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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	2025 On 04-August-22			Bond Future	161.18	161.0441	161.1819	161.0441	10,643.00
07/07/2022	2025 On 03-November-22			Bond Future	163.64	163.5060	163.6438	163.5060	0.00
07/07/2022	2025 On 02-February-23			Bond Future	164.80	164.6583	164.7970	164.6583	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
07/07/2022	2025 On 04-May-23			Bond Future	167.85	167.7100	167.8502	167.7100	0.00
07/07/2022	2025 On 03-August-23			Bond Future	157.05	167.7100	157.0523	167.7100	0.00
07/07/2022	2029 On 04-August-22			Bond Future	117.68	118.3872	117.6754	118.3872	2,682.00
07/07/2022	2029 On 03-November-22			Bond Future	118.22	118.9483	118.2241	118.9483	0.00
07/07/2022	2029 On 02-February-23			Bond Future	120.28	121.0129	120.2750	121.0129	0.00
07/07/2022	2029 On 04-May-23			Bond Future	121.22	121.9698	121.2175	121.9698	0.00
07/07/2022	2029 On 03-August-23			Bond Future	114.65	121.9700	114.6464	121.9700	0.00
07/07/2022	2030 On 04-August-22			Bond Future	10.66	86.3281	86.7615	86.3281	91,419.00
07/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1667	1	2	1	0.00
07/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	322	0	0	0	800.00
07/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5254	6	5	6	0.00
07/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5353	6	5	6	0.00
07/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5304	6	5	6	0.00
07/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7837	8	8	8	0.00
07/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11806	12	12	12	0.00
07/07/2022	2030 On 03-November-22			Bond Future	10.86	87.6274	88.0662	87.6274	19,520.00
07/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	492	0	0	0	500.00
07/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3709	3	4	3	0.00
07/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	388	0	0	0	0.00
07/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	379	0	0	0	0.00
07/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	397	0	0	0	0.00
07/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	152	0	0	0	500.00
07/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5548	6	6	6	0.00
07/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3887	4	4	4	0.00
07/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3514	4	4	4	0.00
07/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	3964	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
07/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3926	4	4	4	0.00
07/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	618	1	1	1	500.00
07/07/2022	2030 On 02-February-23			Bond Future	11.05	85.1226	85.5681	85.1226	0.00
07/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2318	2	2	2	0.00
07/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2416	2	2	2	0.00
07/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	523	0	1	0	0.00
07/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	403	0	0	0	400.00
07/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	73	0	0	0	102.00
07/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	123	0	0	0	400.00
07/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	472	0	0	0	0.00
07/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	379	0	0	0	0.00
07/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	507	0	1	0	0.00
07/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	514	0	1	0	0.00
07/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	385	0	0	0	0.00
07/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	150	0	0	0	0.00
07/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	115	0	0	0	0.00
07/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	312	0	0	0	0.00
07/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6605	7	7	7	102.00
07/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10499	11	10	11	0.00
07/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9400	10	9	10	0.00
07/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9211	10	9	10	0.00
07/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8651	9	9	9	0.00
07/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5454	6	5	6	102.00
07/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5180	6	5	6	0.00
07/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1951	2	2	2	400.00
07/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6061	6	6	6	0.00
07/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5897	6	6	6	0.00
07/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6020	6	6	6	0.00
07/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5257	6	5	6	0.00
07/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5218	6	5	6	0.00
07/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2025	2	2	2	0.00
07/07/2022	2030 On 04-May-23			Bond Future	11.24	86.6854	87.1384	86.6854	0.00
07/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3514	3	4	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
07/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4687	4	5	4	0.00
07/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6079	6	6	6	0.00
07/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1269	1	1	1	0.00
07/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	407	0	0	0	150.00
07/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1255	1	1	1	0.00
07/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2809	3	3	3	0.00
07/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	676	1	1	1	1,080.00
07/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1105	1	1	1	500.00
07/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1241	1	1	1	0.00
07/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	455	0	0	0	500.00
07/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	189	0	0	0	400.00
07/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	521	0	1	0	400.00
07/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6897	7	7	7	0.00
07/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10084	11	10	11	0.00
07/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7337	8	7	8	0.00
07/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4304	5	4	5	0.00
07/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7705	8	8	8	0.00
07/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4607	5	5	5	0.00
07/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6051	6	6	6	0.00
07/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2376	3	2	3	150.00
07/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4274	5	4	5	0.00
07/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4245	5	4	5	0.00
07/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	997	1	1	1	500.00
07/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1408	2	1	2	1,080.00
07/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1928	2	2	2	400.00
07/07/2022	2030 On 03-August-23			Bond Future	13.09	11.3500	78.3785	11.3500	0.00
07/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	584	0	1	0	0.00
07/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	2137	0	2	0	0.00
07/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	143	0	0	0	1,012.00
07/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	569	0	1	0	0.00
07/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	577	0	1	0	0.00
07/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	7321	0	7	0	0.00
07/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	7255	0	7	0	0.00

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07/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	4000	0	4	0	1,012.00
07/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	10822	0	11	0	0.00
07/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	7288	0	7	0	0.00
07/07/2022	2032 On 04-August-22			Bond Future	11.11	85.8821	86.3121	85.8821	98,438.00
07/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3995	4	4	4	0.00
07/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	170	0	0	0	0.00
07/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	647	1	1	1	0.00
07/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2707	2	3	2	0.00
07/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	3	0	0	0	0.00
07/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	46	0	0	0	900.00
07/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	1	0	0	0	0.00
07/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	2	0	0	0	0.00
07/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
07/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	3	0	0	0	0.00
07/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
07/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
07/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	7578	8	8	8	0.00
07/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4800	5	5	5	0.00
07/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4855	5	5	5	0.00
07/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9457	10	9	10	0.00
07/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12063	12	12	12	0.00
07/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5412	6	5	6	0.00
07/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3250	4	3	4	0.00
07/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7116	8	7	8	0.00
07/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4744	5	5	5	0.00
07/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	207	0	0	0	800.00
07/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1193	1	1	1	7,500.00
07/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2298	3	2	3	7,500.00
07/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	75	0	0	0	0.00
07/07/2022	2032 On 03-November-22			Bond Future	11.31	83.0226	83.4579	83.0226	76,253.00
07/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2568	2	3	2	0.00

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07/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5277	5	5	5	0.00
07/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	449	0	0	0	0.00
07/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	565	1	1	1	0.00
07/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	578	1	1	1	750.00
07/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	178	0	0	0	500.00
07/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	378	0	0	0	0.00
07/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	19	0	0	0	500.00
07/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	137	0	0	0	0.00
07/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	11	0	0	0	180.00
07/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	80	0	0	0	750.00
07/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	13	0	0	0	454.00
07/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	156	0	0	0	0.00
07/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6177	7	6	7	180.00
07/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10007	10	10	10	0.00
07/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10587	11	11	11	0.00
07/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7435	8	7	8	0.00
07/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6433	7	6	7	454.00
07/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10879	11	11	11	0.00
07/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4303	5	4	5	180.00
07/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4606	5	5	5	454.00
07/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5924	6	6	6	0.00
07/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3848	4	4	4	0.00
07/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3888	4	4	4	0.00
07/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	486	1	0	1	750.00
07/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1354	2	1	2	500.00
07/07/2022	2032 On 02-February-23			Bond Future	11.49	84.4463	84.8883	84.4463	0.00
07/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3507	3	4	3	0.00
07/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6638	6	7	6	0.00
07/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	543	0	1	0	0.00
07/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	551	1	1	1	0.00
07/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	381	0	0	0	0.00
07/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	75	0	0	0	454.00
07/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3058	3	3	3	0.00

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07/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	560	1	1	1	0.00
07/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	652	1	1	1	0.00
07/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	861	1	1	1	750.00
07/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	421	0	0	0	500.00
07/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	106	0	0	0	500.00
07/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	251	0	0	0	750.00
07/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8401	9	8	9	0.00
07/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10790	11	11	11	0.00
07/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6931	7	7	7	0.00
07/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4985	5	5	5	0.00
07/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5667	6	6	6	454.00
07/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6105	7	6	7	0.00
07/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2079	2	2	2	0.00
07/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11683	12	12	12	0.00
07/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7216	8	7	8	454.00
07/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6150	7	6	7	0.00
07/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6195	7	6	7	0.00
07/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	776	1	1	1	750.00
07/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1813	2	2	2	500.00
07/07/2022	2032 On 04-May-23			Bond Future	11.66	81.8374	82.2868	81.8374	0.00
07/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1347	1	1	1	0.00
07/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1362	1	1	1	0.00
07/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1378	1	1	1	0.00
07/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5151	6	5	6	0.00
07/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5185	6	5	6	0.00
07/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5220	6	5	6	0.00
07/07/2022	2032 On 03-August-23			Bond Future	13.23	11.7600	77.6922	11.7600	0.00
07/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	960	0	1	0	0.00
07/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	972	0	1	0	0.00
07/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	983	0	1	0	0.00
07/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	7417	0	7	0	0.00
07/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	7453	0	7	0	0.00
07/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	7488	0	7	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
07/07/2022	2033 On 04-August-22			Bond Future	110.98	111.2747	110.9836	111.2747	9,068.00
07/07/2022	2033 On 03-November-22			Bond Future	111.35	111.6424	111.3455	111.6424	0.00
07/07/2022	2033 On 02-February-23			Bond Future	113.28	113.5800	113.2769	113.5800	0.00
07/07/2022	2033 On 04-May-23			Bond Future	114.00	114.3140	114.0046	114.3140	0.00
07/07/2022	2033 On 03-August-23			Bond Future	107.83	114.3100	107.8294	114.3100	0.00
07/07/2022	2037 On 04-August-22			Bond Future	11.58	78.5946	78.8136	78.5946	140,356.00
07/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
07/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	604	1	1	1	0.00
07/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	45	0	0	0	0.00
07/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	251	0	0	0	1,050.00
07/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	40	0	0	0	0.00
07/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	42	0	0	0	0.00
07/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2420	2	2	2	0.00
07/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	343	0	0	0	1,050.00
07/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	4115	4	4	4	0.00
07/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4235	4	4	4	0.00
07/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2475	3	2	3	0.00
07/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1570	2	2	2	50.00
07/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9377	10	9	10	0.00
07/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4175	4	4	4	50.00
07/07/2022	2037 On 03-November-22			Bond Future	11.76	79.7777	79.9990	79.7777	2,000.00
07/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	960	1	1	1	0.00
07/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	999	1	1	1	0.00
07/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	980	1	1	1	0.00
07/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3609	4	4	4	0.00
07/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3649	4	4	4	0.00
07/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3569	4	4	4	0.00
07/07/2022	2037 On 02-February-23			Bond Future	11.93	76.8884	77.1126	76.8884	0.00
07/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	904	1	1	1	0.00
07/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	874	1	1	1	0.00
07/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	889	1	1	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
07/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6051	6	6	6	0.00
07/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6097	6	6	6	0.00
07/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6005	6	6	6	0.00
07/07/2022	2037 On 04-May-23			Bond Future	12.09	78.3010	78.5287	78.3010	0.00
07/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1684	2	2	2	0.00
07/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1646	2	2	2	0.00
07/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1665	2	2	2	0.00
07/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	6049	6	6	6	0.00
07/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	6089	6	6	6	0.00
07/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	6009	6	6	6	0.00
07/07/2022	2037 On 03-August-23			Bond Future	13.40	12.1300	69.9640	12.1300	0.00
07/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	1404	0	1	0	0.00
07/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	1374	0	1	0	0.00
07/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	1389	0	1	0	0.00
07/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	7798	0	8	0	0.00
07/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	7837	0	8	0	0.00
07/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	7759	0	8	0	0.00
07/07/2022	2038 On 04-August-22			Bond Future	124.42	124.6298	124.4160	124.6298	4,802.00
07/07/2022	2038 On 03-November-22			Bond Future	126.32	126.5351	126.3164	126.5351	70.00
07/07/2022	2038 On 02-February-23			Bond Future	126.61	126.8355	126.6119	126.8355	0.00
07/07/2022	2038 On 04-May-23			Bond Future	128.96	129.1870	128.9584	129.1870	0.00
07/07/2022	2038 On 03-August-23			Bond Future	120.02	129.1900	120.0186	129.1900	0.00
07/07/2022	2040 On 04-August-22			Bond Future	11.69	80.1657	80.3678	80.1657	126,980.00
07/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
07/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	4	0	0	0	460.00
07/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	50	0	0	0	0.00
07/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3467	3	3	3	0.00
07/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	53	0	0	0	0.00
07/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	57	0	0	0	0.00
07/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	4208	4	4	4	0.00
07/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	187	0	0	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	14034	14	14	14	0.00
07/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	4272	4	4	4	0.00
07/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	4336	5	4	5	0.00
07/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	6557	7	7	7	0.00
07/07/2022	2040 On 03-November-22			Bond Future	11.87	81.3725	81.5766	81.3725	4,465.00
07/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1280	1	1	1	1,500.00
07/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	242	0	0	0	1,500.00
07/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1078	1	1	1	0.00
07/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	4830	5	5	5	0.00
07/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1036	1	1	1	0.00
07/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1057	1	1	1	0.00
07/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	181	0	0	0	1,100.00
07/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	690	1	1	1	1,100.00
07/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4890	5	5	5	0.00
07/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3917	4	4	4	0.00
07/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7770	8	8	8	0.00
07/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	7137	7	7	7	0.00
07/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1020	1	1	1	1,100.00
07/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	4003	4	4	4	0.00
07/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3960	4	4	4	0.00
07/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3545	4	4	4	0.00
07/07/2022	2040 On 02-February-23			Bond Future	12.03	78.2602	78.4669	78.2602	0.00
07/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	920	1	1	1	0.00
07/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	936	1	1	1	0.00
07/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	175	0	0	0	0.00
07/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	186	0	0	0	400.00
07/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3842	4	4	4	0.00
07/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3948	4	4	4	0.00
07/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	951	1	1	1	0.00
07/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	694	1	1	1	0.00
07/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	728	1	1	1	400.00
07/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7469	8	7	8	0.00
07/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6624	7	7	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
07/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2528	3	3	3	400.00
07/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2595	3	3	3	0.00
07/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	12223	12	12	12	0.00
07/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7637	8	8	8	0.00
07/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	12434	13	12	13	0.00
07/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6674	7	7	7	0.00
07/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6725	7	7	7	0.00
07/07/2022	2040 On 04-May-23			Bond Future	12.18	79.6982	79.9082	79.6982	0.00
07/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	8382	8	8	8	0.00
07/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1801	2	2	2	0.00
07/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1926	2	2	2	500.00
07/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	799	1	1	1	500.00
07/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1012	1	1	1	400.00
07/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1781	2	2	2	0.00
07/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	366	0	0	0	400.00
07/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5817	6	6	6	0.00
07/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1822	2	2	2	0.00
07/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6370	7	6	7	0.00
07/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9981	10	10	10	0.00
07/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2456	3	2	3	400.00
07/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1537	2	2	2	500.00
07/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6456	7	6	7	0.00
07/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8897	9	9	9	0.00
07/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	6158	6	6	6	0.00
07/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6413	7	6	7	0.00
07/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	13550	14	14	14	0.00
07/07/2022	2040 On 03-August-23			Bond Future	13.44	12.2200	71.0108	12.2200	0.00
07/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	1608	0	2	0	0.00
07/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	1591	0	2	0	0.00
07/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	1624	0	2	0	0.00
07/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	8128	0	8	0	0.00
07/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	8210	0	8	0	0.00
07/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	8169	0	8	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
07/07/2022	2044 On 04-August-22			Bond Future	11.67	77.1980	77.4028	77.1980	90,952.00
07/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	89	0	0	0	0.00
07/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	79	0	0	0	0.00
07/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	84	0	0	0	0.00
07/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3891	4	4	4	0.00
07/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3954	4	4	4	0.00
07/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3828	4	4	4	0.00
07/07/2022	2044 On 03-November-22			Bond Future	11.83	78.3601	78.5670	78.3601	0.00
07/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1134	1	1	1	0.00
07/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1112	1	1	1	0.00
07/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1157	1	1	1	0.00
07/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	925	1	1	1	1,600.00
07/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	148	0	0	0	1,600.00
07/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	8426	9	8	9	0.00
07/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	4328	5	4	5	0.00
07/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3836	4	4	4	0.00
07/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3879	4	4	4	0.00
07/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3922	4	4	4	0.00
07/07/2022	2044 On 02-February-23			Bond Future	11.98	75.3214	75.5310	75.3214	0.00
07/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1089	1	1	1	0.00
07/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1072	1	1	1	0.00
07/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1055	1	1	1	0.00
07/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6441	7	6	7	0.00
07/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6391	7	6	7	0.00
07/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	6341	7	6	7	0.00
07/07/2022	2044 On 04-May-23			Bond Future	12.13	76.7055	76.9183	76.7055	0.00
07/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1947	2	2	2	0.00
07/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1925	2	2	2	0.00
07/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1904	2	2	2	0.00
07/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6348	7	6	7	0.00
07/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	6304	7	6	7	0.00
07/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	6261	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
07/07/2022	2044 On 03-August-23			Bond Future	13.32	12.1600	68.3088	12.1600	0.00
07/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	1723	0	2	0	0.00
07/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	1706	0	2	0	0.00
07/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	1689	0	2	0	0.00
07/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	8081	0	8	0	0.00
07/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	8039	0	8	0	0.00
07/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	7998	0	8	0	0.00
07/07/2022	2046 On 04-August-22			Bond Future	112.63	112.7993	112.6333	112.7993	17,369.00
07/07/2022	2046 On 03-November-22			Bond Future	112.39	112.5616	112.3917	112.5616	1,581.00
07/07/2022	2046 On 02-February-23			Bond Future	114.34	114.5160	114.3421	114.5160	0.00
07/07/2022	2046 On 04-May-23			Bond Future	114.44	114.6192	114.4412	114.6192	0.00
07/07/2022	2046 On 03-August-23			Bond Future	108.19	114.6200	108.1891	114.6200	0.00
07/07/2022	2050 On 04-August-22			Bond Future	113.06	113.6572	113.0554	113.6572	12,091.00
07/07/2022	2050 On 03-November-22			Bond Future	114.78	115.3942	114.7820	115.3942	15.00
07/07/2022	2050 On 02-February-23			Bond Future	114.67	115.2913	114.6673	115.2913	0.00
07/07/2022	2050 On 04-May-23			Bond Future	116.79	117.4288	116.7926	117.4288	0.00
07/07/2022	2050 On 03-August-23			Bond Future	108.31	117.4300	108.3119	117.4300	0.00
07/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	AL37 On 04-August-22			Index Future	811.99	809.2250	811.9880	809.2250	0.00
07/07/2022	AL37 On 03-November-22			Index Future	824.31	821.5170	824.3120	821.5170	0.00
07/07/2022	AL37 On 02-February-23			Index Future	838.41	835.5740	838.4080	835.5740	0.00
07/07/2022	AL37 On 04-May-23			Index Future	853.74	850.8550	853.7360	850.8550	0.00
07/07/2022	AL37 On 03-August-23			Index Future	853.74	850.8600	853.7360	850.8600	0.00
07/07/2022	AL7T On 04-August-22			Index Future	910.81	906.4650	910.8050	906.4650	0.00
07/07/2022	AL7T On 03-November-22			Index Future	924.63	920.2340	924.6280	920.2340	0.00
07/07/2022	AL7T On 02-February-23			Index Future	940.44	935.9800	940.4410	935.9800	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
07/07/2022	AL7T On 04-May-23			Index Future	957.63	953.0970	957.6330	953.0970	0.00
07/07/2022	AL7T On 03-August-23			Index Future	957.63	953.1000	957.6330	953.1000	0.00
07/07/2022	ALBI On 04-August-22			Index Future	810.23	807.5010	810.2330	807.5010	138.00
07/07/2022	ALBI On 03-November-22			Index Future	822.53	819.7670	822.5310	819.7670	0.00
07/07/2022	ALBI On 02-February-23			Index Future	836.60	833.7930	836.5970	833.7930	0.00
07/07/2022	ALBI On 04-May-23			Index Future	851.89	849.0420	851.8910	849.0420	0.00
07/07/2022	ALBI On 03-August-23			Index Future	851.89	849.0400	851.8910	849.0400	0.00
07/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C202 On 07-December-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
07/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2022	ES33 On 04-August-22			Bond Future	12.40	73.7029	73.8818	73.7029	350.00
07/07/2022	ES33 On 03-November-22			Bond Future	12.63	71.0458	71.2265	71.0458	0.00
07/07/2022	ES33 On 02-February-23			Bond Future	12.85	72.2808	72.4639	72.2808	0.00
07/07/2022	ES33 On 04-May-23			Bond Future	13.06	69.8322	70.0181	69.8322	0.00
07/07/2022	ES33 On 03-August-23			Bond Future	14.59	13.1000	66.0594	13.1000	0.00
07/07/2022	ES42 On 04-August-22			Bond Future	12.82	71.4477	71.6476	71.4477	4,769.00
07/07/2022	ES42 On 03-November-22			Bond Future	13.04	68.2799	68.4820	68.2799	0.00
07/07/2022	ES42 On 02-February-23			Bond Future	13.24	69.4688	69.6737	69.4688	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
07/07/2022	ES42 On 04-May-23			Bond Future	13.43	66.4970	66.7053	66.4970	0.00
07/07/2022	ES42 On 03-August-23			Bond Future	14.79	13.4800	62.8350	13.4800	0.00
07/07/2022	GOVI On 04-August-22			GOVI	798.99	796.2550	798.9900	796.2550	1,110.00
07/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	202900	23	20	23	0.00
07/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	202700	23	20	23	0.00
07/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	202800	23	20	23	0.00
07/07/2022	GOVI On 03-November-22			GOVI	811.12	808.3500	811.1170	808.3500	0.00
07/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	93030	12	9	12	0.00
07/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	92930	12	9	12	0.00
07/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	93130	12	9	12	0.00
07/07/2022	GOVI On 02-February-23			GOVI	824.99	822.1810	824.9880	822.1810	0.00
07/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	258420	29	26	29	0.00
07/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	258320	29	26	29	0.00
07/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	258520	29	26	29	0.00
07/07/2022	GOVI On 04-May-23			GOVI	840.07	837.2170	840.0700	837.2170	0.00
07/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	128000	16	13	16	0.00
07/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	127900	16	13	16	0.00
07/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	128100	16	13	16	0.00
07/07/2022	GOVI On 03-August-23			GOVI	840.07	837.2200	840.0700	837.2200	0.00
07/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	28400	0	3	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
07/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	28600	0	3	0	0.00
07/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	28500	0	3	0	0.00
07/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2022	IGOV On 04-August-22			Index Future	311.59	312.1560	311.5890	312.1560	717.00
07/07/2022	IGOV On 03-November-22			Index Future	316.40	316.9740	316.3950	316.9740	16.00
07/07/2022	IGOV On 02-February-23			Index Future	321.88	322.4740	321.8820	322.4740	0.00
07/07/2022	IGOV On 04-May-23			Index Future	327.84	328.4450	327.8400	328.4450	0.00
07/07/2022	IGOV On 03-August-23			Index Future	327.84	328.4500	327.8400	328.4500	0.00
07/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
07/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9150	94.9150	94.9150	0.00
07/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
07/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1650	94.1750	94.1650	0.00
07/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.35	93.6200	93.6500	93.6200	0.00
07/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.47	93.5100	93.5300	93.5100	0.00
07/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.00	92.9650	93.0050	92.9650	68.00
07/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.4300	92.4500	92.4300	0.00
07/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.01	91.9550	91.9950	91.9550	0.00
07/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.19	91.7750	91.8100	91.7750	75.00
07/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.21	91.7400	91.7900	91.7400	172.00
07/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.41	91.5450	91.5900	91.5450	0.00
07/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.48	91.4950	91.5250	91.4950	0.00
07/07/2022	R023 On 04-August-22			Bond Future	6.70	104.0348	103.9908	104.0348	26,718.00
07/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	354	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	359	0	0	0	0.00
07/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	365	0	0	0	0.00
07/07/2022	R023 On 03-November-22			Bond Future	7.18	101.6809	101.6350	101.6809	0.00
07/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	3	0	0	0	0.00
07/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	3	0	0	0	0.00
07/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	3	0	0	0	0.00
07/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	285	0	0	0	0.00
07/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	288	0	0	0	0.00
07/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	282	0	0	0	0.00
07/07/2022	R035 On 04-August-22			Bond Future	11.42	86.9321	87.1500	86.9321	129,029.00
07/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	7	0	0	0	400.00
07/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	37	0	0	0	0.00
07/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	338	0	0	0	0.00
07/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4289	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
07/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
07/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	18	0	0	0	0.00
07/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
07/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	32	0	0	0	0.00
07/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	35	0	0	0	0.00
07/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4169	4	4	4	0.00
07/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4229	4	4	4	0.00
07/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9899	10	10	10	0.00
07/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5392	6	5	6	0.00
07/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	2046	2	2	2	100.00
07/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4712	5	5	5	100.00
07/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	12033	12	12	12	0.00
07/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	70	0	0	0	400.00
07/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	4110	4	4	4	0.00
07/07/2022	R035 On 03-November-22			Bond Future	11.61	83.7522	83.9722	83.7522	3,778.00
07/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	943	1	1	1	0.00
07/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	924	1	1	1	0.00
07/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	106	0	0	0	1,000.00
07/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	21	0	0	0	582.00
07/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	962	1	1	1	0.00
07/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6232	6	6	6	0.00
07/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	683	1	1	1	0.00
07/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	780	1	1	1	1,000.00
07/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	232	0	0	0	0.00
07/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6401	7	6	7	582.00
07/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4287	4	4	4	582.00
07/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	519	1	1	1	1,000.00
07/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3616	4	4	4	0.00
07/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	11049	11	11	11	0.00
07/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7982	8	8	8	0.00
07/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3695	4	4	4	0.00
07/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3655	4	4	4	0.00
07/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	4026	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
07/07/2022	R035 On 02-February-23			Bond Future	11.79	85.1875	85.4104	85.1875	0.00
07/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3456	3	3	3	0.00
07/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8132	8	8	8	0.00
07/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1115	1	1	1	1,000.00
07/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1132	1	1	1	0.00
07/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	822	1	1	1	0.00
07/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	836	1	1	1	0.00
07/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	314	0	0	0	1,000.00
07/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	568	1	1	1	400.00
07/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3327	3	3	3	0.00
07/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	850	1	1	1	0.00
07/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	587	1	1	1	0.00
07/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	532	1	1	1	0.00
07/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	116	0	0	0	582.00
07/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	127	0	0	0	0.00
07/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	138	0	0	0	400.00
07/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11581	12	12	12	0.00
07/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	12090	12	12	12	0.00
07/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7443	8	7	8	0.00
07/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7233	7	7	7	0.00
07/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7129	7	7	7	582.00
07/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9101	9	9	9	0.00
07/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6059	6	6	6	0.00
07/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	784	1	1	1	1,000.00
07/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11835	12	12	12	0.00
07/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6104	6	6	6	0.00
07/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6150	6	6	6	0.00
07/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5271	5	5	5	582.00
07/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5312	6	5	6	0.00
07/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2409	3	2	3	400.00
07/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2496	3	2	3	0.00
07/07/2022	R035 On 04-May-23			Bond Future	11.95	82.2518	82.4782	82.2518	0.00
07/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1684	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
07/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	647	1	1	1	500.00
07/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	287	0	0	0	400.00
07/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5056	5	5	5	0.00
07/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7653	8	8	8	0.00
07/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1591	2	2	2	500.00
07/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1646	2	2	2	0.00
07/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1665	2	2	2	0.00
07/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	814	1	1	1	400.00
07/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8528	9	9	9	0.00
07/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1401	2	1	2	500.00
07/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2365	3	2	3	400.00
07/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5723	6	6	6	0.00
07/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12754	13	13	13	0.00
07/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9471	10	9	10	0.00
07/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5918	6	6	6	0.00
07/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5800	6	6	6	0.00
07/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5761	6	6	6	0.00
07/07/2022	R035 On 03-August-23			Bond Future	13.34	11.9900	77.9015	11.9900	0.00
07/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	1261	0	1	0	0.00
07/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	1274	0	1	0	0.00
07/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	1288	0	1	0	0.00
07/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	7982	0	8	0	0.00
07/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	8021	0	8	0	0.00
07/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	8060	0	8	0	0.00
07/07/2022	R186 On 04-August-22			Bond Future	9.05	106.1893	106.5538	106.1893	86,407.00
07/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
07/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2683	2	3	2	0.00
07/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
07/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3346	4	3	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
07/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	47	0	0	0	3,600.00
07/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3384	4	3	4	0.00
07/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3422	4	3	4	0.00
07/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	7990	8	8	8	0.00
07/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4071	4	4	4	0.00
07/07/2022	R186 On 03-November-22			Bond Future	9.26	107.7864	108.1550	107.7864	12,945.00
07/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	324	0	0	0	0.00
07/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	654	1	1	1	0.00
07/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	161	0	0	0	4,310.00
07/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	318	0	0	0	0.00
07/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	311	0	0	0	0.00
07/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2874	3	3	3	0.00
07/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2845	3	3	3	0.00
07/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1876	2	2	2	4,310.00
07/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3797	4	4	4	0.00
07/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2816	3	3	3	0.00
07/07/2022	R186 On 02-February-23			Bond Future	9.45	104.3364	104.7104	104.3364	0.00
07/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	344	0	0	0	0.00
07/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	339	0	0	0	0.00
07/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	334	0	0	0	0.00
07/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4074	4	4	4	0.00
07/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4045	4	4	4	0.00
07/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4016	4	4	4	0.00
07/07/2022	R186 On 04-May-23			Bond Future	9.62	106.2503	106.6304	106.2503	0.00
07/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	804	1	1	1	0.00
07/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	794	1	1	1	0.00
07/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	814	1	1	1	0.00
07/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3240	4	3	4	0.00
07/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3262	4	3	4	0.00
07/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3219	3	3	3	0.00
07/07/2022	R186 On 03-August-23			Bond Future	12.65	9.7400	95.5972	9.7400	0.00
07/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	120	0	0	0	0.00
07/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	116	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
07/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	118	0	0	0	0.00
07/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	8013	0	8	0	0.00
07/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	8039	0	8	0	0.00
07/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	7986	0	8	0	0.00
07/07/2022	R197 On 04-August-22			Bond Future	329.60	329.5782	329.6011	329.5782	809.00
07/07/2022	R197 On 03-November-22			Bond Future	334.63	334.6155	334.6347	334.6155	6.00
07/07/2022	R197 On 02-February-23			Bond Future	331.69	331.6763	331.6926	331.6763	0.00
07/07/2022	R197 On 04-May-23			Bond Future	337.84	337.8269	337.8414	337.8269	0.00
07/07/2022	R197 On 03-August-23			Bond Future	337.36	337.8300	337.3646	337.8300	0.00
07/07/2022	R202 On 04-August-22			Bond Future	240.68	241.3109	240.6843	241.3109	6,833.00
07/07/2022	R202 On 03-November-22			Bond Future	244.36	244.9989	244.3600	244.9989	0.00
07/07/2022	R202 On 02-February-23			Bond Future	243.95	244.6050	243.9524	244.6050	0.00
07/07/2022	R202 On 04-May-23			Bond Future	248.47	249.1392	248.4731	249.1392	0.00
07/07/2022	R202 On 03-August-23			Bond Future	230.30	249.1400	230.2969	249.1400	0.00
07/07/2022	R209 On 04-August-22			Bond Future	11.43	66.6831	66.8709	66.6831	23,295.00
07/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	8	0	0	0	0.00
07/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	10	0	0	0	0.00
07/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	9	0	0	0	0.00
07/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4480	5	4	5	0.00
07/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4534	5	5	5	0.00
07/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4425	5	4	5	0.00
07/07/2022	R209 On 03-November-22			Bond Future	11.60	64.5412	64.7310	64.5412	4,520.00
07/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	651	1	1	1	0.00
07/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	36	0	0	0	3,500.00
07/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1587	2	2	2	0.00
07/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	167	0	0	0	0.00
07/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	623	1	1	1	0.00
07/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	637	1	1	1	0.00
07/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3030	3	3	3	0.00
07/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	665	1	1	1	0.00
07/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	0	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	5	0	0	0	0.00
07/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11591	12	12	12	0.00
07/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	13157	13	13	13	0.00
07/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3543	4	4	4	0.00
07/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5896	6	6	6	0.00
07/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1098	1	1	1	3,500.00
07/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3618	4	4	4	0.00
07/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3657	4	4	4	7,000.00
07/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2071	2	2	2	0.00
07/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8612	9	9	9	6,000.00
07/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3580	4	4	4	0.00
07/07/2022	R209 On 02-February-23			Bond Future	11.75	65.6479	65.8404	65.6479	0.00
07/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	682	1	1	1	0.00
07/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	658	1	1	1	0.00
07/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	670	1	1	1	0.00
07/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5500	6	6	6	0.00
07/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5584	6	6	6	0.00
07/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5542	6	6	6	0.00
07/07/2022	R209 On 04-May-23			Bond Future	11.89	63.7021	63.8976	63.7021	0.00
07/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1369	1	1	1	0.00
07/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1337	1	1	1	0.00
07/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1353	1	1	1	0.00
07/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5265	5	5	5	0.00
07/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5301	5	5	5	0.00
07/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5230	5	5	5	0.00
07/07/2022	R209 On 03-August-23			Bond Future	13.12	11.9400	60.3344	11.9400	0.00
07/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	1296	0	1	0	0.00
07/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	1270	0	1	0	0.00
07/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	1283	0	1	0	0.00
07/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	6458	0	6	0	0.00
07/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	6524	0	7	0	0.00
07/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	6491	0	6	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
07/07/2022	R210 On 04-August-22			Bond Future	220.59	220.6201	220.5898	220.6201	1,068.00
07/07/2022	R210 On 03-November-22			Bond Future	220.98	221.0183	220.9849	221.0183	0.00
07/07/2022	R210 On 02-February-23			Bond Future	224.82	224.8551	224.8191	224.8551	0.00
07/07/2022	R210 On 04-May-23			Bond Future	225.92	225.9606	225.9223	225.9606	0.00
07/07/2022	R210 On 03-August-23			Bond Future	213.64	225.9600	213.6354	225.9600	0.00
07/07/2022	R213 On 04-August-22			Bond Future	10.96	81.0659	81.4549	81.0659	30,919.00
07/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5158	6	5	6	0.00
07/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5259	6	5	6	0.00
07/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5208	6	5	6	0.00
07/07/2022	R213 On 03-November-22			Bond Future	11.16	78.7458	79.1396	78.7458	0.00
07/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	390	0	0	0	0.00
07/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	146	0	0	0	0.00
07/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	237	0	0	0	0.00
07/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	14	0	0	0	200.00
07/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	103	0	0	0	0.00
07/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	364	0	0	0	0.00
07/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	17	0	0	0	476.00
07/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	372	0	0	0	0.00
07/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	381	0	0	0	0.00
07/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	3989	4	4	4	0.00
07/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4029	4	4	4	0.00
07/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9658	10	10	10	0.00
07/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4068	4	4	4	200.00
07/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6408	7	6	7	476.00
07/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	9971	10	10	10	0.00
07/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4813	5	5	5	476.00
07/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5754	6	6	6	200.00
07/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3950	4	4	4	0.00
07/07/2022	R213 On 02-February-23			Bond Future	11.35	80.0949	80.4947	80.0949	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
07/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	670	1	1	1	912.00
07/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	475	0	0	0	0.00
07/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	468	0	0	0	0.00
07/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	76	0	0	0	476.00
07/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4660	4	5	4	0.00
07/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	344	0	0	0	0.00
07/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	482	0	0	0	0.00
07/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	589	1	1	1	0.00
07/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5165	6	5	6	476.00
07/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1039	1	1	1	912.00
07/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5670	6	6	6	0.00
07/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4869	5	5	5	0.00
07/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10545	11	11	11	0.00
07/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6551	7	7	7	476.00
07/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5711	6	6	6	0.00
07/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5630	6	6	6	0.00
07/07/2022	R213 On 04-May-23			Bond Future	11.52	78.0154	78.4220	78.0154	0.00
07/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1231	1	1	1	0.00
07/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1217	1	1	1	0.00
07/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1245	1	1	1	0.00
07/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4648	5	5	5	0.00
07/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4710	5	5	5	0.00
07/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4679	5	5	5	0.00
07/07/2022	R213 On 03-August-23			Bond Future	13.16	11.6200	74.1059	11.6200	0.00
07/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	779	0	1	0	0.00
07/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	770	0	1	0	0.00
07/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	789	0	1	0	0.00
07/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	6889	0	7	0	0.00
07/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	6921	0	7	0	0.00
07/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	6856	0	7	0	0.00
07/07/2022	R214 On 04-August-22			Bond Future	11.66	63.8417	64.0339	63.8417	80,524.00
07/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	33	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
07/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	36	0	0	0	0.00
07/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	38	0	0	0	0.00
07/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	3684	4	4	4	0.00
07/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3630	4	4	4	0.00
07/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	3738	4	4	4	0.00
07/07/2022	R214 On 03-November-22			Bond Future	11.82	61.5153	61.7096	61.5153	80.00
07/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	877	1	1	1	0.00
07/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	860	1	1	1	0.00
07/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	842	1	1	1	0.00
07/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3262	3	3	3	0.00
07/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3298	3	3	3	0.00
07/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3334	4	3	4	0.00
07/07/2022	R214 On 02-February-23			Bond Future	11.97	62.5695	62.7664	62.5695	0.00
07/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	811	1	1	1	0.00
07/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	784	1	1	1	0.00
07/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	797	1	1	1	0.00
07/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	5456	6	5	6	0.00
07/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5498	6	5	6	0.00
07/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	5413	6	5	6	0.00
07/07/2022	R214 On 04-May-23			Bond Future	12.10	60.4227	60.6228	60.4227	0.00
07/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1583	2	2	2	0.00
07/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1549	2	2	2	0.00
07/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1566	2	2	2	0.00
07/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5302	5	5	5	0.00
07/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	5339	6	5	6	0.00
07/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5266	5	5	5	0.00
07/07/2022	R214 On 03-August-23			Bond Future	13.25	12.1500	57.2595	12.1500	0.00
07/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	1486	0	1	0	0.00
07/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	1472	0	1	0	0.00
07/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	1457	0	1	0	0.00
07/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	6436	0	6	0	0.00
07/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	6402	0	6	0	0.00
07/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	6369	0	6	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
07/07/2022	R248 On 04-August-22			Bond Future	11.62	80.3210	80.5294	80.3210	213,341.00
07/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
07/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	70	0	0	0	1,200.00
07/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
07/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	36	0	0	0	1,700.00
07/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
07/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	66	0	0	0	0.00
07/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	62	0	0	0	0.00
07/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	4409	5	4	5	0.00
07/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	4342	5	4	5	0.00
07/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8659	9	9	9	0.00
07/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4954	5	5	5	0.00
07/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	4275	4	4	4	50.00
07/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	9442	10	9	10	0.00
07/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	14412	15	14	15	0.00
07/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	10238	10	10	10	0.00
07/07/2022	R248 On 03-November-22			Bond Future	11.78	77.1048	77.3153	77.1048	0.00
07/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1044	1	1	1	0.00
07/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1023	1	1	1	0.00
07/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1066	1	1	1	0.00
07/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	4178	4	4	4	0.00
07/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	4132	4	4	4	0.00
07/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	4086	4	4	4	0.00
07/07/2022	R248 On 02-February-23			Bond Future	11.93	78.4263	78.6396	78.4263	0.00
07/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1015	1	1	1	0.00
07/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	998	1	1	1	0.00
07/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1032	1	1	1	0.00
07/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6629	7	7	7	0.00
07/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6735	7	7	7	0.00
07/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6681	7	7	7	0.00
07/07/2022	R248 On 04-May-23			Bond Future	12.07	75.4302	75.6470	75.4302	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
07/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1945	2	2	2	0.00
07/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1923	2	2	2	0.00
07/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1966	2	2	2	0.00
07/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6529	7	7	7	0.00
07/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6619	7	7	7	0.00
07/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6574	7	7	7	0.00
07/07/2022	R248 On 03-August-23			Bond Future	13.22	12.1000	71.4343	12.1000	0.00
07/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	1778	0	2	0	0.00
07/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	1760	0	2	0	0.00
07/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	1796	0	2	0	0.00
07/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	7975	0	8	0	0.00
07/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	8059	0	8	0	0.00
07/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	8017	0	8	0	0.00