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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	2025 On 02-February-23			Bond Future	165.85	165.4332	165.8456	165.4332	6,088.00
24/11/2022	2025 On 04-May-23			Bond Future	169.04	168.6202	169.0399	168.6202	0.00
24/11/2022	2025 On 03-August-23			Bond Future	170.69	170.2621	170.6886	170.2621	0.00
24/11/2022	2025 On 02-November-23			Bond Future	174.24	173.8040	174.2391	173.8040	0.00
24/11/2022	2025 On 01-February-24			Bond Future	175.83	175.3885	175.8304	175.3885	0.00
24/11/2022	2029 On 02-February-23			Bond Future	119.48	119.0617	119.4767	119.0617	1,392.00
24/11/2022	2029 On 04-May-23			Bond Future	120.48	120.0623	120.4844	120.0623	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
24/11/2022	2029 On 03-August-23			Bond Future	122.90	122.4725	122.9028	122.4725	0.00
24/11/2022	2029 On 02-November-23			Bond Future	124.13	123.6936	124.1316	123.6936	0.00
24/11/2022	2029 On 01-February-24			Bond Future	126.54	126.0894	126.5361	126.0894	0.00
24/11/2022	2030 On 02-February-23			Bond Future	10.23	88.7893	10.2340	88.7893	95,254.00
24/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	65	0	65	0	102.00
24/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	135	0	135	0	388.00
24/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5978	6	5978	6	5,000.00
24/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	4369	4	4369	4	0.00
24/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4514	4	4514	4	0.00
24/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	1089	1	1089	1	0.00
24/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	775	1	775	1	388.00
24/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	959	1	959	1	0.00
24/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	714	1	714	1	0.00
24/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	122	0	122	0	0.00
24/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	5219	5	5219	5	5,000.00
24/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	1050	1	1050	1	0.00
24/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	1069	1	1069	1	0.00
24/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	729	1	729	1	0.00
24/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	183	0	183	0	0.00
24/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	539	0	539	0	0.00
24/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3203	4	3203	4	102.00
24/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5055	5	5055	5	0.00
24/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2311	3	2311	3	102.00
24/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2117	2	2117	2	0.00
24/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	314	0	314	0	0.00
24/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	5778	6	5778	6	0.00
24/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	5594	6	5594	6	0.00
24/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	420	1	420	1	388.00
24/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	6862	7	6862	7	0.00
24/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	2766	3	2766	3	0.00
24/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	2640	3	2640	3	0.00
24/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	2734	3	2734	3	0.00
24/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2171	2	2171	2	0.00

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24/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2143	2	2143	2	0.00
24/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	446	1	446	1	0.00
24/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	231	0	231	0	0.00
24/11/2022	2030 On 04-May-23			Bond Future	10.36	90.4792	10.3623	90.4792	0.00
24/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9491	9	9491	9	0.00
24/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	6238	6	6238	6	0.00
24/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7655	7	7655	7	0.00
24/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	9253	9	9253	9	0.00
24/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	3030	3	3030	3	0.00
24/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1188	1	1188	1	150.00
24/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3312	3	3312	3	350.00
24/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	5331	5	5331	5	0.00
24/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2737	3	2737	3	479.00
24/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2979	3	2979	3	0.00
24/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	3004	3	3004	3	0.00
24/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1313	1	1313	1	479.00
24/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1477	1	1477	1	388.00
24/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1846	2	1846	2	1,080.00
24/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	660	1	660	1	388.00
24/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	6798	7	6798	7	0.00
24/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	4729	5	4729	5	0.00
24/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3465	4	3465	4	0.00
24/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4097	4	4097	4	0.00
24/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4438	5	4438	5	0.00
24/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2268	2	2268	2	0.00
24/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2286	2	2286	2	0.00
24/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2483	3	2483	3	0.00
24/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1143	1	1143	1	150.00
24/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2053	2	2053	2	0.00
24/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2249	2	2249	2	0.00
24/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	414	0	414	0	479.00
24/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	621	1	621	1	1,080.00
24/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	896	1	896	1	388.00

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24/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	382	0	382	0	350.00
24/11/2022	2030 On 03-August-23			Bond Future	10.49	88.2682	10.4855	88.2682	0.00
24/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	9187	9	9187	9	0.00
24/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5334	5	5334	5	0.00
24/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	10152	10	10152	10	0.00
24/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	5276	5	5276	5	0.00
24/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2858	3	2858	3	1,012.00
24/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3430	3	3430	3	350.00
24/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	5305	5	5305	5	0.00
24/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1692	2	1692	2	0.00
24/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2730	3	2730	3	0.00
24/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1715	2	1715	2	0.00
24/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	582	1	582	1	350.00
24/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3225	3	3225	3	0.00
24/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	737	1	737	1	1,012.00
24/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1703	2	1703	2	0.00
24/11/2022	2030 On 02-November-23			Bond Future	10.59	90.0871	10.5919	90.0871	0.00
24/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3645	3	3645	3	0.00
24/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3620	3	3620	3	0.00
24/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3596	3	3596	3	0.00
24/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2738	3	2738	3	0.00
24/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2722	3	2722	3	0.00
24/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2705	3	2705	3	0.00
24/11/2022	2030 On 01-February-24			Bond Future	10.74	87.8051	10.7434	87.8051	0.00
24/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4834	5	4834	5	0.00
24/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4808	5	4808	5	0.00
24/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4860	5	4860	5	0.00
24/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2396	3	2396	3	0.00
24/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2422	3	2422	3	0.00
24/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2409	3	2409	3	0.00
24/11/2022	2032 On 02-February-23			Bond Future	10.78	88.0215	10.7773	88.0215	113,593.00
24/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	61	0	61	0	454.00
24/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9547	9	9547	9	0.00

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24/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5711	5	5711	5	0.00
24/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	960	1	960	1	0.00
24/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	979	1	979	1	0.00
24/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	601	1	601	1	0.00
24/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	817	1	817	1	8,000.00
24/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	100	0	100	0	500.00
24/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	337	0	337	0	750.00
24/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	4352	4	4352	4	0.00
24/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	5102	5	5102	5	0.00
24/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1201	1	1201	1	0.00
24/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1606	1	1606	1	750.00
24/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	4160	4	4160	4	0.00
24/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	689	1	689	1	500.00
24/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	998	1	998	1	0.00
24/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	2976	3	2976	3	0.00
24/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3632	4	3632	4	0.00
24/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	778	1	778	1	8,000.00
24/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2163	2	2163	2	0.00
24/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2649	3	2649	3	454.00
24/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	556	1	556	1	0.00
24/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	726	1	726	1	8,000.00
24/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	4919	5	4919	5	0.00
24/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7218	8	7218	8	0.00
24/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3330	4	3330	4	0.00
24/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	3869	4	3869	4	454.00
24/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3010	3	3010	3	0.00
24/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3045	3	3045	3	0.00
24/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	450	1	450	1	500.00
24/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	118	0	118	0	750.00
24/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8102	9	8102	9	0.00
24/11/2022	2032 On 04-May-23			Bond Future	10.91	85.5367	10.9061	85.5367	66,460.00
24/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	3100	3	3100	3	0.00
24/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	3074	3	3074	3	0.00

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24/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2455	2	2455	2	400.00
24/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11933	12	11933	12	0.00
24/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	3127	3	3127	3	0.00
24/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4521	4	4521	4	400.00
24/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3208	3	3208	3	0.00
24/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	380	0	380	0	400.00
24/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	3913	4	3913	4	0.00
24/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3256	3	3256	3	0.00
24/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3232	3	3232	3	0.00
24/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2225	2	2225	2	0.00
24/11/2022	2032 On 03-August-23			Bond Future	11.03	87.2352	11.0261	87.2352	2,600.00
24/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5788	6	5788	6	0.00
24/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5820	6	5820	6	0.00
24/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5852	6	5852	6	0.00
24/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	6271	6	6271	6	5,000.00
24/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2111	2	2111	2	0.00
24/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2293	2	2293	2	0.00
24/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2308	2	2308	2	0.00
24/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2323	2	2323	2	0.00
24/11/2022	2032 On 02-November-23			Bond Future	11.14	84.8717	11.1411	84.8717	0.00
24/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	4001	4	4001	4	0.00
24/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3975	4	3975	4	0.00
24/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	4028	4	4028	4	0.00
24/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3554	4	3554	4	0.00
24/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3597	4	3597	4	0.00
24/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3575	4	3575	4	0.00
24/11/2022	2032 On 01-February-24			Bond Future	11.29	86.4936	11.2900	86.4936	0.00
24/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5605	5	5605	5	0.00
24/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5576	5	5576	5	0.00
24/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5547	5	5547	5	0.00
24/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3070	3	3070	3	0.00
24/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3054	3	3054	3	0.00
24/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3038	3	3038	3	0.00

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24/11/2022	2033 On 02-February-23			Bond Future	114.19	113.4236	114.1872	113.4236	7,298.00
24/11/2022	2033 On 04-May-23			Bond Future	115.00	114.2242	115.0018	114.2242	0.00
24/11/2022	2033 On 03-August-23			Bond Future	117.31	116.5172	117.3101	116.5172	0.00
24/11/2022	2033 On 02-November-23			Bond Future	118.33	117.5231	118.3313	117.5231	0.00
24/11/2022	2033 On 01-February-24			Bond Future	120.62	119.7994	120.6235	119.7994	0.00
24/11/2022	2037 On 02-February-23			Bond Future	11.33	79.9422	11.3260	79.9422	134,420.00
24/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1568	1	1568	1	0.00
24/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1696	1	1696	1	577.00
24/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1519	1	1519	1	0.00
24/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1544	1	1544	1	0.00
24/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4710	4	4710	4	0.00
24/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3261	4	3261	4	0.00
24/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3298	4	3298	4	0.00
24/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3049	3	3049	3	0.00
24/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1031	1	1031	1	577.00
24/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3225	4	3225	4	0.00
24/11/2022	2037 On 04-May-23			Bond Future	11.45	81.4639	11.4507	81.4639	0.00
24/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	12396	12	12396	12	0.00
24/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	3276	3	3276	3	0.00
24/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2502	2	2502	2	400.00
24/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4735	4	4735	4	400.00
24/11/2022	2037 On 04-May-23	11.94	Call	Bond Future	5296	0	5296	0	0.00
24/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	3218	3	3218	3	0.00
24/11/2022	2037 On 04-May-23	10.95	Call	Bond Future	2309	0	2309	0	703.00
24/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	3247	3	3247	3	0.00
24/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4070	4	4070	4	0.00
24/11/2022	2037 On 04-May-23	10.95	Put	Bond Future	5296	0	5296	0	0.00
24/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4100	4	4100	4	0.00
24/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5001	5	5001	5	0.00
24/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	633	1	633	1	400.00
24/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	2857	3	2857	3	0.00
24/11/2022	2037 On 04-May-23	11.94	Put	Bond Future	2528	0	2528	0	703.00
24/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4040	4	4040	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
24/11/2022	2037 On 03-August-23			Bond Future	11.57	78.8236	11.5719	78.8236	0.00
24/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	6278	6	6278	6	0.00
24/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	6209	6	6209	6	0.00
24/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	6243	6	6243	6	0.00
24/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3155	3	3155	3	0.00
24/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3174	3	3174	3	0.00
24/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3136	3	3136	3	0.00
24/11/2022	2037 On 02-November-23			Bond Future	11.68	80.4484	11.6790	80.4484	0.00
24/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	4258	4	4258	4	0.00
24/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	4286	4	4286	4	0.00
24/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	4314	4	4314	4	0.00
24/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	4986	5	4986	5	0.00
24/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	4957	5	4957	5	0.00
24/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	4929	5	4929	5	0.00
24/11/2022	2037 On 01-February-24			Bond Future	11.82	77.7311	11.8159	77.7311	0.00
24/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6541	6	6541	6	0.00
24/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6573	6	6573	6	0.00
24/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6606	6	6606	6	0.00
24/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	3855	4	3855	4	0.00
24/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	3875	4	3875	4	0.00
24/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	3894	4	3894	4	0.00
24/11/2022	2038 On 02-February-23			Bond Future	125.81	124.4284	125.8051	124.4284	4,059.00
24/11/2022	2038 On 04-May-23			Bond Future	128.23	126.8258	128.2284	126.8258	1,583.00
24/11/2022	2038 On 03-August-23			Bond Future	128.84	127.4108	128.8402	127.4108	0.00
24/11/2022	2038 On 02-November-23			Bond Future	131.52	130.0619	131.5207	130.0619	0.00
24/11/2022	2038 On 01-February-24			Bond Future	132.06	130.5756	132.0606	130.5756	0.00
24/11/2022	2040 On 02-February-23			Bond Future	11.42	81.4798	11.4232	81.4798	121,552.00
24/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	243	0	243	0	0.00
24/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	261	0	261	0	388.00
24/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1577	1	1577	1	0.00
24/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	5049	5	5049	5	0.00
24/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1552	1	1552	1	0.00
24/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	1160	1	1160	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
24/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5816	5	5816	5	0.00
24/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5954	5	5954	5	0.00
24/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1603	1	1603	1	0.00
24/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1788	2	1788	2	563.00
24/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1224	1	1224	1	388.00
24/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4259	5	4259	5	0.00
24/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3295	4	3295	4	0.00
24/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1087	1	1087	1	563.00
24/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	3570	4	3570	4	0.00
24/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	828	1	828	1	388.00
24/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	863	1	863	1	0.00
24/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	3651	4	3651	4	0.00
24/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	3611	4	3611	4	0.00
24/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	8592	9	8592	9	0.00
24/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4398	5	4398	5	0.00
24/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	8796	9	8796	9	0.00
24/11/2022	2040 On 04-May-23			Bond Future	11.54	83.0308	11.5443	83.0308	300.00
24/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11629	11	11629	11	0.00
24/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3791	3	3791	3	486.00
24/11/2022	2040 On 04-May-23	12.05	Call	Bond Future	5813	0	5813	0	0.00
24/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3570	3	3570	3	0.00
24/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	945	1	945	1	388.00
24/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3601	3	3601	3	0.00
24/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1804	2	1804	2	486.00
24/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	2225	2	2225	2	388.00
24/11/2022	2040 On 04-May-23	11.03	Call	Bond Future	2495	0	2495	0	684.00
24/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3632	3	3632	3	0.00
24/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8771	8	8771	8	0.00
24/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1582	2	1582	2	388.00
24/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4353	5	4353	5	0.00
24/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7157	8	7157	8	0.00
24/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	955	1	955	1	486.00
24/11/2022	2040 On 04-May-23	12.05	Put	Bond Future	2743	0	2743	0	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2022	2040 On 04-May-23	11.03	Put	Bond Future	5814	0	5814	0	0.00
24/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6281	7	6281	7	0.00
24/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4385	5	4385	5	0.00
24/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10301	11	10301	11	0.00
24/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4417	5	4417	5	0.00
24/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4195	5	4195	5	0.00
24/11/2022	2040 On 03-August-23			Bond Future	11.66	80.1712	11.6619	80.1712	0.00
24/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6652	6	6652	6	0.00
24/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6689	6	6689	6	0.00
24/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6726	6	6726	6	0.00
24/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3350	4	3350	4	0.00
24/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3370	4	3370	4	0.00
24/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3391	4	3391	4	0.00
24/11/2022	2040 On 02-November-23			Bond Future	11.77	81.8239	11.7657	81.8239	0.00
24/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4640	4	4640	4	0.00
24/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4580	4	4580	4	0.00
24/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4610	4	4610	4	0.00
24/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5716	6	5716	6	0.00
24/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5652	6	5652	6	0.00
24/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5684	6	5684	6	0.00
24/11/2022	2040 On 01-February-24			Bond Future	11.90	78.8824	11.8974	78.8824	0.00
24/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6958	7	6958	7	0.00
24/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6923	6	6923	6	0.00
24/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6889	6	6889	6	0.00
24/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4385	5	4385	5	0.00
24/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4363	5	4363	5	0.00
24/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4341	5	4341	5	0.00
24/11/2022	2044 On 02-February-23			Bond Future	11.35	78.8000	11.3455	78.8000	86,030.00
24/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	999	1	999	1	2,500.00
24/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	2127	2	2127	2	0.00
24/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	4160	4	4160	4	0.00
24/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	2006	2	2006	2	0.00
24/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	383	0	383	0	2,840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1558	1	1558	1	2,840.00
24/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	5252	5	5252	5	0.00
24/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4806	4	4806	4	0.00
24/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1976	2	1976	2	0.00
24/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1946	2	1946	2	0.00
24/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3317	4	3317	4	0.00
24/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3279	4	3279	4	0.00
24/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1294	2	1294	2	0.00
24/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1135	1	1135	1	4,000.00
24/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3094	4	3094	4	0.00
24/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	1573	2	1573	2	2,500.00
24/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	3884	4	3884	4	0.00
24/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	7782	8	7782	8	0.00
24/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3241	4	3241	4	0.00
24/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	5080	6	5080	6	0.00
24/11/2022	2044 On 04-May-23			Bond Future	11.46	80.3000	11.4565	80.3000	0.00
24/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	7094	7	7094	7	0.00
24/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	5121	5	5121	5	0.00
24/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	6084	6	6084	6	0.00
24/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3986	4	3986	4	0.00
24/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3953	4	3953	4	0.00
24/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3919	4	3919	4	0.00
24/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4221	5	4221	5	0.00
24/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4190	5	4190	5	0.00
24/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3261	4	3261	4	4,115.00
24/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4158	5	4158	5	0.00
24/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2696	3	2696	3	4,115.00
24/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2228	2	2228	2	1,500.00
24/11/2022	2044 On 03-August-23			Bond Future	11.56	77.5114	11.5638	77.5114	0.00
24/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	7108	7	7108	7	0.00
24/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	7032	7	7032	7	0.00
24/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	7070	7	7070	7	0.00
24/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3446	4	3446	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
24/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3426	4	3426	4	0.00
24/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3405	4	3405	4	0.00
24/11/2022	2044 On 02-November-23			Bond Future	11.66	79.1093	11.6577	79.1093	0.00
24/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	5081	5	5081	5	0.00
24/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	5113	5	5113	5	0.00
24/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	5144	5	5144	5	0.00
24/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5698	6	5698	6	0.00
24/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5730	6	5730	6	0.00
24/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5762	6	5762	6	0.00
24/11/2022	2044 On 01-February-24			Bond Future	11.78	76.2411	11.7772	76.2411	0.00
24/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	7518	7	7518	7	0.00
24/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	7553	7	7553	7	0.00
24/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7589	7	7589	7	0.00
24/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4534	5	4534	5	0.00
24/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4556	5	4556	5	0.00
24/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4578	5	4578	5	0.00
24/11/2022	2046 On 02-February-23			Bond Future	112.16	110.9190	112.1636	110.9190	13,076.00
24/11/2022	2046 On 04-May-23			Bond Future	112.29	111.0241	112.2917	111.0241	4,935.00
24/11/2022	2046 On 03-August-23			Bond Future	114.55	113.2531	114.5460	113.2531	0.00
24/11/2022	2046 On 02-November-23			Bond Future	114.84	113.5250	114.8429	113.5250	0.00
24/11/2022	2046 On 01-February-24			Bond Future	117.07	115.7228	117.0665	115.7228	0.00
24/11/2022	2050 On 02-February-23			Bond Future	112.02	110.7309	112.0179	110.7309	9,301.00
24/11/2022	2050 On 04-May-23			Bond Future	114.18	112.8641	114.1755	112.8641	3,359.00
24/11/2022	2050 On 03-August-23			Bond Future	114.29	112.9493	114.2857	112.9493	0.00
24/11/2022	2050 On 02-November-23			Bond Future	116.66	115.2995	116.6632	115.2995	0.00
24/11/2022	2050 On 01-February-24			Bond Future	116.69	115.2992	116.6872	115.2992	0.00
24/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	AL37 On 02-February-23			Index Future	858.96	856.0830	858.9590	856.0830	0.00
24/11/2022	AL37 On 04-May-23			Index Future	875.29	872.3660	875.2930	872.3660	0.00
24/11/2022	AL37 On 03-August-23			Index Future	892.66	889.6730	892.6550	889.6730	0.00
24/11/2022	AL37 On 02-November-23			Index Future	911.02	907.9760	911.0170	907.9760	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
24/11/2022	AL37 On 01-February-24			Index Future	928.48	925.3780	928.4810	925.3780	0.00
24/11/2022	AL7T On 02-February-23			Index Future	991.02	986.3340	991.0230	986.3340	0.00
24/11/2022	AL7T On 04-May-23			Index Future	1009.87	1005.0940	1009.8670	1005.0940	0.00
24/11/2022	AL7T On 03-August-23			Index Future	1029.90	1025.0340	1029.8990	1025.0340	0.00
24/11/2022	AL7T On 02-November-23			Index Future	1051.08	1046.1220	1051.0840	1046.1220	0.00
24/11/2022	AL7T On 01-February-24			Index Future	1071.23	1066.1720	1071.2320	1066.1720	0.00
24/11/2022	ALBI On 02-February-23			Index Future	870.94	865.5450	870.9440	865.5450	107.00
24/11/2022	ALBI On 04-May-23			Index Future	887.51	882.0080	887.5050	882.0080	0.00
24/11/2022	ALBI On 03-August-23			Index Future	905.11	899.5050	905.1090	899.5050	0.00
24/11/2022	ALBI On 02-November-23			Index Future	923.73	918.0110	923.7280	918.0110	0.00
24/11/2022	ALBI On 01-February-24			Index Future	941.44	935.6060	941.4350	935.6060	0.00
24/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C303 On 14-August-15			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
24/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2022	ES33 On 02-February-23			Bond Future	12.13	75.2384	12.1328	75.2384	350.00
24/11/2022	ES33 On 04-May-23			Bond Future	12.30	72.8947	12.2984	72.8947	0.00
24/11/2022	ES33 On 03-August-23			Bond Future	12.46	74.3590	12.4574	74.3590	0.00
24/11/2022	ES33 On 02-November-23			Bond Future	12.62	72.1121	12.6158	72.1121	0.00
24/11/2022	ES33 On 01-February-24			Bond Future	12.81	73.5055	12.8116	73.5055	0.00
24/11/2022	ES42 On 02-February-23			Bond Future	12.35	73.7640	12.3485	73.7640	4,195.00
24/11/2022	ES42 On 04-May-23			Bond Future	12.50	70.9224	12.4970	70.9224	0.00
24/11/2022	ES42 On 03-August-23			Bond Future	12.64	72.3478	12.6358	72.3478	0.00
24/11/2022	ES42 On 02-November-23			Bond Future	12.77	69.5915	12.7735	69.5915	0.00
24/11/2022	ES42 On 01-February-24			Bond Future	12.93	70.9345	12.9346	70.9345	0.00
24/11/2022	GOVI On 02-February-23			GOVI	858.62	853.3100	858.6150	853.3100	835.00
24/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	77750	2	77750	2	0.00
24/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	77850	2	77850	2	0.00
24/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	77950	2	77950	2	0.00
24/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 04-May-23			GOVI	874.94	869.5400	874.9420	869.5400	0.00
24/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	220620	17	220620	17	0.00
24/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	220820	17	220820	17	0.00
24/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	220720	17	220720	17	0.00
24/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 03-August-23			GOVI	892.30	886.7900	892.2970	886.7900	0.00
24/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	550670	50	550670	50	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
24/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	550870	50	550870	50	0.00
24/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	550770	50	550770	50	0.00
24/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 02-November-23			GOVI	910.65	905.0340	910.6520	905.0340	0.00
24/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	248520	19	248520	19	0.00
24/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	248420	19	248420	19	0.00
24/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	248320	19	248320	19	0.00
24/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 01-February-24			GOVI	928.11	922.3810	928.1080	922.3810	0.00
24/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	481280	42	481280	42	0.00
24/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	481180	42	481180	42	0.00
24/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	481080	42	481080	42	0.00
24/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2022	IGOV On 02-February-23			Index Future	318.57	316.6040	318.5650	316.6040	662.00
24/11/2022	IGOV On 04-May-23			Index Future	324.70	322.7020	324.7000	322.7020	16.00
24/11/2022	IGOV On 03-August-23			Index Future	331.22	329.1790	331.2160	329.1790	0.00
24/11/2022	IGOV On 02-November-23			Index Future	338.10	336.0250	338.1030	336.0250	0.00
24/11/2022	IGOV On 01-February-24			Index Future	344.66	342.5380	344.6570	342.5380	0.00
24/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
24/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.16	92.8400	7.1550	92.8400	68.00
24/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.26	92.7750	7.2550	92.7750	0.00
24/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.55	92.4750	7.5500	92.4750	0.00
24/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.59	92.4200	7.5850	92.4200	0.00
24/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.71	92.3250	7.7100	92.3250	0.00
24/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.72	92.3000	7.7200	92.3000	0.00
24/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.73	92.2550	7.7300	92.2550	0.00
24/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.75	92.2100	7.7450	92.2100	75.00
24/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.76	92.2200	7.7550	92.2200	272.00
24/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.73	92.2300	7.7300	92.2300	0.00
24/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.71	92.2400	7.7100	92.2400	0.00
24/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.70	92.2800	7.6950	92.2800	0.00
24/11/2022	R035 On 02-February-23			Bond Future	11.14	88.4869	11.1371	88.4869	167,801.00
24/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	5501	5	5501	5	0.00
24/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	11160	11	11160	11	0.00
24/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	2042	2	2042	2	976.00
24/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	2071	2	2071	2	0.00
24/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1534	1	1534	1	0.00
24/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1558	1	1558	1	0.00
24/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	531	0	531	0	976.00
24/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	1054	1	1054	1	388.00
24/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	171	0	171	0	582.00
24/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	189	0	189	0	0.00
24/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	209	0	209	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	5329	5	5329	5	0.00
24/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1583	1	1583	1	0.00
24/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	1092	1	1092	1	0.00
24/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	980	1	980	1	0.00
24/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4204	5	4204	5	0.00
24/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4033	4	4033	4	0.00
24/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	3949	4	3949	4	582.00
24/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	5632	6	5632	6	0.00
24/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3106	3	3106	3	0.00
24/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	126	0	126	0	976.00
24/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	7966	9	7966	9	0.00
24/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	8459	9	8459	9	0.00
24/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3141	4	3141	4	0.00
24/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3176	4	3176	4	0.00
24/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2524	3	2524	3	582.00
24/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2554	3	2554	3	0.00
24/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	769	1	769	1	388.00
24/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8211	9	8211	9	0.00
24/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	812	1	812	1	0.00
24/11/2022	R035 On 04-May-23			Bond Future	11.26	85.6686	11.2597	85.6686	0.00
24/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3476	3	3476	3	0.00
24/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1562	1	1562	1	491.00
24/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	801	1	801	1	388.00
24/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7921	7	7921	7	0.00
24/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	3329	3	3329	3	491.00
24/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3417	3	3417	3	0.00
24/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3446	3	3446	3	0.00
24/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1903	2	1903	2	388.00
24/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10863	10	10863	10	0.00
24/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	800	1	800	1	491.00
24/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	5807	6	5807	6	0.00
24/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1420	2	1420	2	388.00
24/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	3704	4	3704	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
24/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9456	10	9456	10	0.00
24/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	6575	7	6575	7	0.00
24/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	3845	4	3845	4	0.00
24/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	3760	4	3760	4	0.00
24/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	3732	4	3732	4	0.00
24/11/2022	R035 On 03-August-23			Bond Future	11.38	87.3694	11.3759	87.3694	0.00
24/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	6301	6	6301	6	0.00
24/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	6336	6	6336	6	0.00
24/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	6371	6	6371	6	0.00
24/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	2964	3	2964	3	0.00
24/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	2982	3	2982	3	0.00
24/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3000	3	3000	3	0.00
24/11/2022	R035 On 02-November-23			Bond Future	11.49	84.6641	11.4902	84.6641	0.00
24/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	4329	4	4329	4	0.00
24/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	4273	4	4273	4	0.00
24/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	4301	4	4301	4	0.00
24/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	4689	5	4689	5	0.00
24/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	4717	5	4717	5	0.00
24/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4662	5	4662	5	0.00
24/11/2022	R035 On 01-February-24			Bond Future	11.64	86.2823	11.6374	86.2823	0.00
24/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	6551	6	6551	6	0.00
24/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6615	6	6615	6	0.00
24/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	6583	6	6583	6	0.00
24/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3678	4	3678	4	0.00
24/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3697	4	3697	4	0.00
24/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3660	4	3660	4	0.00
24/11/2022	R186 On 02-February-23			Bond Future	8.65	106.9678	8.6478	106.9678	74,326.00
24/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	618	1	618	1	0.00
24/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	593	0	593	0	0.00
24/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	606	0	606	0	0.00
24/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1678	2	1678	2	0.00
24/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	1699	2	1699	2	0.00
24/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1656	2	1656	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
24/11/2022	R186 On 04-May-23			Bond Future	8.73	109.0029	8.7284	109.0029	12,188.00
24/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1752	2	1752	2	0.00
24/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1769	2	1769	2	0.00
24/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1787	2	1787	2	0.00
24/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1450	2	1450	2	0.00
24/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1437	2	1437	2	0.00
24/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1464	2	1464	2	0.00
24/11/2022	R186 On 03-August-23			Bond Future	8.79	105.8621	8.7890	105.8621	0.00
24/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3665	3	3665	3	0.00
24/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3708	3	3708	3	0.00
24/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3687	3	3687	3	0.00
24/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	926	1	926	1	0.00
24/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	933	1	933	1	0.00
24/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	919	1	919	1	0.00
24/11/2022	R186 On 02-November-23			Bond Future	8.83	108.0429	8.8283	108.0429	0.00
24/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4994	5	4994	5	0.00
24/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2902	3	2902	3	0.00
24/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2884	3	2884	3	0.00
24/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2471	2	2471	2	1,715.00
24/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2921	3	2921	3	0.00
24/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1362	2	1362	2	0.00
24/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1378	2	1378	2	0.00
24/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1370	2	1370	2	0.00
24/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	725	1	725	1	1,715.00
24/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1590	2	1590	2	0.00
24/11/2022	R186 On 01-February-24			Bond Future	8.94	104.8059	8.9360	104.8059	0.00
24/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2988	3	2988	3	0.00
24/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2971	3	2971	3	0.00
24/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2954	3	2954	3	0.00
24/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1514	2	1514	2	0.00
24/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1530	2	1530	2	0.00
24/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1522	2	1522	2	0.00
24/11/2022	R197 On 02-February-23			Bond Future	329.75	329.3572	329.7546	329.3572	977.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2022	R197 On 04-May-23			Bond Future	336.10	335.7013	336.1049	335.7013	0.00
24/11/2022	R197 On 03-August-23			Bond Future	333.79	333.3800	333.7870	333.3800	0.00
24/11/2022	R197 On 02-November-23			Bond Future	340.73	340.3169	340.7316	340.3169	0.00
24/11/2022	R202 On 02-February-23			Bond Future	245.51	245.0560	245.5143	245.0560	5,970.00
24/11/2022	R202 On 04-May-23			Bond Future	250.24	249.7762	250.2424	249.7762	0.00
24/11/2022	R202 On 03-August-23			Bond Future	250.45	249.9778	250.4506	249.9778	0.00
24/11/2022	R202 On 02-November-23			Bond Future	255.66	255.1783	255.6604	255.1783	0.00
24/11/2022	R202 On 01-February-24			Bond Future	255.67	255.1842	255.6715	255.1842	0.00
24/11/2022	R209 On 02-February-23			Bond Future	11.15	68.2775	11.1483	68.2775	25,810.00
24/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	1200	1	1200	1	0.00
24/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	1160	1	1160	1	0.00
24/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	1180	1	1180	1	0.00
24/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3023	3	3023	3	0.00
24/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3090	3	3090	3	0.00
24/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3056	3	3056	3	0.00
24/11/2022	R209 On 04-May-23			Bond Future	11.26	66.4255	11.2602	66.4255	2,510.00
24/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2774	3	2774	3	0.00
24/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	7072	7	7072	7	0.00
24/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2507	2	2507	2	0.00
24/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2749	2	2749	2	0.00
24/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	849	1	849	1	1,000.00
24/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2725	2	2725	2	0.00
24/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3592	4	3592	4	0.00
24/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	7665	8	7665	8	0.00
24/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3566	4	3566	4	0.00
24/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	3840	4	3840	4	6,250.00
24/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1200	1	1200	1	8,500.00
24/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3539	4	3539	4	0.00
24/11/2022	R209 On 03-August-23			Bond Future	11.36	67.7444	11.3641	67.7444	0.00
24/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5487	5	5487	5	0.00
24/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5426	5	5426	5	0.00
24/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5456	5	5456	5	0.00
24/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2659	3	2659	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
24/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2692	3	2692	3	0.00
24/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2675	3	2675	3	0.00
24/11/2022	R209 On 02-November-23			Bond Future	11.46	65.9880	11.4630	65.9880	0.00
24/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3695	3	3695	3	0.00
24/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3645	3	3645	3	0.00
24/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3670	3	3670	3	0.00
24/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4277	5	4277	5	0.00
24/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4302	5	4302	5	0.00
24/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4251	5	4251	5	0.00
24/11/2022	R209 On 01-February-24			Bond Future	11.59	67.2491	11.5864	67.2491	0.00
24/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5765	5	5765	5	0.00
24/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5794	5	5794	5	0.00
24/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5823	5	5823	5	0.00
24/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3228	3	3228	3	0.00
24/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3245	3	3245	3	0.00
24/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3262	4	3262	4	0.00
24/11/2022	R210 On 02-February-23			Bond Future	223.11	223.4460	223.1117	223.4460	372.00
24/11/2022	R210 On 04-May-23			Bond Future	224.33	224.6703	224.3281	224.6703	0.00
24/11/2022	R210 On 03-August-23			Bond Future	228.83	229.1808	228.8312	229.1808	0.00
24/11/2022	R210 On 02-November-23			Bond Future	230.43	230.7888	230.4288	230.7888	0.00
24/11/2022	R210 On 01-February-24			Bond Future	234.89	235.2579	234.8917	235.2579	0.00
24/11/2022	R213 On 02-February-23			Bond Future	10.62	83.4149	10.6198	83.4149	39,157.00
24/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	57	0	57	0	476.00
24/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1250	1	1250	1	912.00
24/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	848	1	848	1	0.00
24/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	831	1	831	1	0.00
24/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	544	0	544	0	0.00
24/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	865	1	865	1	0.00
24/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	1085	1	1085	1	0.00
24/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	7120	7	7120	7	0.00
24/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	189	0	189	0	912.00
24/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	2732	3	2732	3	0.00
24/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2351	3	2351	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2137	2	2137	2	0.00
24/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	2763	3	2763	3	0.00
24/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	2701	3	2701	3	0.00
24/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7214	8	7214	8	0.00
24/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3440	4	3440	4	476.00
24/11/2022	R213 On 04-May-23			Bond Future	10.74	81.4510	10.7446	81.4510	0.00
24/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2744	3	2744	3	0.00
24/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2721	3	2721	3	0.00
24/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2767	3	2767	3	0.00
24/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2743	3	2743	3	0.00
24/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2787	3	2787	3	0.00
24/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2765	3	2765	3	0.00
24/11/2022	R213 On 03-August-23			Bond Future	10.86	83.0679	10.8622	83.0679	0.00
24/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	5273	5	5273	5	0.00
24/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	5244	5	5244	5	0.00
24/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	5302	5	5302	5	0.00
24/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2015	2	2015	2	0.00
24/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2028	2	2028	2	0.00
24/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2002	2	2002	2	0.00
24/11/2022	R213 On 02-November-23			Bond Future	10.98	81.2254	10.9789	81.2254	0.00
24/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3623	3	3623	3	0.00
24/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3599	3	3599	3	0.00
24/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3648	3	3648	3	0.00
24/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3001	3	3001	3	0.00
24/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3038	3	3038	3	0.00
24/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3020	3	3020	3	0.00
24/11/2022	R213 On 01-February-24			Bond Future	11.14	82.7787	11.1366	82.7787	0.00
24/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	5061	5	5061	5	0.00
24/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	5035	5	5035	5	0.00
24/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	5008	5	5008	5	0.00
24/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2699	3	2699	3	0.00
24/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2685	3	2685	3	0.00
24/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2671	3	2671	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
24/11/2022	R214 On 02-February-23			Bond Future	11.26	65.8540	11.2593	65.8540	71,030.00
24/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	375	0	375	0	3,550.00
24/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1444	1	1444	1	3,550.00
24/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1660	1	1660	1	0.00
24/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3882	3	3882	3	0.00
24/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1610	1	1610	1	0.00
24/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1635	1	1635	1	0.00
24/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1685	1	1685	1	0.00
24/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2618	3	2618	3	0.00
24/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	2649	3	2649	3	0.00
24/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1054	1	1054	1	0.00
24/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2588	3	2588	3	0.00
24/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2557	3	2557	3	0.00
24/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	2873	3	2873	3	0.00
24/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	5921	6	5921	6	0.00
24/11/2022	R214 On 04-May-23			Bond Future	11.36	63.8098	11.3609	63.8098	0.00
24/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3435	3	3435	3	0.00
24/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3379	3	3379	3	0.00
24/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3407	3	3407	3	0.00
24/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3383	4	3383	4	0.00
24/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3358	4	3358	4	0.00
24/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3333	4	3333	4	0.00
24/11/2022	R214 On 03-August-23			Bond Future	11.46	65.0766	11.4563	65.0766	0.00
24/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	6129	6	6129	6	0.00
24/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	6066	6	6066	6	0.00
24/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	6097	6	6097	6	0.00
24/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2601	3	2601	3	0.00
24/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2617	3	2617	3	0.00
24/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2585	3	2585	3	0.00
24/11/2022	R214 On 02-November-23			Bond Future	11.55	63.1176	11.5491	63.1176	0.00
24/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	4190	4	4190	4	0.00
24/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	4138	4	4138	4	0.00
24/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	4164	4	4164	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
24/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4630	5	4630	5	0.00
24/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4656	5	4656	5	0.00
24/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4604	5	4604	5	0.00
24/11/2022	R214 On 01-February-24			Bond Future	11.67	64.3241	11.6666	64.3241	0.00
24/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	6005	6	6005	6	0.00
24/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	6035	6	6035	6	0.00
24/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	6064	6	6064	6	0.00
24/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3616	4	3616	4	0.00
24/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3635	4	3635	4	0.00
24/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3654	4	3654	4	0.00
24/11/2022	R248 On 02-February-23			Bond Future	11.24	82.3641	11.2392	82.3641	247,562.00
24/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	598	0	598	0	3,820.00
24/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	2046	2	2046	2	0.00
24/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	2173	2	2173	2	3,820.00
24/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	2077	2	2077	2	0.00
24/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1863	2	1863	2	0.00
24/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	4504	4	4504	4	0.00
24/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	2109	2	2109	2	0.00
24/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3208	4	3208	4	0.00
24/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3132	4	3132	4	0.00
24/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1467	2	1467	2	0.00
24/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	3525	4	3525	4	0.00
24/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3246	4	3246	4	0.00
24/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3285	4	3285	4	0.00
24/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	6702	7	6702	7	0.00
24/11/2022	R248 On 04-May-23			Bond Future	11.34	79.4735	11.3423	79.4735	10,943.00
24/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	4192	4	4192	4	0.00
24/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	4227	4	4227	4	0.00
24/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	4263	4	4263	4	0.00
24/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4211	5	4211	5	0.00
24/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4243	5	4243	5	0.00
24/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4275	5	4275	5	0.00
24/11/2022	R248 On 03-August-23			Bond Future	11.44	81.0138	11.4421	81.0138	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
24/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	7438	7	7438	7	0.00
24/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	7477	7	7477	7	0.00
24/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	7516	7	7516	7	0.00
24/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3313	4	3313	4	0.00
24/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3334	4	3334	4	0.00
24/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3355	4	3355	4	0.00
24/11/2022	R248 On 02-November-23			Bond Future	11.53	78.2606	11.5306	78.2606	13,000.00
24/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	5226	5	5226	5	0.00
24/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	5159	5	5159	5	0.00
24/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	5193	5	5193	5	0.00
24/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5491	6	5491	6	0.00
24/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5556	6	5556	6	0.00
24/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5524	6	5524	6	0.00
24/11/2022	R248 On 01-February-24			Bond Future	11.64	79.7932	11.6409	79.7932	0.00
24/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	7564	7	7564	7	0.00
24/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	7527	7	7527	7	0.00
24/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	7490	7	7490	7	0.00
24/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4406	5	4406	5	0.00
24/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4383	5	4383	5	0.00
24/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4360	5	4360	5	0.00