6	0.00
08/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5681	6	5681	6	0.00
08/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5772	6	5772	6	0.00
08/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2543	3	2543	3	0.00
08/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2521	3	2521	3	0.00
08/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2499	3	2499	3	0.00
08/02/2022	R248 On 02-February-23			Bond Future	10.99	84.7502	10.9888	84.7502	0.00
08/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4643	5	4643	5	0.00
08/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4605	5	4605	5	0.00
08/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4680	5	4680	5	0.00
08/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4039	4	4039	4	0.00
08/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4104	4	4104	4	0.00
08/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4071	4	4071	4	0.00