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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/06/2022 TO: 07/06/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	2025 On 04-August-22			Bond Future	162.61	162.6123	162.6099	162.6123	7,305.00
07/06/2022	2025 On 03-November-22			Bond Future	164.95	164.9520	164.9485	164.9520	0.00
07/06/2022	2025 On 02-February-23			Bond Future	166.01	166.0126	166.0075	166.0126	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
07/06/2022	2025 On 04-May-23			Bond Future	169.01	169.0164	169.0100	169.0164	0.00
07/06/2022	2029 On 04-August-22			Bond Future	121.56	122.2166	121.5595	122.2166	3,894.00
07/06/2022	2029 On 03-November-22			Bond Future	122.06	122.7302	122.0628	122.7302	0.00
07/06/2022	2029 On 02-February-23			Bond Future	124.09	124.7712	124.0916	124.7712	0.00
07/06/2022	2029 On 04-May-23			Bond Future	125.05	125.7451	125.0522	125.7451	0.00
07/06/2022	2030 On 04-August-22			Bond Future	10.10	89.7831	89.3969	89.7831	99,182.00
07/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
07/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	35	0	0	0	800.00
07/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	271	0	0	0	0.00
07/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	280	0	0	0	0.00
07/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	289	0	0	0	0.00
07/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	4162	5	4	5	0.00
07/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	183	0	0	0	800.00
07/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2908	3	3	3	0.00
07/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2948	3	3	3	0.00
07/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2989	3	3	3	0.00
07/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	5237	5	5	5	0.00
07/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	9171	9	9	9	0.00
07/06/2022	2030 On 03-November-22			Bond Future	10.29	91.0542	90.6620	91.0542	18,740.00
07/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1647	2	2	2	500.00
07/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	6073	6	6	6	0.00
07/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1409	2	1	2	0.00
07/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1388	2	1	2	0.00
07/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1429	2	1	2	0.00
07/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	741	1	1	1	500.00
07/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3541	3	4	3	0.00
07/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2324	2	2	2	0.00
07/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2074	2	2	2	0.00
07/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2377	2	2	2	0.00
07/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2351	2	2	2	0.00
07/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	386	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2022	2030 On 02-February-23			Bond Future	10.47	88.5432	88.1437	88.5432	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4174	4	4	4	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4300	5	4	5	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1373	2	1	2	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1081	1	1	1	400.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1254	1	1	1	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1021	1	1	1	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	181	0	0	0	102.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	303	0	0	0	400.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1338	1	1	1	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1356	2	1	2	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1036	1	1	1	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	384	0	0	0	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	844	1	1	1	0.00
07/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	279	0	0	0	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6988	7	7	7	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6816	6	7	6	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4562	4	5	4	102.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8032	8	8	8	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6310	6	6	6	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3660	3	4	3	102.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3455	3	3	3	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1259	1	1	1	400.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4127	4	4	4	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3999	4	4	4	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4095	4	4	4	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3512	3	4	3	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3483	3	3	3	0.00
07/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1305	1	1	1	0.00
07/06/2022	2030 On 04-May-23			Bond Future	10.63	90.1321	89.7248	90.1321	0.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5461	6	5	6	0.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	6817	7	7	7	0.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2457	3	2	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
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	835	1	1	1	150.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4599	5	5	5	0.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2411	3	2	3	0.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2434	3	2	3	0.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1091	1	1	1	400.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1423	2	1	2	1,080.00
07/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	365	0	0	0	400.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	7673	7	8	7	0.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4212	4	4	4	0.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4880	5	5	5	0.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2867	3	3	3	0.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5546	5	6	5	0.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2888	3	3	3	0.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1580	1	2	1	150.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2846	3	3	3	0.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	952	1	1	1	1,080.00
07/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1289	1	1	1	400.00
07/06/2022	2032 On 04-August-22			Bond Future	10.55	89.6550	89.2206	89.6550	79,271.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	6884	7	7	7	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1784	2	2	2	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2897	3	3	3	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5533	6	6	6	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	562	1	1	1	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1182	1	1	1	900.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	401	1	0	1	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	546	1	1	1	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1	0	0	0	800.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	14	0	0	0	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	85	0	0	0	800.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	579	1	1	1	0.00
07/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	125	0	0	0	900.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2490	2	2	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
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4755	4	5	4	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2451	2	2	2	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	6563	6	7	6	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	9156	9	9	9	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2904	3	3	3	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1478	1	1	1	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4332	4	4	4	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2412	2	2	2	0.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	125	0	0	0	800.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	535	0	1	0	7,500.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1004	1	1	1	7,500.00
07/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	56	0	0	0	0.00
07/06/2022	2032 On 03-November-22			Bond Future	10.75	86.7733	86.3322	86.7733	87,931.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	4854	5	5	5	0.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	7959	8	8	8	0.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1577	2	2	2	0.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1826	2	2	2	0.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1852	2	2	2	750.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	124	0	0	0	500.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	710	1	1	1	0.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	82	0	0	0	180.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	869	1	1	1	500.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1415	2	1	2	0.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	787	1	1	1	0.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	462	1	0	1	750.00
07/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	94	0	0	0	454.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7793	7	8	7	0.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4943	5	5	5	0.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4132	4	4	4	454.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8076	8	8	8	0.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3933	4	4	4	180.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7237	7	7	7	0.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2557	2	3	2	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2769	3	3	3	454.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3741	3	4	3	0.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2249	2	2	2	0.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2275	2	2	2	0.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	294	0	0	0	750.00
07/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	766	1	1	1	500.00
07/06/2022	2032 On 02-February-23			Bond Future	10.91	88.1992	87.7501	88.1992	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5668	6	6	6	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	9171	10	9	10	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1350	2	1	2	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1369	2	1	2	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	976	1	1	1	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	181	0	0	0	454.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	251	0	0	0	500.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5116	5	5	5	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1388	2	1	2	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1585	2	2	2	0.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1958	2	2	2	750.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1072	1	1	1	500.00
07/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	647	1	1	1	750.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5935	6	6	6	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4720	4	5	4	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3220	3	3	3	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3738	3	4	3	454.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4071	4	4	4	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1275	1	1	1	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8074	8	8	8	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8927	9	9	9	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4949	5	5	5	454.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4106	4	4	4	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4140	4	4	4	0.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	447	0	0	0	750.00
07/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1112	1	1	1	500.00

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07/06/2022	2032 On 04-May-23			Bond Future	11.07	85.6228	85.1649	85.6228	0.00
07/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2442	3	2	3	0.00
07/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2465	3	2	3	0.00
07/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2489	3	2	3	0.00
07/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3384	3	3	3	0.00
07/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3410	3	3	3	0.00
07/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3437	3	3	3	0.00
07/06/2022	2033 On 04-August-22			Bond Future	115.90	116.1366	115.8973	116.1366	7,046.00
07/06/2022	2033 On 03-November-22			Bond Future	116.24	116.4795	116.2359	116.4795	0.00
07/06/2022	2033 On 02-February-23			Bond Future	118.17	118.4163	118.1676	118.4163	0.00
07/06/2022	2033 On 04-May-23			Bond Future	118.94	119.1909	118.9366	119.1909	0.00
07/06/2022	2037 On 04-August-22			Bond Future	11.09	82.2470	81.7538	82.2470	135,028.00
07/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	45	0	0	0	50.00
07/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1023	1	1	1	0.00
07/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1957	2	2	2	1,050.00
07/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	2791	3	3	3	0.00
07/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	973	1	1	1	0.00
07/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	998	1	1	1	0.00
07/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	5270	6	5	6	0.00
07/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	253	0	0	0	1,050.00
07/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2153	2	2	2	0.00
07/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2228	2	2	2	0.00
07/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	818	1	1	1	50.00
07/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1240	1	1	1	0.00
07/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	6481	6	6	6	0.00
07/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2190	2	2	2	50.00
07/06/2022	2037 On 03-November-22			Bond Future	11.26	83.4116	82.9108	83.4116	2,000.00
07/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2510	3	3	3	0.00
07/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2576	3	3	3	0.00
07/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2543	3	3	3	0.00
07/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2261	2	2	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
07/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2287	2	2	2	0.00
07/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2234	2	2	2	0.00
07/06/2022	2037 On 02-February-23			Bond Future	11.42	80.5252	80.0155	80.5252	0.00
07/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1920	2	2	2	0.00
07/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1871	2	2	2	0.00
07/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1896	2	2	2	0.00
07/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4155	4	4	4	0.00
07/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4191	4	4	4	0.00
07/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4118	4	4	4	0.00
07/06/2022	2037 On 04-May-23			Bond Future	11.56	81.9717	81.4521	81.9717	0.00
07/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2749	3	3	3	0.00
07/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2723	3	3	3	0.00
07/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2696	3	3	3	0.00
07/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4216	4	4	4	0.00
07/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4184	4	4	4	0.00
07/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4151	4	4	4	0.00
07/06/2022	2038 On 04-August-22			Bond Future	131.87	132.8427	131.8683	132.8427	4,102.00
07/06/2022	2038 On 03-November-22			Bond Future	133.76	134.7542	133.7648	134.7542	0.00
07/06/2022	2038 On 02-February-23			Bond Future	134.10	135.1029	134.0958	135.1029	0.00
07/06/2022	2038 On 04-May-23			Bond Future	136.52	137.5485	136.5223	137.5485	0.00
07/06/2022	2040 On 04-August-22			Bond Future	11.20	84.0282	83.4977	84.0282	120,043.00
07/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	460.00
07/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	423	1	0	1	460.00
07/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1112	1	1	1	0.00
07/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	6583	7	7	7	0.00
07/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1140	1	1	1	0.00
07/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1168	1	1	1	0.00
07/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2189	2	2	2	0.00
07/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	174	0	0	0	460.00
07/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	10906	10	11	10	0.00
07/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2228	2	2	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
07/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2268	2	2	2	0.00
07/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3847	3	4	3	0.00
07/06/2022	2040 On 03-November-22			Bond Future	11.37	85.2181	84.6795	85.2181	3,965.00
07/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2692	3	3	3	0.00
07/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2658	3	3	3	0.00
07/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	7552	8	8	8	0.00
07/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	809	1	1	1	1,100.00
07/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2013	2	2	2	1,100.00
07/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2623	3	3	3	0.00
07/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3111	3	3	3	0.00
07/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2428	2	2	2	0.00
07/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	639	1	1	1	1,100.00
07/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5296	5	5	5	0.00
07/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2487	2	2	2	0.00
07/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2457	2	2	2	0.00
07/06/2022	2040 On 02-February-23			Bond Future	11.52	82.1111	81.5629	82.1111	0.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1979	2	2	2	0.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2005	2	2	2	0.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	387	0	0	0	0.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	410	0	0	0	400.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	2031	2	2	2	0.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	6021	6	6	6	0.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	6150	7	6	7	0.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1638	2	2	2	400.00
07/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1569	2	2	2	0.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5283	5	5	5	0.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1633	1	2	1	400.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1677	2	2	2	0.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4608	4	5	4	0.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9351	9	9	9	0.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5416	5	5	5	0.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9550	9	10	9	0.00
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4648	4	5	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
07/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4689	4	5	4	0.00
07/06/2022	2040 On 04-May-23			Bond Future	11.66	83.5864	83.0277	83.5864	0.00
07/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2953	3	3	3	0.00
07/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2924	3	3	3	0.00
07/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	554	1	1	1	400.00
07/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1689	2	2	2	400.00
07/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2982	3	3	3	0.00
07/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	8032	8	8	8	0.00
07/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1552	1	2	1	400.00
07/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4411	4	4	4	0.00
07/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	6455	6	6	6	0.00
07/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	10619	10	11	10	0.00
07/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4480	4	4	4	0.00
07/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4445	4	4	4	0.00
07/06/2022	2044 On 04-August-22			Bond Future	11.23	80.8213	80.2803	80.8213	76,692.00
07/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1279	2	1	2	0.00
07/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1220	1	1	1	0.00
07/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1249	2	1	2	0.00
07/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2179	2	2	2	0.00
07/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2218	2	2	2	0.00
07/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2140	2	2	2	0.00
07/06/2022	2044 On 03-November-22			Bond Future	11.38	81.9658	81.4165	81.9658	0.00
07/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2638	3	3	3	0.00
07/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2672	3	3	3	0.00
07/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2707	3	3	3	0.00
07/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2536	2	3	2	0.00
07/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2567	2	3	2	0.00
07/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2597	2	3	2	0.00
07/06/2022	2044 On 02-February-23			Bond Future	11.53	78.9306	78.3716	78.9306	0.00
07/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2179	2	2	2	0.00
07/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2152	2	2	2	0.00
07/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	2125	2	2	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
07/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4670	4	5	4	0.00
07/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4630	4	5	4	0.00
07/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4589	4	5	4	0.00
07/06/2022	2044 On 04-May-23			Bond Future	11.66	80.3489	79.7792	80.3489	0.00
07/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3069	3	3	3	0.00
07/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3040	3	3	3	0.00
07/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	3010	3	3	3	0.00
07/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4593	4	5	4	0.00
07/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4558	4	5	4	0.00
07/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4522	4	5	4	0.00
07/06/2022	2046 On 04-August-22			Bond Future	122.18	122.5560	122.1800	122.5560	16,569.00
07/06/2022	2046 On 03-November-22			Bond Future	121.98	122.3634	121.9811	122.3634	1,566.00
07/06/2022	2046 On 02-February-23			Bond Future	124.01	124.3990	124.0093	124.3990	0.00
07/06/2022	2046 On 04-May-23			Bond Future	124.24	124.6343	124.2365	124.6343	0.00
07/06/2022	2050 On 04-August-22			Bond Future	124.42	124.6163	124.4175	124.6163	11,293.00
07/06/2022	2050 On 03-November-22			Bond Future	126.21	126.4091	126.2067	126.4091	0.00
07/06/2022	2050 On 02-February-23			Bond Future	126.20	126.4097	126.2026	126.4097	0.00
07/06/2022	2050 On 04-May-23			Bond Future	128.49	128.6977	128.4860	128.6977	0.00
07/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	AL37 On 04-August-22			Index Future	826.03	828.5250	826.0330	828.5250	0.00
07/06/2022	AL37 On 03-November-22			Index Future	837.82	840.3530	837.8200	840.3530	0.00
07/06/2022	AL37 On 02-February-23			Index Future	851.52	854.1040	851.5220	854.1040	0.00
07/06/2022	AL37 On 04-May-23			Index Future	866.70	869.3320	866.6970	869.3320	0.00
07/06/2022	AL7T On 04-August-22			Index Future	950.09	954.3840	950.0930	954.3840	0.00
07/06/2022	AL7T On 03-November-22			Index Future	963.65	968.0080	963.6500	968.0080	0.00
07/06/2022	AL7T On 02-February-23			Index Future	979.41	983.8490	979.4110	983.8490	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
07/06/2022	AL7T On 04-May-23			Index Future	996.87	1001.3900	996.8650	1001.3900	0.00
07/06/2022	ALBI On 04-August-22			Index Future	842.35	846.5070	842.3490	846.5070	136.00
07/06/2022	ALBI On 03-November-22			Index Future	854.37	858.5910	854.3680	858.5910	0.00
07/06/2022	ALBI On 02-February-23			Index Future	868.34	872.6410	868.3410	872.6410	0.00
07/06/2022	ALBI On 04-May-23			Index Future	883.82	888.2000	883.8160	888.2000	0.00
07/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
07/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2022	ES33 On 04-August-22			Bond Future	11.92	76.5919	76.1999	76.5919	350.00
07/06/2022	ES33 On 03-November-22			Bond Future	12.14	73.9122	73.5141	73.9122	0.00
07/06/2022	ES33 On 02-February-23			Bond Future	12.35	75.1439	74.7385	75.1439	0.00
07/06/2022	ES33 On 04-May-23			Bond Future	12.54	72.7181	72.3047	72.7181	0.00
07/06/2022	ES42 On 04-August-22			Bond Future	12.30	74.9430	74.4903	74.9430	4,769.00
07/06/2022	ES42 On 03-November-22			Bond Future	12.51	71.7618	71.3022	71.7618	0.00
07/06/2022	ES42 On 02-February-23			Bond Future	12.69	72.9598	72.4918	72.9598	0.00
07/06/2022	ES42 On 04-May-23			Bond Future	12.87	70.0222	69.5453	70.0222	0.00
07/06/2022	GOVI On 04-August-22			GOVI	831.41	835.5250	831.4080	835.5250	1,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	121480	16	12	16	0.00
07/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	121380	16	12	16	0.00
07/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	121280	16	12	16	0.00
07/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 03-November-22			GOVI	843.27	847.4520	843.2710	847.4520	0.00
07/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	228410	27	23	27	0.00
07/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	228610	27	23	27	0.00
07/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	228510	27	23	27	0.00
07/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 02-February-23			GOVI	857.06	861.3200	857.0630	861.3200	0.00
07/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	62230	10	6	10	0.00
07/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	62430	11	6	11	0.00
07/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	62330	10	6	10	0.00
07/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 04-May-23			GOVI	872.34	876.6760	872.3370	876.6760	0.00
07/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	194570	24	19	24	0.00
07/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	194670	24	19	24	0.00
07/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	194770	24	19	24	0.00
07/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
07/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2022	IGOV On 04-August-22			Index Future	325.42	326.1210	325.4210	326.1210	759.00
07/06/2022	IGOV On 03-November-22			Index Future	330.14	330.8560	330.1440	330.8560	16.00
07/06/2022	IGOV On 02-February-23			Index Future	335.62	336.3490	335.6220	336.3490	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
07/06/2022	IGOV On 04-May-23			Index Future	341.68	342.4220	341.6800	342.4220	0.00
07/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
07/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0750	95.0750	95.0750	0.00
07/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9850	94.9650	94.9850	0.00
07/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.43	94.5800	94.5700	94.5800	0.00
07/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.55	94.4650	94.4550	94.4650	0.00
07/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.94	94.1100	94.0600	94.1100	0.00
07/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.03	94.0100	93.9700	94.0100	0.00
07/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.41	93.6500	93.5900	93.6500	68.00
07/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.91	93.1950	93.0950	93.1950	0.00
07/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.35	92.8100	92.6500	92.8100	0.00
07/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.57	92.6150	92.4300	92.6150	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.76	92.4350	92.2450	92.4350	172.00
07/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.86	92.3350	92.1450	92.3350	0.00
07/06/2022	R023 On 04-August-22			Bond Future	5.60	104.5925	104.5931	104.5925	22,183.00
07/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	263	0	0	0	0.00
07/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	268	0	0	0	0.00
07/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	273	0	0	0	0.00
07/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	25	0	0	0	0.00
07/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	25	0	0	0	0.00
07/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	26	0	0	0	0.00
07/06/2022	R023 On 03-November-22			Bond Future	5.48	102.1558	102.1558	102.1558	0.00
07/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	270	0	0	0	0.00
07/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	265	0	0	0	0.00
07/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	268	0	0	0	0.00
07/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	0	0	0.00
07/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	30	0	0	0	0.00
07/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	0	0	0.00
07/06/2022	R035 On 04-August-22			Bond Future	10.88	90.8086	90.3811	90.8086	128,822.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	614	1	1	1	400.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1086	1	1	1	0.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	2408	3	2	3	0.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7519	8	8	8	0.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	4	0	0	0	400.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	27	0	0	0	100.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	840	1	1	1	0.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1059	1	1	1	0.00
07/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1033	1	1	1	0.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1999	2	2	2	0.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1963	2	2	2	0.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2303	2	2	2	100.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	6695	6	7	6	0.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2768	2	3	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
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	884	1	1	1	100.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	8806	8	9	8	0.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	69	0	0	0	400.00
07/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1927	2	2	2	0.00
07/06/2022	R035 On 03-November-22			Bond Future	11.06	87.6086	87.1745	87.6086	3,020.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2639	3	3	3	0.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2605	3	3	3	0.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	159	0	0	0	582.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	631	1	1	1	1,000.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2673	3	3	3	0.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	9250	10	9	10	0.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2343	3	2	3	1,000.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1103	1	1	1	0.00
07/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2156	2	2	2	0.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2557	2	3	2	582.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4070	4	4	4	582.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	334	0	0	0	1,000.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2124	2	2	2	0.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	5306	5	5	5	0.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	7985	8	8	8	0.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2175	2	2	2	0.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2149	2	2	2	0.00
07/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2386	2	2	2	0.00
07/06/2022	R035 On 02-February-23			Bond Future	11.22	89.0473	88.6052	89.0473	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5675	6	6	6	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	10979	11	11	11	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2403	3	2	3	1,000.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2431	3	2	3	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1909	2	2	2	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	801	1	1	1	1,000.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1412	2	1	2	400.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1934	2	2	2	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5513	6	6	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
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1958	2	2	2	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1454	2	1	2	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1330	1	1	1	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	322	0	0	0	0.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	349	0	0	0	400.00
07/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	298	0	0	0	582.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9076	9	9	9	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8597	8	9	8	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5046	5	5	5	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4882	5	5	5	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4802	5	5	5	582.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6394	6	6	6	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3972	4	4	4	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	436	0	0	0	1,000.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4007	4	4	4	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8835	8	9	8	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4043	4	4	4	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3374	3	3	3	582.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3406	3	3	3	0.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1434	1	1	1	400.00
07/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1488	1	1	1	0.00
07/06/2022	R035 On 04-May-23			Bond Future	11.36	86.1471	85.6965	86.1471	0.00
07/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2961	3	3	3	0.00
07/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	481	1	0	1	400.00
07/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2933	3	3	3	0.00
07/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	7371	8	7	8	0.00
07/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2905	3	3	3	0.00
07/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1507	2	2	2	400.00
07/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	6003	6	6	6	0.00
07/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1462	1	1	1	400.00
07/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3781	4	4	4	0.00
07/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	9729	9	10	9	0.00
07/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3841	4	4	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
07/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3811	4	4	4	0.00
07/06/2022	R186 On 04-August-22			Bond Future	8.53	108.7939	108.4497	108.7939	81,009.00
07/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	3	0	0	0	3,600.00
07/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	305	0	0	0	0.00
07/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	296	0	0	0	0.00
07/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	166	0	0	0	3,600.00
07/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	315	0	0	0	0.00
07/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	4586	5	5	5	0.00
07/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	54	0	0	0	3,600.00
07/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1765	2	2	2	0.00
07/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1822	2	2	2	0.00
07/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1793	2	2	2	0.00
07/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	6097	6	6	6	0.00
07/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2342	2	2	2	0.00
07/06/2022	R186 On 03-November-22			Bond Future	8.74	110.3329	109.9831	110.3329	11,129.00
07/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1033	1	1	1	0.00
07/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1727	2	2	2	0.00
07/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	599	1	1	1	4,310.00
07/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1000	1	1	1	0.00
07/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1016	1	1	1	0.00
07/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1716	2	2	2	0.00
07/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1735	2	2	2	0.00
07/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1122	1	1	1	4,310.00
07/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2408	2	2	2	0.00
07/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1696	2	2	2	0.00
07/06/2022	R186 On 02-February-23			Bond Future	8.90	106.8495	106.4929	106.8495	0.00
07/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	863	1	1	1	0.00
07/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	851	1	1	1	0.00
07/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	839	1	1	1	0.00
07/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2796	3	3	3	0.00
07/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2774	3	3	3	0.00
07/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2752	3	3	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
07/06/2022	R186 On 04-May-23			Bond Future	9.04	108.7646	108.4007	108.7646	0.00
07/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1627	2	2	2	0.00
07/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1612	2	2	2	0.00
07/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1643	2	2	2	0.00
07/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2293	2	2	2	0.00
07/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2309	2	2	2	0.00
07/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2277	2	2	2	0.00
07/06/2022	R197 On 04-August-22			Bond Future	329.26	329.1402	329.2557	329.1402	870.00
07/06/2022	R197 On 03-November-22			Bond Future	333.99	333.8747	333.9898	333.8747	0.00
07/06/2022	R197 On 02-February-23			Bond Future	330.81	330.6991	330.8128	330.6991	0.00
07/06/2022	R197 On 04-May-23			Bond Future	336.80	336.6875	336.8007	336.6875	0.00
07/06/2022	R202 On 04-August-22			Bond Future	252.44	252.3686	252.4408	252.3686	6,586.00
07/06/2022	R202 On 03-November-22			Bond Future	256.07	255.9988	256.0706	255.9988	0.00
07/06/2022	R202 On 02-February-23			Bond Future	255.69	255.6192	255.6897	255.6192	0.00
07/06/2022	R202 On 04-May-23			Bond Future	260.32	260.2451	260.3151	260.2451	0.00
07/06/2022	R209 On 04-August-22			Bond Future	10.92	69.9038	69.4767	69.9038	22,909.00
07/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	525	1	1	1	0.00
07/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	558	1	1	1	0.00
07/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	541	1	1	1	0.00
07/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2407	2	2	2	0.00
07/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2446	2	2	2	0.00
07/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2368	2	2	2	0.00
07/06/2022	R209 On 03-November-22			Bond Future	11.09	67.7488	67.3152	67.7488	4,135.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1884	2	2	2	0.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	3370	4	3	4	0.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	798	1	1	1	0.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1831	2	2	2	0.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1858	2	2	2	0.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	229	0	0	0	0.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1911	2	2	2	0.00
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	21	0	0	0	9,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	47	0	0	0	0.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	10592	10	11	10	0.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2204	2	2	2	0.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	3942	4	4	4	0.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	9049	9	9	9	0.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	6220	6	6	6	9,500.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2255	2	2	2	0.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2281	2	2	2	9,500.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1269	1	1	1	0.00
07/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2229	2	2	2	0.00
07/06/2022	R209 On 02-February-23			Bond Future	11.23	68.8619	68.4206	68.8619	0.00
07/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1526	2	2	2	0.00
07/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1485	2	1	2	0.00
07/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1506	2	2	2	0.00
07/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3764	3	4	3	0.00
07/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3830	4	4	4	0.00
07/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3797	4	4	4	0.00
07/06/2022	R209 On 04-May-23			Bond Future	11.36	66.9466	66.4968	66.9466	0.00
07/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2343	3	2	3	0.00
07/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2320	3	2	3	0.00
07/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2297	3	2	3	0.00
07/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3662	3	4	3	0.00
07/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3633	3	4	3	0.00
07/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3605	3	4	3	0.00
07/06/2022	R210 On 04-August-22			Bond Future	226.06	226.8408	226.0640	226.8408	1,025.00
07/06/2022	R210 On 03-November-22			Bond Future	226.35	227.1393	226.3500	227.1393	0.00
07/06/2022	R210 On 02-February-23			Bond Future	230.11	230.9172	230.1128	230.9172	0.00
07/06/2022	R210 On 04-May-23			Bond Future	231.22	232.0392	231.2183	232.0392	0.00
07/06/2022	R213 On 04-August-22			Bond Future	10.39	84.5464	84.1543	84.5464	29,267.00
07/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	343	0	0	0	0.00
07/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	321	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
07/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	332	0	0	0	0.00
07/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2801	3	3	3	0.00
07/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2881	3	3	3	0.00
07/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2841	3	3	3	0.00
07/06/2022	R213 On 03-November-22			Bond Future	10.59	82.2052	81.8070	82.2052	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1470	2	1	2	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	732	1	1	1	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1061	1	1	1	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	553	1	1	1	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	88	0	0	0	200.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1428	2	1	2	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1449	2	1	2	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1407	2	1	2	0.00
07/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	103	0	0	0	476.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7076	7	7	7	0.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2444	2	2	2	200.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2390	2	2	2	0.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2417	2	2	2	0.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7378	7	7	7	0.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4191	4	4	4	476.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2970	3	3	3	476.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3673	3	4	3	200.00
07/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2363	2	2	2	0.00
07/06/2022	R213 On 02-February-23			Bond Future	10.76	83.5546	83.1492	83.5546	0.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1597	2	2	2	912.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1216	1	1	1	0.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	189	0	0	0	476.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1199	1	1	1	0.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1233	1	1	1	0.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1445	2	1	2	0.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	896	1	1	1	0.00
07/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	6897	7	7	7	0.00
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3141	3	3	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
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	622	1	1	1	912.00
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3757	3	4	3	0.00
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3367	3	3	3	476.00
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3788	4	4	4	0.00
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	8003	8	8	8	0.00
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4449	4	4	4	476.00
07/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3726	3	4	3	0.00
07/06/2022	R213 On 04-May-23			Bond Future	10.91	81.5048	81.0915	81.5048	0.00
07/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2325	3	2	3	0.00
07/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2304	3	2	3	0.00
07/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2347	3	2	3	0.00
07/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3080	3	3	3	0.00
07/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3127	3	3	3	0.00
07/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3104	3	3	3	0.00
07/06/2022	R214 On 04-August-22			Bond Future	11.20	66.8985	66.4573	66.8985	13,186.00
07/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	800	1	1	1	0.00
07/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	821	1	1	1	0.00
07/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	843	1	1	1	0.00
07/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2046	2	2	2	0.00
07/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2011	2	2	2	0.00
07/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2081	2	2	2	0.00
07/06/2022	R214 On 03-November-22			Bond Future	11.36	64.5604	64.1125	64.5604	0.00
07/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2102	2	2	2	0.00
07/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2130	2	2	2	0.00
07/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	2074	2	2	2	0.00
07/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2112	2	2	2	0.00
07/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2138	2	2	2	0.00
07/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2163	2	2	2	0.00
07/06/2022	R214 On 02-February-23			Bond Future	11.50	65.6205	65.1647	65.6205	0.00
07/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1673	2	2	2	0.00
07/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1630	2	2	2	0.00
07/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1651	2	2	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
07/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3911	4	4	4	0.00
07/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3945	4	4	4	0.00
07/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3877	4	4	4	0.00
07/06/2022	R214 On 04-May-23			Bond Future	11.62	63.5036	63.0392	63.5036	0.00
07/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2451	3	2	3	0.00
07/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2403	3	2	3	0.00
07/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2427	3	2	3	0.00
07/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3747	4	4	4	0.00
07/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3777	4	4	4	0.00
07/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3717	3	4	3	0.00
07/06/2022	R248 On 04-August-22			Bond Future	11.16	84.1434	83.5849	84.1434	200,684.00
07/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	0.00
07/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	145	0	0	0	0.00
07/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1185	1	1	1	0.00
07/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	915	1	1	1	1,700.00
07/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	50	0	0	0	1,700.00
07/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1156	1	1	1	0.00
07/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1128	1	1	1	0.00
07/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2419	2	2	2	0.00
07/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2376	2	2	2	0.00
07/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	5748	5	6	5	0.00
07/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2779	2	3	2	0.00
07/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2334	2	2	2	50.00
07/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	11359	11	11	11	0.00
07/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7233	7	7	7	0.00
07/06/2022	R248 On 03-November-22			Bond Future	11.32	80.9123	80.3453	80.9123	0.00
07/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2668	3	3	3	0.00
07/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2704	3	3	3	0.00
07/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2740	3	3	3	0.00
07/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2792	3	3	3	0.00
07/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2761	3	3	3	0.00
07/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2730	2	3	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
07/06/2022	R248 On 02-February-23			Bond Future	11.46	82.2413	81.6642	82.2413	0.00
07/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2119	2	2	2	0.00
07/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2147	2	2	2	0.00
07/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	2174	2	2	2	0.00
07/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4747	4	5	4	0.00
07/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4789	4	5	4	0.00
07/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4831	4	5	4	0.00
07/06/2022	R248 On 04-May-23			Bond Future	11.58	79.2829	78.6949	79.2829	0.00
07/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3118	3	3	3	0.00
07/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3148	3	3	3	0.00
07/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	3178	3	3	3	0.00
07/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4693	4	5	4	0.00
07/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4730	4	5	4	0.00
07/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4767	4	5	4	0.00