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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	2025 On 03-November-22			Bond Future	165.80	165.7002	165.8014	165.7002	3,315.00
07/10/2022	2025 On 02-February-23			Bond Future	167.24	167.1367	167.2372	167.1367	3,967.00
07/10/2022	2025 On 04-May-23			Bond Future	170.72	170.6229	170.7240	170.6229	0.00
07/10/2022	2025 On 03-August-23			Bond Future	172.57	172.4647	172.5682	172.4647	0.00
07/10/2022	2025 On 02-November-23			Bond Future	176.21	176.1060	176.2116	176.1060	0.00
07/10/2022	2029 On 03-November-22			Bond Future	119.48	119.1498	119.4846	119.1498	1,086.00
07/10/2022	2029 On 02-February-23			Bond Future	121.75	121.4117	121.7509	121.4117	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2029 On 04-May-23			Bond Future	122.99	122.6405	122.9859	122.6405	0.00
07/10/2022	2029 On 03-August-23			Bond Future	125.59	125.2344	125.5867	125.2344	0.00
07/10/2022	2029 On 02-November-23			Bond Future	126.89	126.5290	126.8898	126.5290	0.00
07/10/2022	2030 On 03-November-22			Bond Future	10.69	88.8343	10.6939	88.8343	64,278.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	35	0	35	0	0.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	39	0	39	0	0.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	101	0	101	0	500.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	3959	4	3959	4	0.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	43	0	43	0	0.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	4642	5	4642	5	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2780	3	2780	3	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2370	2	2370	2	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	115	0	115	0	500.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2823	3	2823	3	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2866	3	2866	3	0.00
07/10/2022	2030 On 02-February-23			Bond Future	10.84	86.4932	10.8429	86.4932	5,200.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	4061	4	4061	4	5,000.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2815	3	2815	3	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2923	3	2923	3	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	719	1	719	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	544	1	544	1	388.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	112	0	112	0	102.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	173	0	173	0	388.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	647	1	647	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	510	1	510	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	3459	3	3459	3	5,000.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	698	1	698	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	708	1	708	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	518	1	518	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	210	0	210	0	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	163	0	163	0	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	419	0	419	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5803	6	5803	6	102.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	9628	10	9628	10	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8538	9	8538	9	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8352	8	8352	8	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	7801	8	7801	8	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4719	5	4719	5	102.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4467	4	4467	4	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1274	1	1274	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1548	2	1548	2	388.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5282	5	5282	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5128	5	5128	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5243	5	5243	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4538	5	4538	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4502	4	4502	4	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1612	2	1612	2	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1033	1	1033	1	0.00
07/10/2022	2030 On 04-May-23			Bond Future	10.97	88.2801	10.9695	88.2801	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	7316	7	7316	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	4416	4	4416	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	5651	6	5651	6	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	7091	7	7091	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1878	2	1878	2	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	2081	2	2081	2	350.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	716	1	716	1	150.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	3654	4	3654	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1675	2	1675	2	479.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1842	2	1842	2	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1860	2	1860	2	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	785	1	785	1	479.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	877	1	877	1	388.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	397	0	397	0	388.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1086	1	1086	1	1,080.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	5336	5	5336	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	9166	9	9166	9	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6889	7	6889	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6128	6	6128	6	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6542	7	6542	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3755	4	3755	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3780	4	3780	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	4052	4	4052	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	2097	2	2097	2	150.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3454	3	3454	3	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3729	4	3729	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	884	1	884	1	479.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1248	1	1248	1	1,080.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1706	2	1706	2	388.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	838	1	838	1	350.00
07/10/2022	2030 On 03-August-23			Bond Future	11.10	86.1211	11.1021	86.1211	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	7018	7	7018	7	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3584	4	3584	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	7937	8	7937	8	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3535	4	3535	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	1643	2	1643	2	1,012.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	2060	2	2060	2	350.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3560	4	3560	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2530	3	2530	3	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	3948	4	3948	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2562	3	2562	3	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	955	1	955	1	350.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	4598	5	4598	5	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	1156	1	1156	1	1,012.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2546	3	2546	3	0.00
07/10/2022	2030 On 02-November-23			Bond Future	11.23	87.9216	11.2347	87.9216	0.00
07/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	2003	2	2003	2	0.00
07/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1984	2	1984	2	0.00
07/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1966	2	1966	2	0.00

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07/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3724	4	3724	4	0.00
07/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3701	4	3701	4	0.00
07/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3679	4	3679	4	0.00
07/10/2022	2032 On 03-November-22			Bond Future	11.16	84.1959	11.1624	84.1959	171,096.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2380	2	2380	2	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	5574	6	5574	6	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	160	0	160	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	170	0	170	0	750.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2007	2	2007	2	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	4	0	4	0	500.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	52	0	52	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	86	0	86	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2	0	2	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	750.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5301	5	5301	5	180.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	6633	7	6633	7	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5576	6	5576	6	454.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	9851	10	9851	10	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	9266	9	9266	9	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3218	3	3218	3	180.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	10146	10	10146	10	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3558	4	3558	4	454.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5028	5	5028	5	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	565	1	565	1	7,500.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	2718	3	2718	3	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	2762	3	2762	3	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	61	0	61	0	750.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	445	0	445	0	500.00
07/10/2022	2032 On 02-February-23			Bond Future	11.31	85.7735	11.3113	85.7735	18.00

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07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	4081	4	4081	4	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	7334	7	7334	7	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	730	1	730	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	742	1	742	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	511	1	511	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	112	0	112	0	454.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	3602	4	3602	4	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	754	1	754	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	883	1	883	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	1134	1	1134	1	750.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	560	1	560	1	500.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	154	0	154	0	500.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	346	0	346	0	750.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	7627	8	7627	8	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	9970	10	9970	10	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6203	6	6203	6	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	4390	4	4390	4	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5030	5	5030	5	454.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5432	5	5432	5	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1756	2	1756	2	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	10853	11	10853	11	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6478	6	6478	6	454.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5473	5	5473	5	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5514	6	5514	6	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	605	1	605	1	750.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1518	2	1518	2	500.00
07/10/2022	2032 On 04-May-23			Bond Future	11.44	83.3811	11.4360	83.3811	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1543	2	1543	2	400.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1982	2	1982	2	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	2001	2	2001	2	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	2020	2	2020	2	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	3090	3	3090	3	400.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	9724	10	9724	10	0.00

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07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	787	1	787	1	400.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4717	5	4717	5	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4748	5	4748	5	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4780	5	4780	5	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	5617	6	5617	6	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	3410	3	3410	3	0.00
07/10/2022	2032 On 03-August-23			Bond Future	11.56	85.1276	11.5606	85.1276	2,600.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4031	4	4031	4	0.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4058	4	4058	4	0.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4446	4	4446	4	5,000.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4085	4	4085	4	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3104	3	3104	3	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	2863	3	2863	3	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3123	3	3123	3	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3142	3	3142	3	0.00
07/10/2022	2032 On 02-November-23			Bond Future	11.69	82.7460	11.6945	82.7460	0.00
07/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2298	2	2298	2	0.00
07/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2318	2	2318	2	0.00
07/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2338	2	2338	2	0.00
07/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4469	4	4469	4	0.00
07/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4497	4	4497	4	0.00
07/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4525	5	4525	5	0.00
07/10/2022	2033 On 03-November-22			Bond Future	113.12	113.3820	113.1215	113.3820	1,138.00
07/10/2022	2033 On 02-February-23			Bond Future	115.27	115.5345	115.2671	115.5345	6,442.00
07/10/2022	2033 On 04-May-23			Bond Future	116.28	116.5529	116.2791	116.5529	0.00
07/10/2022	2033 On 03-August-23			Bond Future	118.74	119.0180	118.7380	119.0180	0.00
07/10/2022	2033 On 02-November-23			Bond Future	119.81	120.0908	119.8058	120.0908	0.00
07/10/2022	2037 On 03-November-22			Bond Future	11.69	80.3812	11.6883	80.3812	60,175.00
07/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	425	0	425	0	0.00
07/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	455	0	455	0	0.00
07/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	440	0	440	0	0.00
07/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2648	3	2648	3	0.00
07/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2693	3	2693	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2604	3	2604	3	0.00
07/10/2022	2037 On 02-February-23			Bond Future	11.83	77.6314	11.8274	77.6314	76,247.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1191	1	1191	1	636.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1105	1	1105	1	0.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	3372	3	3372	3	0.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1072	1	1072	1	0.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1089	1	1089	1	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5693	6	5693	6	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5738	6	5738	6	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5649	6	5649	6	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5430	5	5430	5	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	2580	3	2580	3	636.00
07/10/2022	2037 On 04-May-23			Bond Future	11.95	79.2359	11.9486	79.2359	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	3346	3	3346	3	400.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	1644	2	1644	2	400.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	10091	10	10091	10	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2216	2	2216	2	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2173	2	2173	2	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2195	2	2195	2	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5833	6	5833	6	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	6957	7	6957	7	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5871	6	5871	6	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	1143	1	1143	1	400.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5795	6	5795	6	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	4283	4	4283	4	0.00
07/10/2022	2037 On 03-August-23			Bond Future	12.07	76.6374	12.0737	76.6374	0.00
07/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4398	4	4398	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4368	4	4368	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4339	4	4339	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4090	4	4090	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4065	4	4065	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4041	4	4041	4	0.00
07/10/2022	2037 On 02-November-23			Bond Future	12.20	78.2398	12.1957	78.2398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2523	3	2523	3	0.00
07/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2502	2	2502	2	0.00
07/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2544	3	2544	3	0.00
07/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6049	6	6049	6	0.00
07/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6014	6	6014	6	0.00
07/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	5978	6	5978	6	0.00
07/10/2022	2038 On 03-November-22			Bond Future	126.98	127.5475	126.9793	127.5475	3,892.00
07/10/2022	2038 On 02-February-23			Bond Future	127.47	128.0460	127.4650	128.0460	1,875.00
07/10/2022	2038 On 04-May-23			Bond Future	130.12	130.7174	130.1234	130.7174	0.00
07/10/2022	2038 On 03-August-23			Bond Future	130.89	131.4948	130.8886	131.4948	0.00
07/10/2022	2038 On 02-November-23			Bond Future	133.65	134.2711	133.6520	134.2711	0.00
07/10/2022	2040 On 03-November-22			Bond Future	11.77	82.2002	11.7668	82.2002	53,931.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	692	1	692	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	11	0	11	0	1,467.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	522	1	522	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	35	0	35	0	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	356	0	356	0	1,467.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	20	0	20	0	1,078.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	2237	2	2237	2	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	4627	5	4627	5	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	488	1	488	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	505	1	505	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	242	0	242	0	1,078.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3840	4	3840	4	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2757	3	2757	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	828	1	828	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	7701	8	7701	8	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3300	3	3300	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	6326	6	6326	6	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	7006	7	7006	7	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2354	2	2354	2	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	214	0	214	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2852	3	2852	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2804	3	2804	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	11342	11	11342	11	0.00
07/10/2022	2040 On 02-February-23			Bond Future	11.90	79.2341	11.9017	79.2341	65,233.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	3742	4	3742	4	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1164	1	1164	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1182	1	1182	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	245	0	245	0	388.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	231	0	231	0	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4344	4	4344	4	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4453	4	4453	4	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1200	1	1200	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1330	1	1330	1	621.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	934	1	934	1	388.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	888	1	888	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6929	7	6929	7	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	5797	6	5797	6	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2741	3	2741	3	621.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6128	6	6128	6	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2288	2	2288	2	388.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2351	2	2351	2	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	11744	12	11744	12	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	11536	12	11536	12	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	7087	7	7087	7	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6176	6	6176	6	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6224	6	6224	6	0.00
07/10/2022	2040 On 04-May-23			Bond Future	12.02	80.8720	12.0192	80.8720	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	9384	9	9384	9	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2477	2	2477	2	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2621	3	2621	3	486.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1201	1	1201	1	486.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1472	1	1472	1	388.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2454	2	2454	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
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	612	1	612	1	388.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	6799	7	6799	7	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2501	3	2501	3	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6109	6	6109	6	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	9442	9	9442	9	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	2498	3	2498	3	388.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	1599	2	1599	2	486.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	12857	13	12857	13	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6189	6	6189	6	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	8417	8	8417	8	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	5913	6	5913	6	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6149	6	6149	6	0.00
07/10/2022	2040 On 03-August-23			Bond Future	12.14	78.0573	12.1402	78.0573	0.00
07/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4890	5	4890	5	0.00
07/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4859	5	4859	5	0.00
07/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4922	5	4922	5	0.00
07/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4403	4	4403	4	0.00
07/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4455	4	4455	4	0.00
07/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4429	4	4429	4	0.00
07/10/2022	2040 On 02-November-23			Bond Future	12.26	79.6894	12.2577	79.6894	0.00
07/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2925	3	2925	3	0.00
07/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2901	3	2901	3	0.00
07/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2878	3	2878	3	0.00
07/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6908	7	6908	7	0.00
07/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6830	7	6830	7	0.00
07/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6869	7	6869	7	0.00
07/10/2022	2044 On 03-November-22			Bond Future	11.74	79.0717	11.7441	79.0717	74,214.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	531	1	531	1	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	549	1	549	1	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	12	0	12	0	1,647.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	39	0	39	0	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	567	1	567	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	389	0	389	0	1,647.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	3245	3	3245	3	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2747	3	2747	3	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2699	3	2699	3	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	6328	6	6328	6	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	7744	8	7744	8	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	11522	12	11522	12	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2794	3	2794	3	0.00
07/10/2022	2044 On 02-February-23			Bond Future	11.87	76.1722	11.8709	76.1722	31,719.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1346	1	1346	1	0.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1426	1	1426	1	1,300.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3661	4	3661	4	0.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3324	3	3324	3	1,300.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1307	1	1307	1	0.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1327	1	1327	1	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5963	6	5963	6	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6011	6	6011	6	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	3147	3	3147	3	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	2877	3	2877	3	4,000.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5726	6	5726	6	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5915	6	5915	6	0.00
07/10/2022	2044 On 04-May-23			Bond Future	11.98	77.7467	11.9808	77.7467	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	5110	5	5110	5	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	3504	3	3504	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	4274	4	4274	4	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2632	3	2632	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2607	3	2607	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2583	3	2583	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6157	6	6157	6	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	4916	5	4916	5	4,115.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6117	6	6117	6	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6076	6	6076	6	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	4158	4	4158	4	4,115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	3517	4	3517	4	1,500.00
07/10/2022	2044 On 03-August-23			Bond Future	12.09	74.9918	12.0936	74.9918	0.00
07/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	5029	5	5029	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4965	5	4965	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4997	5	4997	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4606	5	4606	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4632	5	4632	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4579	5	4579	5	0.00
07/10/2022	2044 On 02-November-23			Bond Future	12.20	76.5599	12.2028	76.5599	0.00
07/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3263	3	3263	3	0.00
07/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3287	3	3287	3	0.00
07/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3311	3	3311	3	0.00
07/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7162	7	7162	7	0.00
07/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7202	7	7202	7	0.00
07/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7241	7	7241	7	0.00
07/10/2022	2046 On 03-November-22			Bond Future	111.89	111.4779	111.8885	111.4779	16,138.00
07/10/2022	2046 On 02-February-23			Bond Future	114.01	113.5942	114.0107	113.5942	400.00
07/10/2022	2046 On 04-May-23			Bond Future	114.34	113.9159	114.3404	113.9159	0.00
07/10/2022	2046 On 03-August-23			Bond Future	116.76	116.3257	116.7588	116.3257	0.00
07/10/2022	2046 On 02-November-23			Bond Future	117.11	116.6615	117.1053	116.6615	0.00
07/10/2022	2050 On 03-November-22			Bond Future	117.24	115.7323	117.2427	115.7323	11,145.00
07/10/2022	2050 On 02-February-23			Bond Future	117.33	115.7882	117.3256	115.7882	1,434.00
07/10/2022	2050 On 04-May-23			Bond Future	119.77	118.2037	119.7720	118.2037	0.00
07/10/2022	2050 On 03-August-23			Bond Future	120.10	118.4955	120.0969	118.4955	0.00
07/10/2022	2050 On 02-November-23			Bond Future	122.63	120.9973	122.6327	120.9973	0.00
07/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	AL37 On 03-November-22			Index Future	825.21	826.0960	825.2090	826.0960	0.00
07/10/2022	AL37 On 02-February-23			Index Future	840.66	841.5750	840.6580	841.5750	0.00
07/10/2022	AL37 On 04-May-23			Index Future	857.98	858.9210	857.9770	858.9210	0.00
07/10/2022	AL37 On 03-August-23			Index Future	875.92	876.8870	875.9210	876.8870	0.00
07/10/2022	AL37 On 02-November-23			Index Future	894.22	895.2090	894.2210	895.2090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	AL7T On 03-November-22			Index Future	943.47	943.5620	943.4650	943.5620	0.00
07/10/2022	AL7T On 02-February-23			Index Future	961.13	961.2420	961.1270	961.2420	0.00
07/10/2022	AL7T On 04-May-23			Index Future	980.93	981.0540	980.9280	981.0540	0.00
07/10/2022	AL7T On 03-August-23			Index Future	1001.44	1001.5750	1001.4430	1001.5750	0.00
07/10/2022	AL7T On 02-November-23			Index Future	1022.37	1022.5020	1022.3670	1022.5020	0.00
07/10/2022	ALBI On 03-November-22			Index Future	827.18	827.1710	827.1810	827.1710	123.00
07/10/2022	ALBI On 02-February-23			Index Future	842.67	842.6710	842.6660	842.6710	0.00
07/10/2022	ALBI On 04-May-23			Index Future	860.03	860.0390	860.0260	860.0390	0.00
07/10/2022	ALBI On 03-August-23			Index Future	878.01	878.0290	878.0130	878.0290	0.00
07/10/2022	ALBI On 02-November-23			Index Future	896.36	896.3740	896.3580	896.3740	0.00
07/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	ES33 On 03-November-22			Bond Future	12.51	71.7777	12.5084	71.7777	0.00
07/10/2022	ES33 On 02-February-23			Bond Future	12.70	73.1403	12.6983	73.1403	350.00
07/10/2022	ES33 On 04-May-23			Bond Future	12.86	70.8704	12.8622	70.8704	0.00
07/10/2022	ES33 On 03-August-23			Bond Future	13.03	72.3708	13.0278	72.3708	0.00
07/10/2022	ES33 On 02-November-23			Bond Future	13.21	70.1032	13.2061	70.1032	0.00
07/10/2022	ES42 On 03-November-22			Bond Future	12.78	69.8115	12.7768	69.8115	0.00
07/10/2022	ES42 On 02-February-23			Bond Future	12.94	71.1378	12.9433	71.1378	4,769.00
07/10/2022	ES42 On 04-May-23			Bond Future	13.09	68.3585	13.0943	68.3585	0.00
07/10/2022	ES42 On 03-August-23			Bond Future	13.24	69.8068	13.2420	69.8068	0.00
07/10/2022	ES42 On 02-November-23			Bond Future	13.40	67.0183	13.4005	67.0183	0.00
07/10/2022	GOVI On 03-November-22			GOVI	815.56	815.5460	815.5560	815.5460	854.00
07/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48540	5	48540	5	0.00
07/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48640	5	48640	5	0.00
07/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48740	5	48740	5	0.00
07/10/2022	GOVI On 02-February-23			GOVI	830.82	830.8270	830.8240	830.8270	0.00
07/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	200060	20	200060	20	0.00
07/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	199960	20	199960	20	0.00
07/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	200160	20	200160	20	0.00
07/10/2022	GOVI On 04-May-23			GOVI	847.94	847.9510	847.9410	847.9510	0.00
07/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49190	5	49190	5	0.00
07/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49290	5	49290	5	0.00
07/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49390	5	49390	5	0.00
07/10/2022	GOVI On 03-August-23			GOVI	865.68	865.6880	865.6750	865.6880	0.00
07/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284450	28	284450	28	0.00
07/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284650	28	284650	28	0.00
07/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284550	28	284550	28	0.00
07/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23			GOVI	883.76	883.7760	883.7610	883.7760	0.00
07/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20490	2	20490	2	0.00
07/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20590	2	20590	2	0.00
07/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20390	2	20390	2	0.00
07/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2022	IGOV On 03-November-22			Index Future	319.46	318.7040	319.4590	318.7040	702.00
07/10/2022	IGOV On 02-February-23			Index Future	325.52	324.7540	325.5190	324.7540	0.00
07/10/2022	IGOV On 04-May-23			Index Future	332.30	331.5250	332.3020	331.5250	0.00
07/10/2022	IGOV On 03-August-23			Index Future	339.33	338.5350	339.3280	338.5350	0.00
07/10/2022	IGOV On 02-November-23			Index Future	346.49	345.6810	346.4910	345.6810	0.00
07/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

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07/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5250	6.4750	93.5250	0.00
07/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.53	93.4800	6.5300	93.4800	0.00
07/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.34	93.5450	7.3400	93.5450	68.00
07/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.38	92.6500	7.3800	92.6500	0.00
07/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.86	92.1900	7.8600	92.1900	0.00
07/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.92	92.1450	7.9150	92.1450	0.00
07/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.18	91.9000	8.1800	91.9000	0.00
07/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.27	91.7950	8.2700	91.7950	75.00
07/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.25	91.8150	8.2450	91.8150	272.00
07/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.7550	8.3550	91.7550	0.00
07/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.8600	8.3200	91.8600	0.00
07/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.7350	8.3650	91.7350	0.00
07/10/2022	R023 On 03-November-22			Bond Future	7.23	101.6153	7.2312	101.6153	11,802.00
07/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	297	0	297	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	300	0	300	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	294	0	294	0	0.00
07/10/2022	R035 On 03-November-22			Bond Future	11.53	84.3525	11.5264	84.3525	63,733.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	7	0	7	0	976.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	428	0	428	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	413	0	413	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	33	0	33	0	0.00

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07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	443	0	443	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	6246	6	6246	6	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	246	0	246	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	310	0	310	0	976.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3372	3	3372	3	582.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	55	0	55	0	976.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2619	3	2619	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	5725	6	5725	6	582.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2708	3	2708	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2663	3	2663	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3078	3	3078	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	7406	8	7406	8	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	10551	11	10551	11	0.00
07/10/2022	R035 On 02-February-23			Bond Future	11.68	85.9331	11.6753	85.9331	108,831.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3809	4	3809	4	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	8604	9	8604	9	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1319	1	1319	1	976.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1338	1	1338	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	993	1	993	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	399	0	399	0	976.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	702	1	702	1	388.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1008	1	1008	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3675	4	3675	4	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1024	1	1024	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	724	1	724	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	659	1	659	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	155	0	155	0	582.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	168	0	168	0	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	183	0	183	0	388.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11005	11	11005	11	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11508	12	11508	12	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6950	7	6950	7	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6747	7	6747	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
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6646	7	6646	7	582.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	8566	9	8566	9	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5613	6	5613	6	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	635	1	635	1	976.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5657	6	5657	6	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11256	11	11256	11	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5701	6	5701	6	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	4857	5	4857	5	582.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	4897	5	4897	5	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2142	2	2142	2	388.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2224	2	2224	2	0.00
07/10/2022	R035 On 04-May-23			Bond Future	11.79	83.2002	11.7948	83.2002	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2302	2	2302	2	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	989	1	989	1	491.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	493	0	493	0	388.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	5928	6	5928	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	8546	8	8546	8	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2194	2	2194	2	491.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2259	2	2259	2	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2280	2	2280	2	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	1205	1	1205	1	388.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	8099	8	8099	8	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	1474	2	1474	2	491.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	2416	2	2416	2	388.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5520	6	5520	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	12139	12	12139	12	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	8992	9	8992	9	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5701	6	5701	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5592	6	5592	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5556	6	5556	6	0.00
07/10/2022	R035 On 03-August-23			Bond Future	11.92	84.9426	11.9158	84.9426	0.00
07/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4226	4	4226	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4255	4	4255	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4284	4	4284	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3836	4	3836	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3860	4	3860	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3884	4	3884	4	0.00
07/10/2022	R035 On 02-November-23			Bond Future	12.05	82.2117	12.0476	82.2117	0.00
07/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2432	2	2432	2	0.00
07/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2391	2	2391	2	0.00
07/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2411	2	2411	2	0.00
07/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5795	6	5795	6	0.00
07/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5830	6	5830	6	0.00
07/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5760	6	5760	6	0.00
07/10/2022	R186 On 03-November-22			Bond Future	9.24	108.3462	9.2402	108.3462	64,222.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	4,310.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	21	0	21	0	0.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	222	0	222	0	0.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	17	0	17	0	0.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	19	0	19	0	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2472	2	2472	2	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	1370	1	1370	1	4,310.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2506	2	2506	2	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2438	2	2438	2	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	3562	3	3562	3	0.00
07/10/2022	R186 On 02-February-23			Bond Future	9.37	105.0758	9.3710	105.0758	3,142.00
07/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	386	0	386	0	0.00
07/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	380	0	380	0	0.00
07/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	374	0	374	0	0.00
07/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3869	4	3869	4	0.00
07/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3841	4	3841	4	0.00
07/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3813	4	3813	4	0.00
07/10/2022	R186 On 04-May-23			Bond Future	9.46	107.2450	9.4573	107.2450	0.00
07/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	956	1	956	1	0.00
07/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	946	1	946	1	0.00
07/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	967	1	967	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2902	3	2902	3	0.00
07/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2923	3	2923	3	0.00
07/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2881	3	2881	3	0.00
07/10/2022	R186 On 03-August-23			Bond Future	9.54	104.1836	9.5429	104.1836	0.00
07/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2407	2	2407	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2373	2	2373	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2390	2	2390	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1825	2	1825	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1837	2	1837	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1814	2	1814	2	0.00
07/10/2022	R186 On 02-November-23			Bond Future	9.64	106.3615	9.6416	106.3615	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	3434	4	3434	4	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1697	2	1697	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1711	2	1711	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1726	2	1726	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1389	1	1389	1	1,715.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2376	2	2376	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2388	2	2388	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2717	3	2717	3	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2401	2	2401	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	1374	1	1374	1	1,715.00
07/10/2022	R197 On 03-November-22			Bond Future	335.71	335.7702	335.7085	335.7702	753.00
07/10/2022	R197 On 02-February-23			Bond Future	333.17	333.2348	333.1664	333.2348	79.00
07/10/2022	R197 On 04-May-23			Bond Future	340.11	340.1866	340.1137	340.1866	0.00
07/10/2022	R197 On 03-August-23			Bond Future	338.13	338.2078	338.1336	338.2078	0.00
07/10/2022	R197 On 02-November-23			Bond Future	345.27	345.3492	345.2733	345.3492	0.00
07/10/2022	R202 On 03-November-22			Bond Future	248.59	247.9283	248.5895	247.9283	6,133.00
07/10/2022	R202 On 02-February-23			Bond Future	248.57	247.9025	248.5724	247.9025	541.00
07/10/2022	R202 On 04-May-23			Bond Future	253.75	253.0732	253.7546	253.0732	0.00
07/10/2022	R202 On 03-August-23			Bond Future	254.25	253.5526	254.2484	253.5526	0.00
07/10/2022	R202 On 02-November-23			Bond Future	259.62	258.9062	259.6165	258.9062	0.00
07/10/2022	R209 On 03-November-22			Bond Future	11.54	65.0077	11.5401	65.0077	18,269.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	6,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	1011	1	1011	1	1,136.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	219	0	219	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	17	0	17	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	139	0	139	0	1,136.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	210	0	210	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	228	0	228	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	2586	3	2586	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	237	0	237	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2829	3	2829	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	5461	5	5461	5	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3415	3	3415	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	368	0	368	0	6,750.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	11301	11	11301	11	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	12870	13	12870	13	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2872	3	2872	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2959	3	2959	3	5,000.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2915	3	2915	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	1210	1	1210	1	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	8291	8	8291	8	6,000.00
07/10/2022	R209 On 02-February-23			Bond Future	11.67	66.2258	11.6693	66.2258	2,066.00
07/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	790	1	790	1	0.00
07/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	777	1	777	1	0.00
07/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	764	1	764	1	0.00
07/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5216	5	5216	5	0.00
07/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5297	5	5297	5	0.00
07/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5256	5	5256	5	0.00
07/10/2022	R209 On 04-May-23			Bond Future	11.78	64.4390	11.7784	64.4390	3,450.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1832	2	1832	2	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	5340	5	5340	5	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1639	2	1639	2	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1796	2	1796	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
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1814	2	1814	2	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	529	1	529	1	8,500.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	9893	10	9893	10	0.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5178	5	5178	5	0.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5212	5	5212	5	0.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5520	6	5520	6	11,000.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	2016	2	2016	2	8,500.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5145	5	5145	5	0.00
07/10/2022	R209 On 03-August-23			Bond Future	11.89	65.7887	11.8861	65.7887	0.00
07/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3777	4	3777	4	0.00
07/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3751	4	3751	4	0.00
07/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3726	4	3726	4	0.00
07/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3477	3	3477	3	0.00
07/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3520	4	3520	4	0.00
07/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3498	4	3498	4	0.00
07/10/2022	R209 On 02-November-23			Bond Future	12.00	64.0116	11.9998	64.0116	0.00
07/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2091	2	2091	2	0.00
07/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2072	2	2072	2	0.00
07/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2054	2	2054	2	0.00
07/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5271	5	5271	5	0.00
07/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5240	5	5240	5	0.00
07/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5208	5	5208	5	0.00
07/10/2022	R210 On 03-November-22			Bond Future	226.64	225.7526	226.6408	225.7526	357.00
07/10/2022	R210 On 02-February-23			Bond Future	230.94	230.0384	230.9397	230.0384	372.00
07/10/2022	R210 On 04-May-23			Bond Future	232.65	231.7318	232.6502	231.7318	0.00
07/10/2022	R210 On 03-August-23			Bond Future	237.57	236.6334	237.5706	236.6334	0.00
07/10/2022	R210 On 02-November-23			Bond Future	239.37	238.4151	239.3746	238.4151	0.00
07/10/2022	R213 On 03-November-22			Bond Future	11.03	79.7422	11.0291	79.7422	33,626.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	49	0	49	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	41	0	41	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	45	0	45	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	37	0	37	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3130	3	3130	3	200.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3042	3	3042	3	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3086	3	3086	3	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9029	9	9029	9	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3968	4	3968	4	476.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	4996	5	4996	5	200.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	2998	3	2998	3	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	5694	6	5694	6	476.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9345	9	9345	9	0.00
07/10/2022	R213 On 02-February-23			Bond Future	11.18	81.2364	11.1827	81.2364	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	850	1	850	1	912.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	619	1	619	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	611	1	611	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	113	0	113	0	476.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	628	1	628	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	754	1	754	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	5156	5	5156	5	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	458	0	458	0	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	786	1	786	1	912.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5065	5	5065	5	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4299	4	4299	4	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4581	5	4581	5	476.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	9832	10	9832	10	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5916	6	5916	6	476.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5104	5	5104	5	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5026	5	5026	5	0.00
07/10/2022	R213 On 04-May-23			Bond Future	11.30	79.3582	11.3040	79.3582	0.00
07/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1764	2	1764	2	0.00
07/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1748	2	1748	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
07/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1781	2	1781	2	0.00
07/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4240	4	4240	4	0.00
07/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4297	4	4297	4	0.00
07/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4268	4	4268	4	0.00
07/10/2022	R213 On 03-August-23			Bond Future	11.43	81.0198	11.4274	81.0198	0.00
07/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3553	4	3553	4	0.00
07/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3529	4	3529	4	0.00
07/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3578	4	3578	4	0.00
07/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2741	3	2741	3	0.00
07/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2759	3	2759	3	0.00
07/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2724	3	2724	3	0.00
07/10/2022	R213 On 02-November-23			Bond Future	11.57	79.1589	11.5653	79.1589	0.00
07/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2090	2	2090	2	0.00
07/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2071	2	2071	2	0.00
07/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2108	2	2108	2	0.00
07/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3934	4	3934	4	0.00
07/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3983	4	3983	4	0.00
07/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3959	4	3959	4	0.00
07/10/2022	R214 On 03-November-22			Bond Future	11.66	62.4690	11.6633	62.4690	24,788.00
07/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	485	0	485	0	0.00
07/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	501	1	501	1	0.00
07/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	469	0	469	0	0.00
07/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2091	2	2091	2	0.00
07/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2129	2	2129	2	0.00
07/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2167	2	2167	2	0.00
07/10/2022	R214 On 02-February-23			Bond Future	11.79	63.6396	11.7882	63.6396	64,507.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	2655	3	2655	3	1,600.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1103	1	1103	1	0.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1119	1	1119	1	1,600.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1071	1	1071	1	0.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1087	1	1087	1	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4838	5	4838	5	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4878	5	4878	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4799	5	4799	5	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	2595	3	2595	3	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4760	5	4760	5	0.00
07/10/2022	R214 On 04-May-23			Bond Future	11.89	61.6525	11.8881	61.6525	0.00
07/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2278	2	2278	2	0.00
07/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2257	2	2257	2	0.00
07/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2236	2	2236	2	0.00
07/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4962	5	4962	5	0.00
07/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4930	5	4930	5	0.00
07/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4898	5	4898	5	0.00
07/10/2022	R214 On 03-August-23			Bond Future	11.99	62.9436	11.9882	62.9436	0.00
07/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4323	4	4323	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4296	4	4296	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4269	4	4269	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3529	4	3529	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3508	4	3508	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3487	4	3487	4	0.00
07/10/2022	R214 On 02-November-23			Bond Future	12.10	60.9588	12.0956	60.9588	0.00
07/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2597	3	2597	3	0.00
07/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2557	3	2557	3	0.00
07/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2577	3	2577	3	0.00
07/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5789	6	5789	6	0.00
07/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5822	6	5822	6	0.00
07/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5756	6	5756	6	0.00
07/10/2022	R248 On 03-November-22			Bond Future	11.67	77.9812	11.6718	77.9812	248,049.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	499	1	499	1	874.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	516	1	516	1	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	2289	2	2289	2	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	18	0	18	0	874.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	32	0	32	0	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	534	1	534	1	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	348	0	348	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	3477	4	3477	4	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2946	3	2946	3	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2896	3	2896	3	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	6728	7	6728	7	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	7461	8	7461	8	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	852	1	852	1	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	12177	12	12177	12	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2846	3	2846	3	0.00
07/10/2022	R248 On 02-February-23			Bond Future	11.79	79.4793	11.7916	79.4793	945.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1388	1	1388	1	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1308	1	1308	1	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1328	1	1328	1	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	427	0	427	0	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1348	1	1348	1	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	2976	3	2976	3	2,542.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1193	1	1193	1	2,542.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6470	7	6470	7	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	3556	4	3556	4	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6063	6	6063	6	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	5964	6	5964	6	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	10147	10	10147	10	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6113	6	6113	6	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6163	6	6163	6	0.00
07/10/2022	R248 On 04-May-23			Bond Future	11.89	76.6576	11.8949	76.6576	0.00
07/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2694	3	2694	3	0.00
07/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2720	3	2720	3	0.00
07/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2746	3	2746	3	0.00
07/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6256	6	6256	6	0.00
07/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6297	6	6297	6	0.00
07/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6338	6	6338	6	0.00
07/10/2022	R248 On 03-August-23			Bond Future	12.00	78.2255	12.0016	78.2255	0.00
07/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	4971	5	4971	5	0.00
07/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	5004	5	5004	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	5038	5	5038	5	0.00
07/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4383	4	4383	4	0.00
07/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4410	4	4410	4	0.00
07/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4437	4	4437	4	0.00
07/10/2022	R248 On 02-November-23			Bond Future	12.11	75.4371	12.1064	75.4371	0.00
07/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2910	3	2910	3	0.00
07/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2862	3	2862	3	0.00
07/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2886	3	2886	3	0.00
07/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6775	7	6775	7	0.00
07/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6858	7	6858	7	0.00
07/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6816	7	6816	7	0.00