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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	2025 On 05-May-22			Bond Future	159.91	159.8294	159.9150	159.8294	5,484.00
08/04/2022	2025 On 04-August-22			Bond Future	160.45	160.3670	160.4525	160.3670	1,130.00
08/04/2022	2025 On 03-November-22			Bond Future	162.80	162.7168	162.8025	162.7168	0.00
08/04/2022	2025 On 02-February-23			Bond Future	163.87	163.7850	163.8701	163.7850	0.00
08/04/2022	2029 On 05-May-22			Bond Future	116.96	116.6210	116.9613	116.6210	2,745.00
08/04/2022	2029 On 04-August-22			Bond Future	118.54	118.1972	118.5412	118.1972	1,844.00
08/04/2022	2029 On 03-November-22			Bond Future	119.05	118.6977	119.0458	118.6977	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
08/04/2022	2029 On 02-February-23			Bond Future	121.04	120.6908	121.0437	120.6908	0.00
08/04/2022	2030 On 05-May-22			Bond Future	9.65	93.6287	9.6528	93.6287	70,706.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	6681	7	6681	7	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	2804	3	2804	3	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	2847	3	2847	3	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	288	0	288	0	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	857	1	857	1	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	12	0	12	0	200.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	21	0	21	0	1,800.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	733	1	733	1	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1	0	1	0	1,073.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	2891	3	2891	3	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1825	2	1825	2	0.00
08/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	108	0	108	0	7,500.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	2694	2	2694	2	0.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	871	1	871	1	5,000.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	4400	4	4400	4	0.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	3982	4	3982	4	0.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	130	0	130	0	0.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	8070	8	8070	8	0.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1001	1	1001	1	5,000.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1834	2	1834	2	1,073.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	135	0	135	0	200.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	141	0	141	0	0.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	3	0	3	0	1,800.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	339	0	339	0	1,073.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	10411	10	10411	10	0.00
08/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	6236	6	6236	6	0.00
08/04/2022	2030 On 04-August-22			Bond Future	9.86	90.8651	9.8599	90.8651	29,835.00
08/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	389	0	389	0	800.00
08/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1074	1	1074	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	54	0	54	0	800.00
08/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1093	1	1093	1	0.00
08/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1112	1	1112	1	0.00
08/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	5504	6	5504	6	0.00
08/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	383	0	383	0	800.00
08/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2590	2	2590	2	0.00
08/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2620	2	2620	2	0.00
08/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	8083	8	8083	8	0.00
08/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2651	2	2651	2	0.00
08/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	4450	4	4450	4	0.00
08/04/2022	2030 On 03-November-22			Bond Future	10.04	92.1772	10.0389	92.1772	0.00
08/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2408	3	2408	3	0.00
08/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2382	3	2382	3	0.00
08/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2433	3	2433	3	0.00
08/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2145	2	2145	2	0.00
08/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2189	2	2189	2	0.00
08/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2167	2	2167	2	0.00
08/04/2022	2030 On 02-February-23			Bond Future	10.20	89.7014	10.1978	89.7014	0.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2271	2	2271	2	0.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2122	2	2122	2	0.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	503	1	503	1	102.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2228	2	2228	2	0.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2249	2	2249	2	0.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	882	1	882	1	0.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1579	2	1579	2	0.00
08/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1840	2	1840	2	0.00
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	7135	7	7135	7	0.00
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4078	4	4078	4	102.00
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	5589	5	5589	5	0.00
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3134	3	3134	3	0.00
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3309	3	3309	3	102.00
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3183	3	3183	3	0.00
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3158	3	3158	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
08/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3680	3	3680	3	0.00
08/04/2022	2032 On 05-May-22			Bond Future	10.01	90.4109	10.0062	90.4109	141,320.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	159	0	159	0	780.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	1546	2	1546	2	780.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5587	6	5587	6	0.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	1990	2	1990	2	993.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5691	6	5691	6	0.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	6413	7	6413	7	0.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5381	6	5381	6	0.00
08/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5639	6	5639	6	0.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	18	0	18	0	0.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	23	0	23	0	993.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	19	0	19	0	0.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	8	0	8	0	780.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	382	0	382	0	0.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	17	0	17	0	0.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	557	0	557	0	0.00
08/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	2648	2	2648	2	0.00
08/04/2022	2032 On 04-August-22			Bond Future	10.19	91.6102	10.1921	91.6102	2,140.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	7639	8	7639	8	0.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	8970	9	8970	9	0.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	1685	2	1685	2	1,300.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	1967	2	1967	2	0.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	1996	2	1996	2	0.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	2026	2	2026	2	0.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	362	0	362	0	1,300.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	820	1	820	1	800.00
08/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	105	0	105	0	800.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	7271	7	7271	7	0.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	3502	3	3502	3	0.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	4922	5	4922	5	0.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1923	2	1923	2	0.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1897	2	1897	2	0.00

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08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1871	2	1871	2	0.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2200	2	2200	2	0.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	154	0	154	0	0.00
08/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	242	0	242	0	800.00
08/04/2022	2032 On 03-November-22			Bond Future	10.36	88.7808	10.3625	88.7808	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3517	4	3517	4	750.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	6897	7	6897	7	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	10063	10	10063	10	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2933	3	2933	3	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3154	3	3154	3	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3484	4	3484	4	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1897	2	1897	2	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2147	2	2147	2	500.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	676	1	676	1	500.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	497	1	497	1	180.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2020	2	2020	2	0.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	553	1	553	1	454.00
08/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1467	2	1467	2	750.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3908	4	3908	4	0.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	6450	6	6450	6	0.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	6211	6	6211	6	0.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	5749	5	5749	5	0.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3125	3	3125	3	180.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2093	2	2093	2	180.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3278	3	3278	3	454.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2977	3	2977	3	0.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	1892	2	1892	2	0.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2246	2	2246	2	454.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	357	0	357	0	750.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	768	1	768	1	500.00
08/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	1873	2	1873	2	0.00
08/04/2022	2032 On 02-February-23			Bond Future	10.51	90.2556	10.5120	90.2556	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	11245	12	11245	12	0.00

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08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	7619	8	7619	8	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2645	3	2645	3	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2081	2	2081	2	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	657	1	657	1	454.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2619	3	2619	3	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1566	2	1566	2	750.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	829	1	829	1	500.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	3425	4	3425	4	750.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	7030	7	7030	7	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2671	3	2671	3	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2939	3	2939	3	0.00
08/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2222	2	2222	2	500.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3780	4	3780	4	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3002	3	3002	3	454.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3264	3	3264	3	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	1099	1	1099	1	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	2597	2	2597	2	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	6561	6	6561	6	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4764	5	4764	5	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3319	3	3319	3	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	7313	7	7313	7	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3964	4	3964	4	454.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3291	3	3291	3	0.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	973	1	973	1	500.00
08/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	432	0	432	0	750.00
08/04/2022	2033 On 05-May-22			Bond Future	112.75	112.5809	112.7466	112.5809	2,719.00
08/04/2022	2033 On 04-August-22			Bond Future	114.27	114.1024	114.2695	114.1024	4,967.00
08/04/2022	2033 On 03-November-22			Bond Future	114.63	114.4607	114.6294	114.4607	0.00
08/04/2022	2033 On 02-February-23			Bond Future	116.55	116.3824	116.5530	116.3824	0.00
08/04/2022	2037 On 05-May-22			Bond Future	10.51	87.9383	10.5083	87.9383	89,257.00
08/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8151	9	8151	9	0.00
08/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8038	9	8038	9	0.00
08/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8095	9	8095	9	0.00

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08/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	0.00
08/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	0.00
08/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	0.00
08/04/2022	2037 On 04-August-22			Bond Future	10.68	84.8487	10.6836	84.8487	51,940.00
08/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3095	3	3095	3	0.00
08/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	4363	5	4363	5	1,050.00
08/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	742	1	742	1	50.00
08/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	5342	6	5342	6	0.00
08/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	7957	8	7957	8	0.00
08/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3057	3	3057	3	0.00
08/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3018	3	3018	3	0.00
08/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1708	2	1708	2	0.00
08/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	375	0	375	0	1,050.00
08/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1660	1	1660	1	0.00
08/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	804	1	804	1	50.00
08/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	4613	4	4613	4	0.00
08/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1684	1	1684	1	50.00
08/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1082	1	1082	1	0.00
08/04/2022	2037 On 03-November-22			Bond Future	10.83	86.0744	10.8346	86.0744	0.00
08/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	4729	5	4729	5	0.00
08/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	4812	5	4812	5	0.00
08/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	4770	5	4770	5	0.00
08/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1863	2	1863	2	0.00
08/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1881	2	1881	2	0.00
08/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1845	2	1845	2	0.00
08/04/2022	2037 On 02-February-23			Bond Future	10.97	83.2475	10.9706	83.2475	0.00
08/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	3746	4	3746	4	0.00
08/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	3713	4	3713	4	0.00
08/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	3680	4	3680	4	0.00
08/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3316	3	3316	3	0.00
08/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3288	3	3288	3	0.00
08/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3260	3	3260	3	0.00
08/04/2022	2038 On 05-May-22			Bond Future	129.37	128.3853	129.3724	128.3853	4,184.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2022	2038 On 04-August-22			Bond Future	129.29	128.2950	129.2945	128.2950	2,763.00
08/04/2022	2038 On 03-November-22			Bond Future	131.19	130.1753	131.1886	130.1753	0.00
08/04/2022	2038 On 02-February-23			Bond Future	131.52	130.4899	131.5183	130.4899	0.00
08/04/2022	2040 On 05-May-22			Bond Future	10.65	89.9873	10.6519	89.9873	61,700.00
08/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	15	0	15	0	1,200.00
08/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8198	9	8198	9	0.00
08/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8259	9	8259	9	0.00
08/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8319	9	8319	9	0.00
08/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	954	1	954	1	1,200.00
08/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	14643	15	14643	15	0.00
08/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,200.00
08/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	1538	1	1538	1	0.00
08/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	9	0	9	0	0.00
08/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	9	0	9	0	0.00
08/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
08/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	6238	6	6238	6	0.00
08/04/2022	2040 On 04-August-22			Bond Future	10.82	86.6746	10.8228	86.6746	42,392.00
08/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3335	4	3335	4	0.00
08/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	9331	10	9331	10	0.00
08/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	168	0	168	0	460.00
08/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	2065	2	2065	2	460.00
08/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3292	4	3292	4	0.00
08/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3377	4	3377	4	0.00
08/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1829	2	1829	2	0.00
08/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	353	0	353	0	460.00
08/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	8503	8	8503	8	0.00
08/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1879	2	1879	2	0.00
08/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2920	3	2920	3	0.00
08/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1854	2	1854	2	0.00
08/04/2022	2040 On 03-November-22			Bond Future	10.97	87.9267	10.9701	87.9267	0.00
08/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	4940	5	4940	5	0.00
08/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	4854	5	4854	5	0.00
08/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	4897	5	4897	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2046	2	2046	2	0.00
08/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2088	2	2088	2	0.00
08/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2067	2	2067	2	0.00
08/04/2022	2040 On 02-February-23			Bond Future	11.10	84.8805	11.1030	84.8805	0.00
08/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	3795	4	3795	4	0.00
08/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	3830	4	3830	4	0.00
08/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	3864	4	3864	4	0.00
08/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3752	3	3752	3	0.00
08/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3783	3	3783	3	0.00
08/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3815	4	3815	4	0.00
08/04/2022	2044 On 05-May-22			Bond Future	10.67	86.8743	10.6740	86.8743	65,361.00
08/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8376	9	8376	9	0.00
08/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8255	9	8255	9	0.00
08/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8315	9	8315	9	0.00
08/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
08/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	11	0	11	0	0.00
08/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
08/04/2022	2044 On 04-August-22			Bond Future	10.84	83.6455	10.8353	83.6455	22,586.00
08/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	3619	4	3619	4	0.00
08/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	3531	4	3531	4	0.00
08/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	3575	4	3575	4	0.00
08/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1802	2	1802	2	0.00
08/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1826	2	1826	2	0.00
08/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1778	2	1778	2	0.00
08/04/2022	2044 On 03-November-22			Bond Future	10.97	84.8539	10.9738	84.8539	0.00
08/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	4943	5	4943	5	0.00
08/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	4986	5	4986	5	0.00
08/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	5030	5	5030	5	0.00
08/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2094	2	2094	2	0.00
08/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2116	2	2116	2	0.00
08/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2137	2	2137	2	0.00
08/04/2022	2044 On 02-February-23			Bond Future	11.10	81.8818	11.0986	81.8818	0.00
08/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4106	4	4106	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
08/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4070	4	4070	4	0.00
08/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4034	4	4034	4	0.00
08/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3754	3	3754	3	0.00
08/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3722	3	3722	3	0.00
08/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3690	3	3690	3	0.00
08/04/2022	2046 On 05-May-22			Bond Future	116.79	116.1954	116.7884	116.1954	14,362.00
08/04/2022	2046 On 04-August-22			Bond Future	118.37	117.7657	118.3658	117.7657	2,969.00
08/04/2022	2046 On 03-November-22			Bond Future	118.16	117.5570	118.1648	117.5570	0.00
08/04/2022	2046 On 02-February-23			Bond Future	120.15	119.5319	120.1489	119.5319	0.00
08/04/2022	2050 On 05-May-22			Bond Future	121.81	119.8963	121.8132	119.8963	8,792.00
08/04/2022	2050 On 04-August-22			Bond Future	121.43	119.4863	121.4283	119.4863	1,410.00
08/04/2022	2050 On 03-November-22			Bond Future	123.21	121.2371	123.2067	121.2371	0.00
08/04/2022	2050 On 02-February-23			Bond Future	123.20	121.1946	123.1953	121.1946	0.00
08/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	AL37 On 05-May-22			Index Future	820.21	819.5450	820.2110	819.5450	0.00
08/04/2022	AL37 On 04-August-22			Index Future	830.97	830.3000	830.9690	830.3000	0.00
08/04/2022	AL37 On 03-November-22			Index Future	843.05	842.3800	843.0530	842.3800	0.00
08/04/2022	AL37 On 02-February-23			Index Future	856.99	856.3160	856.9930	856.3160	0.00
08/04/2022	AL7T On 05-May-22			Index Future	943.48	947.2320	943.4750	947.2320	0.00
08/04/2022	AL7T On 04-August-22			Index Future	955.85	959.6630	955.8500	959.6630	0.00
08/04/2022	AL7T On 03-November-22			Index Future	969.75	973.6250	969.7500	973.6250	0.00
08/04/2022	AL7T On 02-February-23			Index Future	985.79	989.7320	985.7850	989.7320	0.00
08/04/2022	ALBI On 05-May-22			Index Future	842.48	846.2500	842.4790	846.2500	129.00
08/04/2022	ALBI On 04-August-22			Index Future	853.53	857.3560	853.5290	857.3560	92.00
08/04/2022	ALBI On 03-November-22			Index Future	865.94	869.8290	865.9410	869.8290	0.00
08/04/2022	ALBI On 02-February-23			Index Future	880.26	884.2190	880.2600	884.2190	0.00
08/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C030 On 31-January-30			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
08/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2022	ES33 On 05-May-22			Bond Future	11.30	77.5667	11.2994	77.5667	87.00
08/04/2022	ES33 On 04-August-22			Bond Future	11.52	78.6150	11.5151	78.6150	263.00
08/04/2022	ES33 On 03-November-22			Bond Future	11.72	75.9852	11.7185	75.9852	0.00
08/04/2022	ES33 On 02-February-23			Bond Future	11.91	77.2649	11.9081	77.2649	0.00
08/04/2022	ES42 On 05-May-22			Bond Future	11.72	76.2369	11.7202	76.2369	1,190.00
08/04/2022	ES42 On 04-August-22			Bond Future	11.92	77.2676	11.9161	77.2676	3,579.00
08/04/2022	ES42 On 03-November-22			Bond Future	12.10	74.1405	12.1017	74.1405	0.00
08/04/2022	ES42 On 02-February-23			Bond Future	12.27	75.3918	12.2687	75.3918	0.00
08/04/2022	GOVI On 05-May-22			GOVI	830.96	834.7040	830.9590	834.7040	989.00

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08/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	427290	46	427290	46	0.00
08/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	427190	46	427190	46	0.00
08/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	427090	46	427090	46	0.00
08/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 04-August-22			GOVI	841.86	845.6580	841.8580	845.6580	0.00
08/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	225980	26	225980	26	0.00
08/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	225880	26	225880	26	0.00
08/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	225780	26	225780	26	0.00
08/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 03-November-22			GOVI	854.10	857.9620	854.1000	857.9620	0.00
08/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	336700	38	336700	38	0.00
08/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	336900	38	336900	38	0.00
08/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	336800	38	336800	38	0.00
08/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 02-February-23			GOVI	868.22	872.1550	868.2230	872.1550	0.00
08/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	173830	21	173830	21	0.00
08/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	174030	21	174030	21	0.00
08/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	173930	21	173930	21	0.00
08/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
08/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2022	IGOV On 05-May-22			Index Future	315.30	313.7050	315.3040	313.7050	499.00
08/04/2022	IGOV On 04-August-22			Index Future	319.52	317.9000	319.5180	317.9000	0.00
08/04/2022	IGOV On 03-November-22			Index Future	324.24	322.6010	324.2410	322.6010	0.00
08/04/2022	IGOV On 02-February-23			Index Future	329.68	328.0130	329.6780	328.0130	0.00
08/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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08/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.43	95.5750	4.4250	95.5750	0.00
08/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.52	95.4800	4.5200	95.4800	0.00
08/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0950	4.9250	95.0950	0.00
08/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	0.00
08/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	0.00
08/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5250	5.5050	94.5250	0.00
08/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.29	93.7600	6.2900	93.7600	68.00
08/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.63	93.4450	6.6250	93.4450	0.00
08/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.80	93.2700	6.8000	93.2700	0.00
08/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.99	93.1000	6.9850	93.1000	75.00
08/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.05	93.0550	7.0450	93.0550	72.00
08/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.29	92.8350	7.2900	92.8350	0.00
08/04/2022	R023 On 05-May-22			Bond Future	5.54	103.2290	5.5445	103.2290	14,749.00
08/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	595	1	595	1	0.00
08/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	603	1	603	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	610	1	610	1	0.00
08/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
08/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
08/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
08/04/2022	R023 On 04-August-22			Bond Future	5.69	104.5739	5.6854	104.5739	2,384.00
08/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	306	0	306	0	0.00
08/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	310	0	310	0	0.00
08/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	314	0	314	0	0.00
08/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	115	0	115	0	0.00
08/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	116	0	116	0	0.00
08/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	118	0	118	0	0.00
08/04/2022	R023 On 03-November-22			Bond Future	5.42	102.2066	5.4197	102.2066	0.00
08/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	314	0	314	0	0.00
08/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	309	0	309	0	0.00
08/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	312	0	312	0	0.00
08/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	53	0	53	0	0.00
08/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	54	0	54	0	0.00
08/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	53	0	53	0	0.00
08/04/2022	R035 On 05-May-22			Bond Future	10.37	91.7635	10.3702	91.7635	71,131.00
08/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	3108	4	3108	4	0.00
08/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	7775	8	7775	8	0.00
08/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	13125	14	13125	14	0.00
08/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	2597	3	2597	3	0.00
08/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	7662	8	7662	8	0.00
08/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	7718	8	7718	8	0.00
08/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
08/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
08/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	373	0	373	0	0.00
08/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
08/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
08/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	262	0	262	0	0.00
08/04/2022	R035 On 04-August-22			Bond Future	10.55	92.9409	10.5535	92.9409	49,855.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2907	3	2907	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
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2173	2	2173	2	400.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	4545	5	4545	5	0.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	9679	10	9679	10	0.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2545	3	2545	3	0.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2833	3	2833	3	0.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2870	3	2870	3	0.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	207	0	207	0	400.00
08/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	541	1	541	1	100.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	5203	5	5203	5	0.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2321	2	2321	2	0.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	7003	7	7003	7	0.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1767	2	1767	2	0.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1792	2	1792	2	0.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2002	2	2002	2	100.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1016	1	1016	1	100.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	223	0	223	0	400.00
08/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1743	2	1743	2	0.00
08/04/2022	R035 On 03-November-22			Bond Future	10.71	89.8180	10.7131	89.8180	0.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4433	5	4433	5	0.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4394	5	4394	5	0.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	748	1	748	1	582.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	1720	2	1720	2	1,000.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4473	5	4473	5	0.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	11400	12	11400	12	0.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4081	4	4081	4	1,000.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2457	3	2457	3	0.00
08/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	3854	4	3854	4	0.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2174	2	2174	2	582.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	3344	3	3344	3	582.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	404	0	404	0	1,000.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1844	2	1844	2	0.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	4313	4	4313	4	0.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	6493	6	6493	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
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1882	2	1882	2	0.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1863	2	1863	2	0.00
08/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2044	2	2044	2	0.00
08/04/2022	R035 On 02-February-23			Bond Future	10.85	91.3477	10.8540	91.3477	0.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	4075	4	4075	4	1,000.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	1914	2	1914	2	1,000.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	4110	4	4110	4	0.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	13156	14	13156	14	0.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3450	4	3450	4	0.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3481	4	3481	4	0.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3513	4	3513	4	0.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2850	3	2850	3	0.00
08/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	960	1	960	1	582.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	7569	7	7569	7	0.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	5336	5	5336	5	0.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4027	4	4027	4	582.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3357	3	3357	3	0.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	443	0	443	0	1,000.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3385	3	3385	3	0.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3414	3	3414	3	0.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	2884	3	2884	3	582.00
08/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	2908	3	2908	3	0.00
08/04/2022	R186 On 05-May-22			Bond Future	8.14	112.8406	8.1449	112.8406	72,531.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	2074	2	2074	2	0.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	3151	3	3151	3	0.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1062	1	1062	1	0.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1169	1	1169	1	454.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	267	0	267	0	435.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1036	1	1036	1	0.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	10	0	10	0	435.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	37	0	37	0	3,600.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	4048	4	4048	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
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	668	1	668	1	454.00
08/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1089	1	1089	1	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	392	0	392	0	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	687	1	687	1	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	11	0	11	0	454.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	2733	3	2733	3	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	3533	4	3533	4	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	419	0	419	0	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1331	1	1331	1	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	354	0	354	0	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	405	0	405	0	0.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	33	0	33	0	454.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	119	0	119	0	4,035.00
08/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	5838	6	5838	6	0.00
08/04/2022	R186 On 04-August-22			Bond Future	8.35	109.0501	8.3502	109.0501	215.00
08/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	1045	1	1045	1	0.00
08/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	1028	1	1028	1	0.00
08/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	100	0	100	0	3,600.00
08/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	1061	1	1061	1	0.00
08/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	5420	5	5420	5	0.00
08/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	774	1	774	1	3,600.00
08/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	196	0	196	0	3,600.00
08/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	1819	2	1819	2	0.00
08/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	5501	6	5501	6	0.00
08/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2257	2	2257	2	0.00
08/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	1862	2	1862	2	0.00
08/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	1840	2	1840	2	0.00
08/04/2022	R186 On 03-November-22			Bond Future	8.53	110.6238	8.5306	110.6238	0.00
08/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1897	2	1897	2	0.00
08/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1859	2	1859	2	0.00
08/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1878	2	1878	2	0.00
08/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1844	2	1844	2	0.00
08/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1861	2	1861	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
08/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1828	2	1828	2	0.00
08/04/2022	R186 On 02-February-23			Bond Future	8.67	107.1662	8.6733	107.1662	0.00
08/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1567	2	1567	2	0.00
08/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1536	2	1536	2	0.00
08/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1552	2	1552	2	0.00
08/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2709	3	2709	3	0.00
08/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2727	3	2727	3	0.00
08/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2691	3	2691	3	0.00
08/04/2022	R197 On 05-May-22			Bond Future	329.74	329.5461	329.7417	329.5461	752.00
08/04/2022	R197 On 04-August-22			Bond Future	325.75	325.5567	325.7526	325.5567	0.00
08/04/2022	R197 On 03-November-22			Bond Future	330.52	330.3276	330.5241	330.3276	0.00
08/04/2022	R197 On 02-February-23			Bond Future	327.44	327.2431	327.4371	327.2431	0.00
08/04/2022	R202 On 05-May-22			Bond Future	249.51	247.9864	249.5058	247.9864	6,398.00
08/04/2022	R202 On 04-August-22			Bond Future	248.39	246.8532	248.3917	246.8532	91.00
08/04/2022	R202 On 03-November-22			Bond Future	252.03	250.4702	252.0292	250.4702	0.00
08/04/2022	R202 On 02-February-23			Bond Future	251.67	250.0902	251.6717	250.0902	0.00
08/04/2022	R209 On 05-May-22			Bond Future	10.33	71.3605	10.3325	71.3605	19,244.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	5995	6	5995	6	0.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	8663	9	8663	9	0.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	11	0	11	0	2,975.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	64	0	64	0	6,525.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	5945	6	5945	6	0.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	741	1	741	1	0.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	2572	3	2572	3	0.00
08/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	5896	6	5896	6	0.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	0.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	248	0	248	0	1,050.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	1213	1	1213	1	9,000.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	13	0	13	0	0.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	3496	3	3496	3	0.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	4988	5	4988	5	0.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	10,050.00
08/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	12	0	12	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
08/04/2022	R209 On 04-August-22			Bond Future	10.49	72.3071	10.4887	72.3071	1,550.00
08/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	2261	3	2261	3	0.00
08/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	2199	2	2199	2	0.00
08/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	2229	3	2229	3	0.00
08/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	1723	2	1723	2	0.00
08/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	1748	2	1748	2	0.00
08/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	1700	2	1700	2	0.00
08/04/2022	R209 On 03-November-22			Bond Future	10.63	70.2054	10.6310	70.2054	3,610.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	5596	6	5596	6	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	3744	4	3744	4	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	3779	4	3779	4	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	3814	4	3814	4	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	1106	1	1106	1	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2220	2	2220	2	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	407	0	407	0	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	3849	4	3849	4	0.00
08/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	245	0	245	0	8,000.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	8392	8	8392	8	0.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1718	2	1718	2	0.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	6984	7	6984	7	0.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2940	3	2940	3	0.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	4674	4	4674	4	8,000.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1753	2	1753	2	0.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1770	2	1770	2	8,000.00
08/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1071	1	1071	1	0.00
08/04/2022	R209 On 02-February-23			Bond Future	10.76	71.3715	10.7555	71.3715	0.00
08/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3122	3	3122	3	0.00
08/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3094	3	3094	3	0.00
08/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3066	3	3066	3	0.00
08/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2884	3	2884	3	0.00
08/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2935	3	2935	3	0.00
08/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2910	3	2910	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
08/04/2022	R210 On 05-May-22			Bond Future	218.22	217.8582	218.2185	217.8582	1,062.00
08/04/2022	R210 On 04-August-22			Bond Future	221.17	220.8026	221.1662	220.8026	266.00
08/04/2022	R210 On 03-November-22			Bond Future	221.47	221.1054	221.4723	221.1054	0.00
08/04/2022	R210 On 02-February-23			Bond Future	225.19	224.8188	225.1901	224.8188	0.00
08/04/2022	R213 On 05-May-22			Bond Future	9.88	85.0105	9.8786	85.0105	24,996.00
08/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	3866	4	3866	4	0.00
08/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	3912	4	3912	4	0.00
08/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	3820	4	3820	4	0.00
08/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	56	0	56	0	0.00
08/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	59	0	59	0	0.00
08/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	61	0	61	0	0.00
08/04/2022	R213 On 04-August-22			Bond Future	10.07	86.1028	10.0730	86.1028	0.00
08/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1380	2	1380	2	0.00
08/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1336	2	1336	2	0.00
08/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1358	2	1358	2	0.00
08/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2250	2	2250	2	0.00
08/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2307	2	2307	2	0.00
08/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2279	2	2279	2	0.00
08/04/2022	R213 On 03-November-22			Bond Future	10.24	83.8260	10.2427	83.8260	0.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2731	3	2731	3	0.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1699	2	1699	2	0.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2182	2	2182	2	0.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1412	2	1412	2	0.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	434	0	434	0	200.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2676	3	2676	3	0.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2703	3	2703	3	0.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	481	1	481	1	476.00
08/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2649	3	2649	3	0.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2033	2	2033	2	200.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	5802	6	5802	6	0.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1992	2	1992	2	0.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2013	2	2013	2	0.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	6071	6	6071	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
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	3398	3	3398	3	476.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2439	2	2439	2	476.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2987	3	2987	3	200.00
08/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1971	2	1971	2	0.00
08/04/2022	R213 On 02-February-23			Bond Future	10.39	85.2514	10.3908	85.2514	0.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2834	3	2834	3	935.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2331	3	2331	3	0.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2308	2	2308	2	0.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	607	1	607	1	476.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1880	2	1880	2	0.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	8654	9	8654	9	0.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2354	3	2354	3	0.00
08/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2636	3	2636	3	0.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2829	3	2829	3	476.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	650	1	650	1	935.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3143	3	3143	3	0.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2649	2	2649	2	0.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	6692	6	6692	6	0.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3704	3	3704	3	476.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3168	3	3168	3	0.00
08/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3117	3	3117	3	0.00
08/04/2022	R214 On 05-May-22			Bond Future	10.64	68.4101	10.6372	68.4101	15,309.00
08/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6025	7	6025	7	0.00
08/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6075	7	6075	7	0.00
08/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6125	7	6125	7	0.00
08/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	17	0	17	0	0.00
08/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	16	0	16	0	0.00
08/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	16	0	16	0	0.00
08/04/2022	R214 On 04-August-22			Bond Future	10.79	69.2873	10.7932	69.2873	1,337.00
08/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	2631	3	2631	3	0.00
08/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	2665	3	2665	3	0.00
08/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	2699	3	2699	3	0.00
08/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1598	1	1598	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1576	1	1576	1	0.00
08/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1621	1	1621	1	0.00
08/04/2022	R214 On 03-November-22			Bond Future	10.93	67.0184	10.9286	67.0184	0.00
08/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4121	4	4121	4	0.00
08/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4157	5	4157	5	0.00
08/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4085	4	4085	4	0.00
08/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1780	2	1780	2	0.00
08/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1798	2	1798	2	0.00
08/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1815	2	1815	2	0.00
08/04/2022	R214 On 02-February-23			Bond Future	11.05	68.1604	11.0478	68.1604	0.00
08/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3293	4	3293	4	0.00
08/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3235	4	3235	4	0.00
08/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3264	4	3264	4	0.00
08/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3085	3	3085	3	0.00
08/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3111	3	3111	3	0.00
08/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3059	3	3059	3	0.00
08/04/2022	R248 On 05-May-22			Bond Future	10.62	85.9758	10.6164	85.9758	190,157.00
08/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8223	9	8223	9	0.00
08/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8099	9	8099	9	0.00
08/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8161	9	8161	9	0.00
08/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	15	0	15	0	0.00
08/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	13	0	13	0	0.00
08/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	0.00
08/04/2022	R248 On 04-August-22			Bond Future	10.77	87.0784	10.7702	87.0784	8,423.00
08/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3548	4	3548	4	0.00
08/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3119	4	3119	4	1,700.00
08/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1375	2	1375	2	0.00
08/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	191	0	191	0	0.00
08/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3460	4	3460	4	0.00
08/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3504	4	3504	4	0.00
08/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	879	1	879	1	1,700.00
08/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	4171	4	4171	4	0.00
08/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1917	2	1917	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
08/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1945	2	1945	2	0.00
08/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	8741	8	8741	8	0.00
08/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	5254	5	5254	5	0.00
08/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2176	2	2176	2	0.00
08/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1890	2	1890	2	0.00
08/04/2022	R248 On 03-November-22			Bond Future	10.90	83.9333	10.9033	83.9333	0.00
08/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5073	6	5073	6	0.00
08/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5118	6	5118	6	0.00
08/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5164	6	5164	6	0.00
08/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2307	2	2307	2	0.00
08/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2284	2	2284	2	0.00
08/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2263	2	2263	2	0.00
08/04/2022	R248 On 02-February-23			Bond Future	11.02	85.3638	11.0204	85.3638	0.00
08/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4127	5	4127	5	0.00
08/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4164	5	4164	5	0.00
08/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4201	5	4201	5	0.00
08/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3783	3	3783	3	0.00
08/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3816	4	3816	4	0.00
08/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3849	4	3849	4	0.00