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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	2025 On 04-August-22			Bond Future	162.48	162.6099	162.4756	162.6099	7,305.00
08/06/2022	2025 On 03-November-22			Bond Future	164.82	164.9485	164.8177	164.9485	0.00
08/06/2022	2025 On 02-February-23			Bond Future	165.84	166.0075	165.8377	166.0075	0.00
08/06/2022	2025 On 04-May-23			Bond Future	168.82	169.0100	168.8166	169.0100	0.00
08/06/2022	2029 On 04-August-22			Bond Future	121.20	121.5595	121.1978	121.5595	3,894.00
08/06/2022	2029 On 03-November-22			Bond Future	121.70	122.0628	121.7001	122.0628	0.00
08/06/2022	2029 On 02-February-23			Bond Future	123.70	124.0916	123.6951	124.0916	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
08/06/2022	2029 On 04-May-23			Bond Future	124.63	125.0522	124.6339	125.0522	0.00
08/06/2022	2030 On 04-August-22			Bond Future	10.07	89.3969	10.0682	89.3969	99,182.00
08/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
08/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	28	0	28	0	800.00
08/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	248	0	248	0	0.00
08/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	258	0	258	0	0.00
08/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	267	0	267	0	0.00
08/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	4248	4	4248	4	0.00
08/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	135	0	135	0	800.00
08/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2753	3	2753	3	0.00
08/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2793	3	2793	3	0.00
08/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2834	3	2834	3	0.00
08/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	5097	5	5097	5	0.00
08/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	9038	9	9038	9	0.00
08/06/2022	2030 On 03-November-22			Bond Future	10.26	90.6620	10.2621	90.6620	18,740.00
08/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1629	2	1629	2	500.00
08/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	6139	6	6139	6	0.00
08/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1388	1	1388	1	0.00
08/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1367	1	1367	1	0.00
08/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1409	1	1409	1	0.00
08/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	709	1	709	1	500.00
08/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3371	4	3371	4	0.00
08/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2166	2	2166	2	0.00
08/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	1918	2	1918	2	0.00
08/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2218	2	2218	2	0.00
08/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2192	2	2192	2	0.00
08/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	315	0	315	0	500.00
08/06/2022	2030 On 02-February-23			Bond Future	10.44	88.1437	10.4406	88.1437	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4102	4	4102	4	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4231	4	4231	4	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1310	1	1310	1	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1016	1	1016	1	400.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1190	1	1190	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
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	957	1	957	1	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	186	0	186	0	102.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	302	0	302	0	400.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1275	1	1275	1	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1293	1	1293	1	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	971	1	971	1	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	370	0	370	0	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	780	1	780	1	0.00
08/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	282	0	282	0	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6872	7	6872	7	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6696	7	6696	7	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4379	5	4379	5	102.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7917	8	7917	8	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6176	6	6176	6	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3477	4	3477	4	102.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3273	3	3273	3	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1071	1	1071	1	400.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3944	4	3944	4	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3815	4	3815	4	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3911	4	3911	4	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3330	4	3330	4	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3302	3	3302	3	0.00
08/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1114	1	1114	1	0.00
08/06/2022	2030 On 04-May-23			Bond Future	10.60	89.7248	10.6042	89.7248	0.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5365	5	5365	5	0.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	6755	7	6755	7	0.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2361	2	2361	2	0.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	759	1	759	1	150.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4485	5	4485	5	0.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2317	2	2317	2	0.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2339	2	2339	2	0.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	982	1	982	1	400.00
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1312	1	1312	1	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	344	0	344	0	400.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	7542	8	7542	8	0.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3990	4	3990	4	0.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4662	5	4662	5	0.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2662	3	2662	3	0.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5360	6	5360	6	0.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2684	3	2684	3	0.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1356	2	1356	2	150.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2641	3	2641	3	0.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	780	1	780	1	1,080.00
08/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1083	1	1083	1	400.00
08/06/2022	2032 On 04-August-22			Bond Future	10.53	89.2206	10.5277	89.2206	79,278.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	7013	7	7013	7	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1796	2	1796	2	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2943	3	2943	3	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5648	6	5648	6	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	543	1	543	1	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1183	1	1183	1	900.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	374	0	374	0	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	526	1	526	1	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	800.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	12	0	12	0	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	72	0	72	0	800.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	561	1	561	1	0.00
08/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	107	0	107	0	900.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2324	2	2324	2	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4596	5	4596	5	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2286	2	2286	2	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	6415	7	6415	7	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	9010	9	9010	9	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2731	3	2731	3	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1333	1	1333	1	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4169	4	4169	4	0.00

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08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2248	2	2248	2	0.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	94	0	94	0	800.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	435	1	435	1	7,500.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	870	1	870	1	7,500.00
08/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	39	0	39	0	0.00
08/06/2022	2032 On 03-November-22			Bond Future	10.72	86.3322	10.7166	86.3322	87,931.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	4898	5	4898	5	0.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	8058	8	8058	8	0.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1563	2	1563	2	0.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1817	2	1817	2	0.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1844	2	1844	2	750.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	124	0	124	0	500.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	666	1	666	1	0.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	82	0	82	0	180.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	829	1	829	1	500.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1397	1	1397	1	0.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	745	1	745	1	0.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	418	0	418	0	750.00
08/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	95	0	95	0	454.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7643	8	7643	8	0.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4748	5	4748	5	0.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3938	4	3938	4	454.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7926	8	7926	8	0.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3740	4	3740	4	180.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7087	7	7087	7	0.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2392	3	2392	3	180.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2600	3	2600	3	454.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3550	4	3550	4	0.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2090	2	2090	2	0.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2116	2	2116	2	0.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	242	0	242	0	750.00
08/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	659	1	659	1	500.00
08/06/2022	2032 On 02-February-23			Bond Future	10.89	87.7501	10.8886	87.7501	0.00

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08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5609	6	5609	6	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	9238	9	9238	9	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1249	1	1249	1	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1269	1	1269	1	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	868	1	868	1	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	175	0	175	0	454.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	244	0	244	0	500.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5043	5	5043	5	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1288	1	1288	1	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1493	2	1493	2	0.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1874	2	1874	2	750.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	963	1	963	1	500.00
08/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	562	1	562	1	750.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5717	6	5717	6	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4479	5	4479	5	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3003	3	3003	3	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3513	4	3513	4	454.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3838	4	3838	4	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1069	1	1069	1	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	7934	8	7934	8	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8788	9	8788	9	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4708	5	4708	5	454.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3872	4	3872	4	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3906	4	3906	4	0.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	382	0	382	0	750.00
08/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	920	1	920	1	500.00
08/06/2022	2032 On 04-May-23			Bond Future	11.04	85.1649	11.0435	85.1649	0.00
08/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2378	2	2378	2	0.00
08/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2402	2	2402	2	0.00
08/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2426	2	2426	2	0.00
08/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3196	3	3196	3	0.00
08/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3222	3	3222	3	0.00
08/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3249	3	3249	3	0.00

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08/06/2022	2033 On 04-August-22			Bond Future	116.00	115.8973	115.9952	115.8973	7,046.00
08/06/2022	2033 On 03-November-22			Bond Future	116.34	116.2359	116.3392	116.2359	0.00
08/06/2022	2033 On 02-February-23			Bond Future	118.25	118.1676	118.2462	118.1676	0.00
08/06/2022	2033 On 04-May-23			Bond Future	119.00	118.9366	119.0027	118.9366	0.00
08/06/2022	2037 On 04-August-22			Bond Future	11.08	81.7538	11.0810	81.7538	135,028.00
08/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	34	0	34	0	50.00
08/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	2758	3	2758	3	0.00
08/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	977	1	977	1	0.00
08/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1910	2	1910	2	1,050.00
08/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	927	1	927	1	0.00
08/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	952	1	952	1	0.00
08/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	5297	5	5297	5	0.00
08/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	210	0	210	0	1,050.00
08/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2037	2	2037	2	0.00
08/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2112	2	2112	2	0.00
08/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1124	1	1124	1	0.00
08/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	715	1	715	1	50.00
08/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	6401	6	6401	6	0.00
08/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2074	2	2074	2	50.00
08/06/2022	2037 On 03-November-22			Bond Future	11.25	82.9108	11.2506	82.9108	2,000.00
08/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2444	3	2444	3	0.00
08/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2509	3	2509	3	0.00
08/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2477	3	2477	3	0.00
08/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2148	2	2148	2	0.00
08/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2121	2	2121	2	0.00
08/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2095	2	2095	2	0.00
08/06/2022	2037 On 02-February-23			Bond Future	11.41	80.0155	11.4085	80.0155	0.00
08/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1802	2	1802	2	0.00
08/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1752	2	1752	2	0.00
08/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1777	2	1777	2	0.00
08/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3981	4	3981	4	0.00
08/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4017	4	4017	4	0.00
08/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	3945	4	3945	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
08/06/2022	2037 On 04-May-23			Bond Future	11.55	81.4521	11.5532	81.4521	0.00
08/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2587	3	2587	3	0.00
08/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2534	3	2534	3	0.00
08/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2560	3	2560	3	0.00
08/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3975	4	3975	4	0.00
08/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4008	4	4008	4	0.00
08/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	3943	4	3943	4	0.00
08/06/2022	2038 On 04-August-22			Bond Future	131.98	131.8683	131.9823	131.8683	4,102.00
08/06/2022	2038 On 03-November-22			Bond Future	133.89	133.7648	133.8850	133.7648	0.00
08/06/2022	2038 On 02-February-23			Bond Future	134.19	134.0958	134.1880	134.0958	0.00
08/06/2022	2038 On 04-May-23			Bond Future	136.60	136.5223	136.5996	136.5223	0.00
08/06/2022	2040 On 04-August-22			Bond Future	11.20	83.4977	11.2027	83.4977	120,043.00
08/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	2	0	2	0	460.00
08/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	349	0	349	0	460.00
08/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1028	1	1028	1	0.00
08/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	6559	7	6559	7	0.00
08/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1055	1	1055	1	0.00
08/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1083	1	1083	1	0.00
08/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2099	2	2099	2	0.00
08/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	144	0	144	0	460.00
08/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	10900	11	10900	11	0.00
08/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2139	2	2139	2	0.00
08/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2179	2	2179	2	0.00
08/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3767	4	3767	4	0.00
08/06/2022	2040 On 03-November-22			Bond Future	11.37	84.6795	11.3675	84.6795	3,965.00
08/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2645	3	2645	3	0.00
08/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2610	3	2610	3	0.00
08/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	7534	8	7534	8	0.00
08/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	763	1	763	1	1,100.00
08/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1963	2	1963	2	1,100.00
08/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2575	3	2575	3	0.00
08/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3053	3	3053	3	0.00
08/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2372	2	2372	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
08/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	613	1	613	1	1,100.00
08/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5241	5	5241	5	0.00
08/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2431	2	2431	2	0.00
08/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2401	2	2401	2	0.00
08/06/2022	2040 On 02-February-23			Bond Future	11.52	81.5629	11.5213	81.5629	0.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1819	2	1819	2	0.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1845	2	1845	2	0.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	360	0	360	0	400.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	339	0	339	0	0.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5854	6	5854	6	0.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5984	6	5984	6	0.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1477	2	1477	2	400.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1871	2	1871	2	0.00
08/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1408	2	1408	2	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4459	5	4459	5	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5133	5	5133	5	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1479	2	1479	2	400.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1521	2	1521	2	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9512	10	9512	10	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9311	9	9311	9	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5266	5	5266	5	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4499	5	4499	5	0.00
08/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4539	5	4539	5	0.00
08/06/2022	2040 On 04-May-23			Bond Future	11.66	83.0277	11.6619	83.0277	0.00
08/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2735	3	2735	3	0.00
08/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	462	1	462	1	400.00
08/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2706	3	2706	3	0.00
08/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1475	2	1475	2	400.00
08/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2763	3	2763	3	0.00
08/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	7827	8	7827	8	0.00
08/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1368	2	1368	2	400.00
08/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4214	4	4214	4	0.00
08/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	6262	6	6262	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
08/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4283	4	4283	4	0.00
08/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	10549	11	10549	11	0.00
08/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4248	4	4248	4	0.00
08/06/2022	2044 On 04-August-22			Bond Future	11.22	80.2803	11.2216	80.2803	76,382.00
08/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1199	1	1199	1	0.00
08/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1169	1	1169	1	0.00
08/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1140	1	1140	1	0.00
08/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2100	2	2100	2	0.00
08/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2061	2	2061	2	0.00
08/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2022	2	2022	2	0.00
08/06/2022	2044 On 03-November-22			Bond Future	11.38	81.4165	11.3776	81.4165	0.00
08/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2526	3	2526	3	0.00
08/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2561	3	2561	3	0.00
08/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2596	3	2596	3	0.00
08/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2384	3	2384	3	0.00
08/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2414	3	2414	3	0.00
08/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2445	3	2445	3	0.00
08/06/2022	2044 On 02-February-23			Bond Future	11.52	78.3716	11.5228	78.3716	0.00
08/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2015	2	2015	2	0.00
08/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1960	2	1960	2	0.00
08/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1987	2	1987	2	0.00
08/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4442	5	4442	5	0.00
08/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4483	5	4483	5	0.00
08/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4402	5	4402	5	0.00
08/06/2022	2044 On 04-May-23			Bond Future	11.66	79.7792	11.6552	79.7792	0.00
08/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2840	3	2840	3	0.00
08/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2811	3	2811	3	0.00
08/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2781	3	2781	3	0.00
08/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4351	5	4351	5	0.00
08/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4315	5	4315	5	0.00
08/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4280	5	4280	5	0.00
08/06/2022	2046 On 04-August-22			Bond Future	121.87	122.1800	121.8740	122.1800	16,569.00
08/06/2022	2046 On 03-November-22			Bond Future	121.68	121.9811	121.6751	121.9811	1,566.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2022	2046 On 02-February-23			Bond Future	123.67	124.0093	123.6703	124.0093	0.00
08/06/2022	2046 On 04-May-23			Bond Future	123.88	124.2365	123.8772	124.2365	0.00
08/06/2022	2050 On 04-August-22			Bond Future	123.12	124.4175	123.1239	124.4175	11,293.00
08/06/2022	2050 On 03-November-22			Bond Future	124.90	126.2067	124.8986	126.2067	0.00
08/06/2022	2050 On 02-February-23			Bond Future	124.85	126.2026	124.8452	126.2026	0.00
08/06/2022	2050 On 04-May-23			Bond Future	127.09	128.4860	127.0884	128.4860	0.00
08/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	AL37 On 04-August-22			Index Future	825.95	826.0330	825.9500	826.0330	0.00
08/06/2022	AL37 On 03-November-22			Index Future	837.77	837.8200	837.7730	837.8200	0.00
08/06/2022	AL37 On 02-February-23			Index Future	851.30	851.5220	851.3000	851.5220	0.00
08/06/2022	AL37 On 04-May-23			Index Future	866.38	866.6970	866.3790	866.6970	0.00
08/06/2022	AL7T On 04-August-22			Index Future	940.81	950.0930	940.8120	950.0930	0.00
08/06/2022	AL7T On 03-November-22			Index Future	954.28	963.6500	954.2790	963.6500	0.00
08/06/2022	AL7T On 02-February-23			Index Future	969.69	979.4110	969.6870	979.4110	0.00
08/06/2022	AL7T On 04-May-23			Index Future	986.86	996.8650	986.8630	996.8650	0.00
08/06/2022	ALBI On 04-August-22			Index Future	835.92	842.3490	835.9160	842.3490	136.00
08/06/2022	ALBI On 03-November-22			Index Future	847.88	854.3680	847.8820	854.3680	0.00
08/06/2022	ALBI On 02-February-23			Index Future	861.57	868.3410	861.5720	868.3410	0.00
08/06/2022	ALBI On 04-May-23			Index Future	876.83	883.8160	876.8330	883.8160	0.00
08/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C050 On 31-December-50			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
08/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2022	ES33 On 04-August-22			Bond Future	11.91	76.1999	11.9131	76.1999	350.00
08/06/2022	ES33 On 03-November-22			Bond Future	12.14	73.5141	12.1370	73.5141	0.00
08/06/2022	ES33 On 02-February-23			Bond Future	12.35	74.7385	12.3512	74.7385	0.00
08/06/2022	ES33 On 04-May-23			Bond Future	12.55	72.3047	12.5458	72.3047	0.00
08/06/2022	ES42 On 04-August-22			Bond Future	12.31	74.4903	12.3050	74.4903	4,769.00
08/06/2022	ES42 On 03-November-22			Bond Future	12.51	71.3022	12.5101	71.3022	0.00
08/06/2022	ES42 On 02-February-23			Bond Future	12.70	72.4918	12.6994	72.4918	0.00
08/06/2022	ES42 On 04-May-23			Bond Future	12.88	69.5453	12.8795	69.5453	0.00
08/06/2022	GOVI On 04-August-22			GOVI	824.56	831.4080	824.5560	831.4080	1,111.00
08/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	52960	12	52960	12	0.00
08/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	52860	12	52860	12	0.00
08/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	52760	12	52760	12	0.00
08/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 03-November-22			GOVI	836.36	843.2710	836.3580	843.2710	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
08/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	159280	23	159280	23	0.00
08/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	159480	23	159480	23	0.00
08/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	159380	23	159380	23	0.00
08/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 02-February-23			GOVI	849.86	857.0630	849.8630	857.0630	0.00
08/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	6	0	6	0.00
08/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	6	0	6	0.00
08/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	6	0	6	0.00
08/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	9670	0	9670	0	0.00
08/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	9570	0	9570	0	0.00
08/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	9770	0	9770	0	0.00
08/06/2022	GOVI On 04-May-23			GOVI	864.92	872.3370	864.9160	872.3370	0.00
08/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	120360	19	120360	19	0.00
08/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	120460	19	120460	19	0.00
08/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	120560	19	120560	19	0.00
08/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
08/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2022	IGOV On 04-August-22			Index Future	324.70	325.4210	324.7000	325.4210	759.00
08/06/2022	IGOV On 03-November-22			Index Future	329.43	330.1440	329.4270	330.1440	16.00
08/06/2022	IGOV On 02-February-23			Index Future	334.82	335.6220	334.8240	335.6220	0.00
08/06/2022	IGOV On 04-May-23			Index Future	340.83	341.6800	340.8310	341.6800	0.00
08/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	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
08/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0750	4.9250	95.0750	0.00
08/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9650	5.0450	94.9650	0.00
08/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.45	94.5700	5.4500	94.5700	0.00
08/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.57	94.4550	5.5650	94.4550	0.00
08/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.95	94.0600	5.9500	94.0600	0.00
08/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.05	93.9700	6.0500	93.9700	0.00
08/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.43	93.5900	6.4300	93.5900	68.00
08/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.91	93.0950	6.9050	93.0950	0.00
08/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.34	92.6500	7.3400	92.6500	0.00
08/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.56	92.4300	7.5600	92.4300	75.00
08/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.74	92.2450	7.7350	92.2450	172.00
08/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.85	92.1450	7.8450	92.1450	0.00
08/06/2022	R023 On 04-August-22			Bond Future	5.60	104.5931	5.5955	104.5931	22,183.00
08/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	267	0	267	0	0.00
08/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	272	0	272	0	0.00
08/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	277	0	277	0	0.00
08/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	28	0	28	0	0.00
08/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	29	0	29	0	0.00
08/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	30	0	30	0	0.00
08/06/2022	R023 On 03-November-22			Bond Future	5.47	102.1558	5.4737	102.1558	0.00
08/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	269	0	269	0	0.00
08/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	264	0	264	0	0.00

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08/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	267	0	267	0	0.00
08/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	25	0	25	0	0.00
08/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	25	0	25	0	0.00
08/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	24	0	24	0	0.00
08/06/2022	R035 On 04-August-22			Bond Future	10.88	90.3811	10.8813	90.3811	128,835.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	577	1	577	1	400.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1042	1	1042	1	0.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	2360	2	2360	2	0.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7487	8	7487	8	0.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	23	0	23	0	100.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	3	0	3	0	400.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	799	1	799	1	0.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	990	1	990	1	0.00
08/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1016	1	1016	1	0.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1945	2	1945	2	0.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1981	2	1981	2	0.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2288	2	2288	2	100.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	862	1	862	1	100.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	8831	9	8831	9	0.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	6716	7	6716	7	0.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2757	3	2757	3	0.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	62	0	62	0	400.00
08/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1909	2	1909	2	0.00
08/06/2022	R035 On 03-November-22			Bond Future	11.06	87.1745	11.0612	87.1745	3,020.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2511	3	2511	3	0.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2478	3	2478	3	0.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	529	1	529	1	1,000.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	135	0	135	0	582.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2544	3	2544	3	0.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	9179	9	9179	9	0.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2222	2	2222	2	1,000.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	989	1	989	1	0.00
08/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2040	2	2040	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
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2464	3	2464	3	582.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3980	4	3980	4	582.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	287	0	287	0	1,000.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2018	2	2018	2	0.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	7984	8	7984	8	0.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	5227	5	5227	5	0.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2070	2	2070	2	0.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2044	2	2044	2	0.00
08/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2289	2	2289	2	0.00
08/06/2022	R035 On 02-February-23			Bond Future	11.23	88.6052	11.2290	88.6052	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5502	6	5502	6	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	10910	11	10910	11	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2243	2	2243	2	1,000.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2271	2	2271	2	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1749	2	1749	2	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1774	2	1774	2	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	666	1	666	1	1,000.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1253	1	1253	1	400.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5338	6	5338	6	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1798	2	1798	2	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1295	1	1295	1	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1172	1	1172	1	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	277	0	277	0	0.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	301	0	301	0	400.00
08/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	254	0	254	0	582.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9077	9	9077	9	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8592	9	8592	9	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4932	5	4932	5	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4767	5	4767	5	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4686	5	4686	5	582.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6302	6	6302	6	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3856	4	3856	4	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	411	0	411	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8833	9	8833	9	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3891	4	3891	4	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3927	4	3927	4	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3258	3	3258	3	582.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3290	3	3290	3	0.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1304	1	1304	1	400.00
08/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1356	1	1356	1	0.00
08/06/2022	R035 On 04-May-23			Bond Future	11.37	85.6965	11.3734	85.6965	0.00
08/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2750	3	2750	3	0.00
08/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	395	0	395	0	400.00
08/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2723	3	2723	3	0.00
08/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	7157	7	7157	7	0.00
08/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1313	2	1313	2	400.00
08/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2695	3	2695	3	0.00
08/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	5865	6	5865	6	0.00
08/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1304	1	1304	1	400.00
08/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3626	4	3626	4	0.00
08/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	9698	10	9698	10	0.00
08/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3687	4	3687	4	0.00
08/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3656	4	3656	4	0.00
08/06/2022	R186 On 04-August-22			Bond Future	8.53	108.4497	8.5318	108.4497	81,031.00
08/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	2	0	2	0	3,600.00
08/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	261	0	261	0	0.00
08/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	270	0	270	0	0.00
08/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	141	0	141	0	3,600.00
08/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	279	0	279	0	0.00
08/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	4575	5	4575	5	0.00
08/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	33	0	33	0	3,600.00
08/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1719	2	1719	2	0.00
08/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1748	2	1748	2	0.00
08/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1777	2	1777	2	0.00
08/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	6086	6	6086	6	0.00
08/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2306	2	2306	2	0.00

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08/06/2022	R186 On 03-November-22			Bond Future	8.73	109.9831	8.7337	109.9831	11,129.00
08/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	971	1	971	1	0.00
08/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1644	2	1644	2	0.00
08/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	547	1	547	1	4,310.00
08/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	955	1	955	1	0.00
08/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	940	1	940	1	0.00
08/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1661	2	1661	2	0.00
08/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1025	1	1025	1	4,310.00
08/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1641	2	1641	2	0.00
08/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2342	2	2342	2	0.00
08/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1621	2	1621	2	0.00
08/06/2022	R186 On 02-February-23			Bond Future	8.91	106.4929	8.9066	106.4929	0.00
08/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	748	1	748	1	0.00
08/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	737	1	737	1	0.00
08/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	725	1	725	1	0.00
08/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2694	3	2694	3	0.00
08/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2671	3	2671	3	0.00
08/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2648	3	2648	3	0.00
08/06/2022	R186 On 04-May-23			Bond Future	9.05	108.4007	9.0512	108.4007	0.00
08/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1499	2	1499	2	0.00
08/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1484	2	1484	2	0.00
08/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1514	2	1514	2	0.00
08/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2190	2	2190	2	0.00
08/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2206	2	2206	2	0.00
08/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2174	2	2174	2	0.00
08/06/2022	R197 On 04-August-22			Bond Future	329.12	329.2557	329.1216	329.2557	870.00
08/06/2022	R197 On 03-November-22			Bond Future	333.86	333.9898	333.8648	333.9898	0.00
08/06/2022	R197 On 02-February-23			Bond Future	330.61	330.8128	330.6125	330.8128	0.00
08/06/2022	R197 On 04-May-23			Bond Future	336.56	336.8007	336.5558	336.8007	0.00
08/06/2022	R202 On 04-August-22			Bond Future	252.65	252.4408	252.6536	252.4408	6,586.00
08/06/2022	R202 On 03-November-22			Bond Future	256.29	256.0706	256.2947	256.0706	0.00
08/06/2022	R202 On 02-February-23			Bond Future	255.86	255.6897	255.8611	255.6897	0.00
08/06/2022	R202 On 04-May-23			Bond Future	260.46	260.3151	260.4577	260.3151	0.00

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08/06/2022	R209 On 04-August-22			Bond Future	10.92	69.4767	10.9243	69.4767	22,909.00
08/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	460	1	460	1	0.00
08/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	492	1	492	1	0.00
08/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	476	1	476	1	0.00
08/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2339	2	2339	2	0.00
08/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2378	2	2378	2	0.00
08/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2300	2	2300	2	0.00
08/06/2022	R209 On 03-November-22			Bond Future	11.09	67.3152	11.0854	67.3152	4,135.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1799	2	1799	2	0.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	3272	3	3272	3	0.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	712	1	712	1	0.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1748	2	1748	2	0.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1773	2	1773	2	0.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	176	0	176	0	0.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	19	0	19	0	9,500.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	42	0	42	0	0.00
08/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1826	2	1826	2	0.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2114	2	2114	2	0.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	3852	4	3852	4	0.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	10586	11	10586	11	0.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	9040	9	9040	9	0.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	6164	6	6164	6	9,500.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2167	2	2167	2	0.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2193	2	2193	2	9,500.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1167	1	1167	1	0.00
08/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2140	2	2140	2	0.00
08/06/2022	R209 On 02-February-23			Bond Future	11.23	68.4206	11.2317	68.4206	0.00
08/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1399	2	1399	2	0.00
08/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1359	1	1359	1	0.00
08/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1379	2	1379	2	0.00
08/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3649	4	3649	4	0.00
08/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3716	4	3716	4	0.00
08/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3682	4	3682	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
08/06/2022	R209 On 04-May-23			Bond Future	11.36	66.4968	11.3631	66.4968	0.00
08/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2178	2	2178	2	0.00
08/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2155	2	2155	2	0.00
08/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2132	2	2132	2	0.00
08/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3517	4	3517	4	0.00
08/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3488	4	3488	4	0.00
08/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3460	4	3460	4	0.00
08/06/2022	R210 On 04-August-22			Bond Future	226.47	226.0640	226.4728	226.0640	1,025.00
08/06/2022	R210 On 03-November-22			Bond Future	226.77	226.3500	226.7725	226.3500	0.00
08/06/2022	R210 On 02-February-23			Bond Future	230.49	230.1128	230.4906	230.1128	0.00
08/06/2022	R210 On 04-May-23			Bond Future	231.58	231.2183	231.5759	231.2183	0.00
08/06/2022	R213 On 04-August-22			Bond Future	10.37	84.1543	10.3730	84.1543	29,440.00
08/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	285	0	285	0	0.00
08/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	265	0	265	0	0.00
08/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	275	0	275	0	0.00
08/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2637	3	2637	3	0.00
08/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2718	3	2718	3	0.00
08/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2678	3	2678	3	0.00
08/06/2022	R213 On 03-November-22			Bond Future	10.56	81.8070	10.5640	81.8070	0.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1439	1	1439	1	0.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	686	1	686	1	0.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1022	1	1022	1	0.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	508	1	508	1	0.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	85	0	85	0	200.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1396	1	1396	1	0.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1417	1	1417	1	0.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	100	0	100	0	476.00
08/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1374	1	1374	1	0.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2301	2	2301	2	200.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	6963	7	6963	7	0.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2247	2	2247	2	0.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2274	2	2274	2	0.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7264	7	7264	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4035	4	4035	4	476.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2820	3	2820	3	476.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3516	4	3516	4	200.00
08/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2221	2	2221	2	0.00
08/06/2022	R213 On 02-February-23			Bond Future	10.74	83.1492	10.7416	83.1492	0.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1559	2	1559	2	912.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1171	1	1171	1	0.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1154	1	1154	1	0.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	186	0	186	0	476.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	6912	7	6912	7	0.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1188	1	1188	1	0.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1404	1	1404	1	0.00
08/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	847	1	847	1	0.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3232	3	3232	3	476.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	544	1	544	1	912.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3619	4	3619	4	0.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3010	3	3010	3	0.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	7906	8	7906	8	0.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4307	4	4307	4	476.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3650	4	3650	4	0.00
08/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3588	4	3588	4	0.00
08/06/2022	R213 On 04-May-23			Bond Future	10.89	81.0915	10.8939	81.0915	0.00
08/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2211	2	2211	2	0.00
08/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2189	2	2189	2	0.00
08/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2233	2	2233	2	0.00
08/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2881	3	2881	3	0.00
08/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2927	3	2927	3	0.00
08/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2904	3	2904	3	0.00
08/06/2022	R214 On 04-August-22			Bond Future	11.21	66.4573	11.2054	66.4573	13,182.00
08/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	717	1	717	1	0.00
08/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	738	1	738	1	0.00
08/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	760	1	760	1	0.00
08/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1990	2	1990	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
08/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	1955	2	1955	2	0.00
08/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2025	2	2025	2	0.00
08/06/2022	R214 On 03-November-22			Bond Future	11.36	64.1125	11.3613	64.1125	0.00
08/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2042	2	2042	2	0.00
08/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2070	2	2070	2	0.00
08/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2014	2	2014	2	0.00
08/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2077	2	2077	2	0.00
08/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2103	2	2103	2	0.00
08/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2129	2	2129	2	0.00
08/06/2022	R214 On 02-February-23			Bond Future	11.51	65.1647	11.5064	65.1647	0.00
08/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1520	2	1520	2	0.00
08/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1478	2	1478	2	0.00
08/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1499	2	1499	2	0.00
08/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3799	4	3799	4	0.00
08/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3834	4	3834	4	0.00
08/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3765	4	3765	4	0.00
08/06/2022	R214 On 04-May-23			Bond Future	11.63	63.0392	11.6311	63.0392	0.00
08/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2306	2	2306	2	0.00
08/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2259	2	2259	2	0.00
08/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2282	2	2282	2	0.00
08/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3652	4	3652	4	0.00
08/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3682	4	3682	4	0.00
08/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3622	4	3622	4	0.00
08/06/2022	R248 On 04-August-22			Bond Future	11.16	83.5849	11.1642	83.5849	200,684.00
08/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	2	0	2	0	0.00
08/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	108	0	108	0	0.00
08/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1087	1	1087	1	0.00
08/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	813	1	813	1	1,700.00
08/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	36	0	36	0	1,700.00
08/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1028	1	1028	1	0.00
08/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1057	1	1057	1	0.00
08/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2277	2	2277	2	0.00
08/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2319	2	2319	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
08/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	5710	6	5710	6	0.00
08/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2676	3	2676	3	0.00
08/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2236	2	2236	2	50.00
08/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	11358	11	11358	11	0.00
08/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7218	7	7218	7	0.00
08/06/2022	R248 On 03-November-22			Bond Future	11.32	80.3453	11.3180	80.3453	0.00
08/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2529	3	2529	3	0.00
08/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2564	3	2564	3	0.00
08/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2599	3	2599	3	0.00
08/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2650	3	2650	3	0.00
08/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2618	3	2618	3	0.00
08/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2586	3	2586	3	0.00
08/06/2022	R248 On 02-February-23			Bond Future	11.46	81.6642	11.4611	81.6642	0.00
08/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1929	2	1929	2	0.00
08/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1956	2	1956	2	0.00
08/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1984	2	1984	2	0.00
08/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4571	5	4571	5	0.00
08/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4614	5	4614	5	0.00
08/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4656	5	4656	5	0.00
08/06/2022	R248 On 04-May-23			Bond Future	11.58	78.6949	11.5837	78.6949	0.00
08/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2869	3	2869	3	0.00
08/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2899	3	2899	3	0.00
08/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2929	3	2929	3	0.00
08/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4469	5	4469	5	0.00
08/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4506	5	4506	5	0.00
08/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4543	5	4543	5	0.00