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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
28/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	2025 On 02-February-23			Bond Future	166.08	166.0520	166.0766	166.0520	6,088.00
28/11/2022	2025 On 04-May-23			Bond Future	169.27	169.2495	169.2739	169.2495	0.00
28/11/2022	2025 On 03-August-23			Bond Future	170.93	170.9015	170.9258	170.9015	0.00
28/11/2022	2025 On 02-November-23			Bond Future	174.48	174.4560	174.4804	174.4560	0.00
28/11/2022	2025 On 01-February-24			Bond Future	176.08	176.0509	176.0761	176.0509	0.00
28/11/2022	2029 On 02-February-23			Bond Future	119.47	119.4746	119.4726	119.4746	1,392.00
28/11/2022	2029 On 04-May-23			Bond Future	120.48	120.4815	120.4788	120.4815	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
28/11/2022	2029 On 03-August-23			Bond Future	122.90	122.8995	122.8965	122.8995	0.00
28/11/2022	2029 On 02-November-23			Bond Future	124.12	124.1274	124.1240	124.1274	0.00
28/11/2022	2029 On 01-February-24			Bond Future	126.53	126.5322	126.5290	126.5322	0.00
28/11/2022	2030 On 02-February-23			Bond Future	10.36	88.7329	10.3607	88.7329	95,254.00
28/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	37	0	37	0	102.00
28/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	82	0	82	0	388.00
28/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5440	6	5440	6	5,000.00
28/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3870	4	3870	4	0.00
28/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4011	4	4011	4	0.00
28/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	832	1	832	1	0.00
28/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	570	1	570	1	388.00
28/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	722	1	722	1	0.00
28/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	520	1	520	1	0.00
28/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	74	0	74	0	0.00
28/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4696	5	4696	5	5,000.00
28/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	799	1	799	1	0.00
28/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	815	1	815	1	0.00
28/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	532	1	532	1	0.00
28/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	115	0	115	0	0.00
28/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	380	0	380	0	0.00
28/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3619	4	3619	4	102.00
28/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5562	5	5562	5	0.00
28/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2649	3	2649	3	102.00
28/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2435	2	2435	2	0.00
28/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	366	0	366	0	0.00
28/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6304	6	6304	6	0.00
28/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6116	6	6116	6	0.00
28/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	491	0	491	0	388.00
28/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7408	7	7408	7	0.00
28/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3147	3	3147	3	0.00
28/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3009	3	3009	3	0.00
28/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3112	3	3112	3	0.00
28/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2494	2	2494	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
28/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2464	2	2464	2	0.00
28/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	522	1	522	1	0.00
28/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	268	0	268	0	0.00
28/11/2022	2030 On 04-May-23			Bond Future	10.50	90.4209	10.4957	90.4209	0.00
28/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8949	9	8949	9	0.00
28/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5755	6	5755	6	0.00
28/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7141	7	7141	7	0.00
28/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8714	9	8714	9	0.00
28/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2678	3	2678	3	0.00
28/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	992	1	992	1	150.00
28/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2944	3	2944	3	350.00
28/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4875	5	4875	5	0.00
28/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2404	2	2404	2	479.00
28/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2631	3	2631	3	0.00
28/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2654	3	2654	3	0.00
28/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1103	1	1103	1	479.00
28/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1250	1	1250	1	388.00
28/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1583	2	1583	2	1,080.00
28/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	535	1	535	1	388.00
28/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7260	7	7260	7	0.00
28/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5121	5	5121	5	0.00
28/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3788	4	3788	4	0.00
28/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4456	4	4456	4	0.00
28/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4815	5	4815	5	0.00
28/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2504	2	2504	2	0.00
28/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2524	2	2524	2	0.00
28/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2736	3	2736	3	0.00
28/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1273	1	1273	1	150.00
28/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2271	2	2271	2	0.00
28/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2484	2	2484	2	0.00
28/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	462	0	462	0	479.00
28/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	693	1	693	1	1,080.00
28/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	999	1	999	1	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
28/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	426	0	426	0	350.00
28/11/2022	2030 On 03-August-23			Bond Future	10.63	88.2082	10.6261	88.2082	0.00
28/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8665	9	8665	9	0.00
28/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4904	5	4904	5	0.00
28/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9616	10	9616	10	0.00
28/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4848	5	4848	5	0.00
28/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2545	3	2545	3	1,012.00
28/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3084	3	3084	3	350.00
28/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4876	5	4876	5	0.00
28/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1861	2	1861	2	0.00
28/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2982	3	2982	3	0.00
28/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1885	2	1885	2	0.00
28/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	644	1	644	1	350.00
28/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3511	3	3511	3	0.00
28/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	814	1	814	1	1,012.00
28/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1873	2	1873	2	0.00
28/11/2022	2030 On 02-November-23			Bond Future	10.74	90.0254	10.7401	90.0254	0.00
28/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3290	3	3290	3	0.00
28/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3267	3	3267	3	0.00
28/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3244	3	3244	3	0.00
28/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2998	3	2998	3	0.00
28/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2980	3	2980	3	0.00
28/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2963	3	2963	3	0.00
28/11/2022	2030 On 01-February-24			Bond Future	10.90	87.7427	10.8996	87.7427	0.00
28/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4435	5	4435	5	0.00
28/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4411	4	4411	4	0.00
28/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4460	5	4460	5	0.00
28/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2619	3	2619	3	0.00
28/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2647	3	2647	3	0.00
28/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2633	3	2633	3	0.00
28/11/2022	2032 On 02-February-23			Bond Future	10.90	87.9055	10.8982	87.9055	113,602.00
28/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	35	0	35	0	454.00
28/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8938	9	8938	9	0.00

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28/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5153	5	5153	5	0.00
28/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	725	1	725	1	0.00
28/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	741	1	741	1	0.00
28/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	432	0	432	0	0.00
28/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	606	1	606	1	8,000.00
28/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	60	0	60	0	500.00
28/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	227	0	227	0	750.00
28/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3837	4	3837	4	0.00
28/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4560	5	4560	5	0.00
28/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	930	1	930	1	0.00
28/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1282	1	1282	1	750.00
28/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3653	4	3653	4	0.00
28/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	502	1	502	1	500.00
28/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	757	1	757	1	0.00
28/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3356	3	3356	3	0.00
28/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4065	4	4065	4	0.00
28/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	892	1	892	1	8,000.00
28/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2460	2	2460	2	0.00
28/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2999	3	2999	3	454.00
28/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	636	1	636	1	0.00
28/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	832	1	832	1	8,000.00
28/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5430	5	5430	5	0.00
28/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7798	8	7798	8	0.00
28/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3740	4	3740	4	0.00
28/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4320	4	4320	4	454.00
28/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3393	3	3393	3	0.00
28/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3431	3	3431	3	0.00
28/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	513	1	513	1	500.00
28/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	131	0	131	0	750.00
28/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8697	9	8697	9	0.00
28/11/2022	2032 On 04-May-23			Bond Future	11.03	85.4178	11.0324	85.4178	66,460.00
28/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2747	3	2747	3	0.00
28/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2722	3	2722	3	0.00

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28/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2147	2	2147	2	400.00
28/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11337	11	11337	11	0.00
28/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2772	3	2772	3	0.00
28/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4093	4	4093	4	400.00
28/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3486	3	3486	3	0.00
28/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	418	0	418	0	400.00
28/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4238	4	4238	4	0.00
28/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3538	4	3538	4	0.00
28/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3512	4	3512	4	0.00
28/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2430	2	2430	2	0.00
28/11/2022	2032 On 03-August-23			Bond Future	11.16	87.1133	11.1582	87.1133	2,600.00
28/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5339	5	5339	5	0.00
28/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5370	5	5370	5	0.00
28/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5401	5	5401	5	0.00
28/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5806	6	5806	6	5,000.00
28/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2293	2	2293	2	0.00
28/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2489	2	2489	2	0.00
28/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2504	2	2504	2	0.00
28/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2520	3	2520	3	0.00
28/11/2022	2032 On 02-November-23			Bond Future	11.28	84.7469	11.2792	84.7469	0.00
28/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3632	4	3632	4	0.00
28/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3607	4	3607	4	0.00
28/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3657	4	3657	4	0.00
28/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3844	4	3844	4	0.00
28/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3889	4	3889	4	0.00
28/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3866	4	3866	4	0.00
28/11/2022	2032 On 01-February-24			Bond Future	11.43	86.3669	11.4345	86.3669	0.00
28/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5177	5	5177	5	0.00
28/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5149	5	5149	5	0.00
28/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5122	5	5122	5	0.00
28/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3317	3	3317	3	0.00
28/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3299	3	3299	3	0.00
28/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3282	3	3282	3	0.00

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28/11/2022	2033 On 02-February-23			Bond Future	114.29	114.2887	114.2879	114.2887	7,298.00
28/11/2022	2033 On 04-May-23			Bond Future	115.10	115.1044	115.1031	115.1044	0.00
28/11/2022	2033 On 03-August-23			Bond Future	117.41	117.4144	117.4126	117.4144	0.00
28/11/2022	2033 On 02-November-23			Bond Future	118.43	118.4369	118.4348	118.4369	0.00
28/11/2022	2033 On 01-February-24			Bond Future	120.73	120.7315	120.7298	120.7315	0.00
28/11/2022	2037 On 02-February-23			Bond Future	11.46	79.8997	11.4619	79.8997	133,886.00
28/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1209	1	1209	1	0.00
28/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1319	1	1319	1	577.00
28/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1167	1	1167	1	0.00
28/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1188	1	1188	1	0.00
28/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4075	4	4075	4	0.00
28/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3704	4	3704	4	0.00
28/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3744	4	3744	4	0.00
28/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3470	3	3470	3	0.00
28/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1194	1	1194	1	577.00
28/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3664	4	3664	4	0.00
28/11/2022	2037 On 04-May-23			Bond Future	11.59	81.4198	11.5920	81.4198	0.00
28/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11650	12	11650	12	0.00
28/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2848	3	2848	3	0.00
28/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2139	2	2139	2	400.00
28/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4212	4	4212	4	400.00
28/11/2022	2037 On 04-May-23	11.94	Call	Bond Future	4744	5	4744	5	0.00
28/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2795	3	2795	3	0.00
28/11/2022	2037 On 04-May-23	10.95	Call	Bond Future	1964	2	1964	2	703.00
28/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2821	3	2821	3	0.00
28/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4458	4	4458	4	0.00
28/11/2022	2037 On 04-May-23	10.95	Put	Bond Future	5765	6	5765	6	0.00
28/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4491	4	4491	4	0.00
28/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5451	5	5451	5	0.00
28/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	701	1	701	1	400.00
28/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3148	3	3148	3	0.00
28/11/2022	2037 On 04-May-23	11.94	Put	Bond Future	2791	3	2791	3	703.00
28/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4426	4	4426	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
28/11/2022	2037 On 03-August-23			Bond Future	11.72	78.7782	11.7189	78.7782	0.00
28/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5725	6	5725	6	0.00
28/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5659	6	5659	6	0.00
28/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5692	6	5692	6	0.00
28/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3434	3	3434	3	0.00
28/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3455	3	3455	3	0.00
28/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3414	3	3414	3	0.00
28/11/2022	2037 On 02-November-23			Bond Future	11.83	80.4016	11.8316	80.4016	0.00
28/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3817	4	3817	4	0.00
28/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3843	4	3843	4	0.00
28/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3870	4	3870	4	0.00
28/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5393	5	5393	5	0.00
28/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5363	5	5363	5	0.00
28/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5333	5	5333	5	0.00
28/11/2022	2037 On 01-February-24			Bond Future	11.97	77.6839	11.9745	77.6839	0.00
28/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5998	6	5998	6	0.00
28/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6029	6	6029	6	0.00
28/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6060	6	6060	6	0.00
28/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4174	4	4174	4	0.00
28/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4195	4	4195	4	0.00
28/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4216	4	4216	4	0.00
28/11/2022	2038 On 02-February-23			Bond Future	125.96	125.9583	125.9572	125.9583	4,113.00
28/11/2022	2038 On 04-May-23			Bond Future	128.38	128.3840	128.3824	128.3840	1,583.00
28/11/2022	2038 On 03-August-23			Bond Future	129.00	128.9978	128.9958	128.9978	0.00
28/11/2022	2038 On 02-November-23			Bond Future	131.68	131.6812	131.6789	131.6812	0.00
28/11/2022	2038 On 01-February-24			Bond Future	132.22	132.2235	132.2212	132.2235	0.00
28/11/2022	2040 On 02-February-23			Bond Future	11.56	81.4659	11.5592	81.4659	120,388.00
28/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	153	0	153	0	0.00
28/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	165	0	165	0	388.00
28/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1206	1	1206	1	0.00
28/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4364	5	4364	5	0.00
28/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1185	1	1185	1	0.00
28/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	858	1	858	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
28/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5095	5	5095	5	0.00
28/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5228	5	5228	5	0.00
28/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1228	1	1228	1	0.00
28/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1386	1	1386	1	563.00
28/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	911	1	911	1	388.00
28/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4804	5	4804	5	0.00
28/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3752	4	3752	4	0.00
28/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1261	1	1261	1	563.00
28/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4054	4	4054	4	0.00
28/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	960	1	960	1	388.00
28/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1001	1	1001	1	0.00
28/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4143	4	4143	4	0.00
28/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4098	4	4098	4	0.00
28/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9355	9	9355	9	0.00
28/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4954	5	4954	5	0.00
28/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9565	9	9565	9	0.00
28/11/2022	2040 On 04-May-23			Bond Future	11.69	83.0159	11.6855	83.0159	300.00
28/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10854	11	10854	11	0.00
28/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3313	3	3313	3	486.00
28/11/2022	2040 On 04-May-23	12.05	Call	Bond Future	5215	5	5215	5	0.00
28/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3108	3	3108	3	0.00
28/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	760	1	760	1	388.00
28/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3137	3	3137	3	0.00
28/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1505	2	1505	2	486.00
28/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1880	2	1880	2	388.00
28/11/2022	2040 On 04-May-23	11.03	Call	Bond Future	2123	2	2123	2	684.00
28/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3165	3	3165	3	0.00
28/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8063	8	8063	8	0.00
28/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1749	2	1749	2	388.00
28/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4762	5	4762	5	0.00
28/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7734	8	7734	8	0.00
28/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1057	1	1057	1	486.00
28/11/2022	2040 On 04-May-23	12.05	Put	Bond Future	3022	3	3022	3	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
28/11/2022	2040 On 04-May-23	11.03	Put	Bond Future	6319	6	6319	6	0.00
28/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6813	7	6813	7	0.00
28/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4796	5	4796	5	0.00
28/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10992	11	10992	11	0.00
28/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4831	5	4831	5	0.00
28/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4593	5	4593	5	0.00
28/11/2022	2040 On 03-August-23			Bond Future	11.81	80.1555	11.8086	80.1555	0.00
28/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6060	6	6060	6	0.00
28/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6095	6	6095	6	0.00
28/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6130	6	6130	6	0.00
28/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3648	4	3648	4	0.00
28/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3670	4	3670	4	0.00
28/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3692	4	3692	4	0.00
28/11/2022	2040 On 02-November-23			Bond Future	11.92	81.8075	11.9179	81.8075	0.00
28/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4167	4	4167	4	0.00
28/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4111	4	4111	4	0.00
28/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4139	4	4139	4	0.00
28/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6160	6	6160	6	0.00
28/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6093	6	6093	6	0.00
28/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6126	6	6126	6	0.00
28/11/2022	2040 On 01-February-24			Bond Future	12.06	78.8661	12.0555	78.8661	0.00
28/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6378	6	6378	6	0.00
28/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6345	6	6345	6	0.00
28/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6313	6	6313	6	0.00
28/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4738	5	4738	5	0.00
28/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4714	5	4714	5	0.00
28/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4691	5	4691	5	0.00
28/11/2022	2044 On 02-February-23			Bond Future	11.48	78.7843	11.4816	78.7843	86,046.00
28/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	724	1	724	1	2,500.00
28/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1675	2	1675	2	0.00
28/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3517	4	3517	4	0.00
28/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1570	2	1570	2	0.00
28/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	251	0	251	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
28/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1186	1	1186	1	2,840.00
28/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4543	5	4543	5	0.00
28/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4121	4	4121	4	0.00
28/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1544	2	1544	2	0.00
28/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1518	2	1518	2	0.00
28/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3775	4	3775	4	0.00
28/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3733	4	3733	4	0.00
28/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1497	2	1497	2	0.00
28/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1313	1	1313	1	4,000.00
28/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3528	4	3528	4	0.00
28/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	1816	2	1816	2	2,500.00
28/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4399	4	4399	4	0.00
28/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8536	8	8536	8	0.00
28/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3691	4	3691	4	0.00
28/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	5692	6	5692	6	0.00
28/11/2022	2044 On 04-May-23			Bond Future	11.60	80.2833	11.5977	80.2833	0.00
28/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6425	7	6425	7	0.00
28/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4546	5	4546	5	0.00
28/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5459	6	5459	6	0.00
28/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3483	4	3483	4	0.00
28/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3452	4	3452	4	0.00
28/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3421	4	3421	4	0.00
28/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4627	5	4627	5	0.00
28/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4593	5	4593	5	0.00
28/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3590	4	3590	4	4,115.00
28/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4559	5	4559	5	0.00
28/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2975	3	2975	3	4,115.00
28/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2463	2	2463	2	1,500.00
28/11/2022	2044 On 03-August-23			Bond Future	11.71	77.4939	11.7103	77.4939	0.00
28/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6485	7	6485	7	0.00
28/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6413	7	6413	7	0.00
28/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6449	7	6449	7	0.00
28/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3749	4	3749	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
28/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3727	4	3727	4	0.00
28/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3704	4	3704	4	0.00
28/11/2022	2044 On 02-November-23			Bond Future	11.81	79.0910	11.8094	79.0910	0.00
28/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4579	5	4579	5	0.00
28/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4609	5	4609	5	0.00
28/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4639	5	4639	5	0.00
28/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6134	6	6134	6	0.00
28/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6168	6	6168	6	0.00
28/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6202	6	6202	6	0.00
28/11/2022	2044 On 01-February-24			Bond Future	11.93	76.2228	11.9346	76.2228	0.00
28/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6911	7	6911	7	0.00
28/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6945	7	6945	7	0.00
28/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6979	7	6979	7	0.00
28/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4884	5	4884	5	0.00
28/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4908	5	4908	5	0.00
28/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4931	5	4931	5	0.00
28/11/2022	2046 On 02-February-23			Bond Future	112.16	112.1629	112.1622	112.1629	13,076.00
28/11/2022	2046 On 04-May-23			Bond Future	112.29	112.2901	112.2889	112.2901	4,935.00
28/11/2022	2046 On 03-August-23			Bond Future	114.54	114.5439	114.5423	114.5439	0.00
28/11/2022	2046 On 02-November-23			Bond Future	114.84	114.8397	114.8377	114.8397	0.00
28/11/2022	2046 On 01-February-24			Bond Future	117.06	117.0636	117.0618	117.0636	0.00
28/11/2022	2050 On 02-February-23			Bond Future	112.22	112.6181	112.2161	112.6181	9,301.00
28/11/2022	2050 On 04-May-23			Bond Future	114.38	114.7867	114.3764	114.7867	3,359.00
28/11/2022	2050 On 03-August-23			Bond Future	114.49	114.9083	114.4894	114.9083	0.00
28/11/2022	2050 On 02-November-23			Bond Future	116.87	117.2986	116.8707	117.2986	0.00
28/11/2022	2050 On 01-February-24			Bond Future	116.90	117.3340	116.8980	117.3340	0.00
28/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	AL37 On 02-February-23			Index Future	855.31	855.4780	855.3130	855.4780	0.00
28/11/2022	AL37 On 04-May-23			Index Future	871.56	871.7410	871.5620	871.7410	0.00
28/11/2022	AL37 On 03-August-23			Index Future	888.84	889.0300	888.8400	889.0300	0.00
28/11/2022	AL37 On 02-November-23			Index Future	907.12	907.3160	907.1160	907.3160	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
28/11/2022	AL37 On 01-February-24			Index Future	924.51	924.7110	924.5140	924.7110	0.00
28/11/2022	AL7T On 02-February-23			Index Future	984.58	985.4140	984.5830	985.4140	0.00
28/11/2022	AL7T On 04-May-23			Index Future	1003.29	1004.1480	1003.2880	1004.1480	0.00
28/11/2022	AL7T On 03-August-23			Index Future	1023.18	1024.0630	1023.1770	1024.0630	0.00
28/11/2022	AL7T On 02-November-23			Index Future	1044.22	1045.1260	1044.2150	1045.1260	0.00
28/11/2022	AL7T On 01-February-24			Index Future	1064.24	1065.1620	1064.2420	1065.1620	0.00
28/11/2022	ALBI On 02-February-23			Index Future	864.08	865.0200	864.0790	865.0200	107.00
28/11/2022	ALBI On 04-May-23			Index Future	880.50	881.4650	880.4950	881.4650	0.00
28/11/2022	ALBI On 03-August-23			Index Future	897.95	898.9470	897.9500	898.9470	0.00
28/11/2022	ALBI On 02-November-23			Index Future	916.41	917.4370	916.4130	917.4370	0.00
28/11/2022	ALBI On 01-February-24			Index Future	933.99	935.0250	933.9890	935.0250	0.00
28/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	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
28/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2022	ES33 On 02-February-23			Bond Future	12.27	75.2334	12.2733	75.2334	350.00
28/11/2022	ES33 On 04-May-23			Bond Future	12.45	72.8890	12.4450	72.8890	0.00
28/11/2022	ES33 On 03-August-23			Bond Future	12.61	74.3527	12.6104	74.3527	0.00
28/11/2022	ES33 On 02-November-23			Bond Future	12.78	72.1053	12.7755	72.1053	0.00
28/11/2022	ES33 On 01-February-24			Bond Future	12.98	73.4990	12.9783	73.4990	0.00
28/11/2022	ES42 On 02-February-23			Bond Future	12.48	73.7267	12.4841	73.7267	4,195.00
28/11/2022	ES42 On 04-May-23			Bond Future	12.64	70.8838	12.6382	70.8838	0.00
28/11/2022	ES42 On 03-August-23			Bond Future	12.78	72.3079	12.7826	72.3079	0.00
28/11/2022	ES42 On 02-November-23			Bond Future	12.93	69.5505	12.9263	69.5505	0.00
28/11/2022	ES42 On 01-February-24			Bond Future	13.09	70.8931	13.0936	70.8931	0.00
28/11/2022	GOVI On 02-February-23			GOVI	851.85	852.7840	851.8480	852.7840	835.00
28/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	10080	2	10080	2	0.00
28/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	10180	2	10180	2	0.00
28/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	10280	2	10280	2	0.00
28/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 04-May-23			GOVI	868.03	868.9970	868.0310	868.9970	0.00
28/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	151510	16	151510	16	0.00
28/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	151710	16	151710	16	0.00
28/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	151610	16	151610	16	0.00
28/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 03-August-23			GOVI	885.24	886.2310	885.2390	886.2310	0.00
28/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	480090	49	480090	49	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
28/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	480290	49	480290	49	0.00
28/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	480190	49	480190	49	0.00
28/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 02-November-23			GOVI	903.44	904.4600	903.4410	904.4600	0.00
28/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	176410	19	176410	19	0.00
28/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	176310	19	176310	19	0.00
28/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	176210	19	176210	19	0.00
28/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 01-February-24			GOVI	920.77	921.7990	920.7680	921.7990	0.00
28/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	407880	42	407880	42	0.00
28/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	407780	42	407780	42	0.00
28/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	407680	42	407680	42	0.00
28/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2022	IGOV On 02-February-23			Index Future	318.83	318.9420	318.8320	318.9420	663.00
28/11/2022	IGOV On 04-May-23			Index Future	324.97	325.0830	324.9660	325.0830	16.00
28/11/2022	IGOV On 03-August-23			Index Future	331.48	331.6050	331.4840	331.6050	0.00
28/11/2022	IGOV On 02-November-23			Index Future	338.37	338.5000	338.3740	338.5000	0.00
28/11/2022	IGOV On 01-February-24			Index Future	344.94	345.0620	344.9370	345.0620	0.00
28/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/11/2022	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
28/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.23	92.7650	7.2250	92.7650	68.00
28/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.26	92.6750	7.2550	92.6750	0.00
28/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.61	92.3800	7.6100	92.3800	0.00
28/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.65	92.3350	7.6450	92.3350	0.00
28/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.77	92.2000	7.7700	92.2000	0.00
28/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.78	92.1800	7.7800	92.1800	0.00
28/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.80	92.1700	7.8000	92.1700	0.00
28/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.83	92.1550	7.8250	92.1550	75.00
28/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.82	92.1650	7.8150	92.1650	272.00
28/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.78	92.1900	7.7800	92.1900	0.00
28/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.75	92.2100	7.7500	92.2100	0.00
28/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.74	92.2250	7.7350	92.2250	0.00
28/11/2022	R035 On 02-February-23			Bond Future	11.28	88.4159	11.2835	88.4159	167,601.00
28/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4789	5	4789	5	0.00
28/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10330	11	10330	11	0.00
28/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1597	2	1597	2	976.00
28/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1623	2	1623	2	0.00
28/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1161	1	1161	1	0.00
28/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1182	1	1182	1	0.00
28/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	355	0	355	0	976.00
28/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	764	1	764	1	388.00
28/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	101	0	101	0	582.00
28/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	113	0	113	0	0.00
28/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	127	0	127	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
28/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4625	5	4625	5	0.00
28/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1203	1	1203	1	0.00
28/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	795	1	795	1	0.00
28/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	704	1	704	1	0.00
28/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4778	5	4778	5	0.00
28/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4592	5	4592	5	0.00
28/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4501	4	4501	4	582.00
28/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6306	6	6306	6	0.00
28/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3575	4	3575	4	0.00
28/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	145	0	145	0	976.00
28/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8733	9	8733	9	0.00
28/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9239	9	9239	9	0.00
28/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3614	4	3614	4	0.00
28/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3653	4	3653	4	0.00
28/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2925	3	2925	3	582.00
28/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2959	3	2959	3	0.00
28/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	906	1	906	1	388.00
28/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8985	9	8985	9	0.00
28/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	958	1	958	1	0.00
28/11/2022	R035 On 04-May-23			Bond Future	11.41	85.5955	11.4120	85.5955	0.00
28/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3006	3	3006	3	0.00
28/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1281	1	1281	1	491.00
28/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	631	1	631	1	388.00
28/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7227	7	7227	7	0.00
28/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2870	3	2870	3	491.00
28/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2951	3	2951	3	0.00
28/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2979	3	2979	3	0.00
28/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1580	2	1580	2	388.00
28/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10096	10	10096	10	0.00
28/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	899	1	899	1	491.00
28/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6351	6	6351	6	0.00
28/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1592	2	1592	2	388.00
28/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4101	4	4101	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
28/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10153	10	10153	10	0.00
28/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7160	7	7160	7	0.00
28/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4253	4	4253	4	0.00
28/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4161	4	4161	4	0.00
28/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4131	4	4131	4	0.00
28/11/2022	R035 On 03-August-23			Bond Future	11.53	87.2943	11.5344	87.2943	0.00
28/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5713	6	5713	6	0.00
28/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5747	6	5747	6	0.00
28/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5780	6	5780	6	0.00
28/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3257	3	3257	3	0.00
28/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3277	3	3277	3	0.00
28/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3297	3	3297	3	0.00
28/11/2022	R035 On 02-November-23			Bond Future	11.66	84.5870	11.6552	84.5870	0.00
28/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3853	4	3853	4	0.00
28/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3801	4	3801	4	0.00
28/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3827	4	3827	4	0.00
28/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5118	5	5118	5	0.00
28/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5147	5	5147	5	0.00
28/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5089	5	5089	5	0.00
28/11/2022	R035 On 01-February-24			Bond Future	11.81	86.2043	11.8094	86.2043	0.00
28/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5972	6	5972	6	0.00
28/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6034	6	6034	6	0.00
28/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	6003	6	6003	6	0.00
28/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	4018	4	4018	4	0.00
28/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	4039	4	4039	4	0.00
28/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3998	4	3998	4	0.00
28/11/2022	R186 On 02-February-23			Bond Future	8.79	106.8879	8.7937	106.8879	72,500.00
28/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	437	0	437	0	0.00
28/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	417	0	417	0	0.00
28/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	427	0	427	0	0.00
28/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1986	2	1986	2	0.00
28/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2010	2	2010	2	0.00
28/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1962	2	1962	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
28/11/2022	R186 On 04-May-23			Bond Future	8.89	108.9204	8.8869	108.9204	12,188.00
28/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1477	2	1477	2	0.00
28/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1493	2	1493	2	0.00
28/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1510	2	1510	2	0.00
28/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1672	2	1672	2	0.00
28/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1657	2	1657	2	0.00
28/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1687	2	1687	2	0.00
28/11/2022	R186 On 03-August-23			Bond Future	8.96	105.7774	8.9617	105.7774	0.00
28/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3296	3	3296	3	0.00
28/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3338	3	3338	3	0.00
28/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3317	3	3317	3	0.00
28/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1065	1	1065	1	0.00
28/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1072	1	1072	1	0.00
28/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1057	1	1057	1	0.00
28/11/2022	R186 On 02-November-23			Bond Future	9.02	107.9558	9.0175	107.9558	0.00
28/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4583	5	4583	5	0.00
28/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2575	3	2575	3	0.00
28/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2558	3	2558	3	0.00
28/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2169	2	2169	2	1,715.00
28/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2593	3	2593	3	0.00
28/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1553	2	1553	2	0.00
28/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1572	2	1572	2	0.00
28/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1562	2	1562	2	0.00
28/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	833	1	833	1	1,715.00
28/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1808	2	1808	2	0.00
28/11/2022	R186 On 01-February-24			Bond Future	9.14	104.7178	9.1442	104.7178	0.00
28/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2662	3	2662	3	0.00
28/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2646	3	2646	3	0.00
28/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2630	3	2630	3	0.00
28/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1717	2	1717	2	0.00
28/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1735	2	1735	2	0.00
28/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1726	2	1726	2	0.00
28/11/2022	R197 On 02-February-23			Bond Future	329.55	329.5638	329.5526	329.5638	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
28/11/2022	R197 On 04-May-23			Bond Future	335.90	335.9090	335.8961	335.9090	0.00
28/11/2022	R197 On 03-August-23			Bond Future	333.57	333.5844	333.5700	333.5844	0.00
28/11/2022	R197 On 02-November-23			Bond Future	340.51	340.5240	340.5086	340.5240	0.00
28/11/2022	R202 On 02-February-23			Bond Future	245.49	245.2713	245.4885	245.2713	5,970.00
28/11/2022	R202 On 04-May-23			Bond Future	250.21	249.9935	250.2138	249.9935	0.00
28/11/2022	R202 On 03-August-23			Bond Future	250.42	250.1951	250.4189	250.1951	0.00
28/11/2022	R202 On 02-November-23			Bond Future	255.63	255.3990	255.6272	255.3990	0.00
28/11/2022	R202 On 01-February-24			Bond Future	255.64	255.4033	255.6361	255.4033	0.00
28/11/2022	R209 On 02-February-23			Bond Future	11.29	68.2656	11.2894	68.2656	25,765.00
28/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	904	1	904	1	0.00
28/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	870	1	870	1	0.00
28/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	887	1	887	1	0.00
28/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3446	3	3446	3	0.00
28/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3519	3	3519	3	0.00
28/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3483	3	3483	3	0.00
28/11/2022	R209 On 04-May-23			Bond Future	11.41	66.4127	11.4064	66.4127	2,510.00
28/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2394	2	2394	2	0.00
28/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6477	7	6477	7	0.00
28/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2149	2	2149	2	0.00
28/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2371	2	2371	2	0.00
28/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	680	1	680	1	1,000.00
28/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2349	2	2349	2	0.00
28/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3949	4	3949	4	0.00
28/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8230	8	8230	8	0.00
28/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3921	4	3921	4	0.00
28/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4215	4	4215	4	6,250.00
28/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1338	1	1338	1	8,500.00
28/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3892	4	3892	4	0.00
28/11/2022	R209 On 03-August-23			Bond Future	11.52	67.7310	11.5156	67.7310	0.00
28/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4987	5	4987	5	0.00
28/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4930	5	4930	5	0.00
28/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4958	5	4958	5	0.00
28/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2907	3	2907	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
28/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2943	3	2943	3	0.00
28/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2925	3	2925	3	0.00
28/11/2022	R209 On 02-November-23			Bond Future	11.62	65.9740	11.6201	65.9740	0.00
28/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3296	3	3296	3	0.00
28/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3250	3	3250	3	0.00
28/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3273	3	3273	3	0.00
28/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4643	5	4643	5	0.00
28/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4670	5	4670	5	0.00
28/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4617	5	4617	5	0.00
28/11/2022	R209 On 01-February-24			Bond Future	11.75	67.2352	11.7492	67.2352	0.00
28/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5272	5	5272	5	0.00
28/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5299	5	5299	5	0.00
28/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5327	5	5327	5	0.00
28/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3511	3	3511	3	0.00
28/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3529	3	3529	3	0.00
28/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3547	3	3547	3	0.00
28/11/2022	R210 On 02-February-23			Bond Future	223.43	223.2141	223.4255	223.2141	372.00
28/11/2022	R210 On 04-May-23			Bond Future	224.65	224.4308	224.6452	224.4308	0.00
28/11/2022	R210 On 03-August-23			Bond Future	229.15	228.9352	229.1533	228.9352	0.00
28/11/2022	R210 On 02-November-23			Bond Future	230.76	230.5333	230.7552	230.5333	0.00
28/11/2022	R210 On 01-February-24			Bond Future	235.23	234.9987	235.2256	234.9987	0.00
28/11/2022	R213 On 02-February-23			Bond Future	10.74	83.3106	10.7407	83.3106	39,597.00
28/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	32	0	32	0	476.00
28/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	982	1	982	1	912.00
28/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	639	1	639	1	0.00
28/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	625	1	625	1	0.00
28/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	390	0	390	0	0.00
28/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	653	1	653	1	0.00
28/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	840	1	840	1	0.00
28/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6585	7	6585	7	0.00
28/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	212	0	212	0	912.00
28/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3082	3	3082	3	0.00
28/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2664	3	2664	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
28/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2429	2	2429	2	0.00
28/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3116	3	3116	3	0.00
28/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3048	3	3048	3	0.00
28/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7749	8	7749	8	0.00
28/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3845	4	3845	4	476.00
28/11/2022	R213 On 04-May-23			Bond Future	10.87	81.3441	10.8711	81.3441	0.00
28/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2425	2	2425	2	0.00
28/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2403	2	2403	2	0.00
28/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2447	3	2447	3	0.00
28/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2993	3	2993	3	0.00
28/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3040	3	3040	3	0.00
28/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3016	3	3016	3	0.00
28/11/2022	R213 On 03-August-23			Bond Future	10.99	82.9583	10.9947	82.9583	0.00
28/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4866	5	4866	5	0.00
28/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4838	5	4838	5	0.00
28/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4894	5	4894	5	0.00
28/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2190	2	2190	2	0.00
28/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2204	2	2204	2	0.00
28/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2176	2	2176	2	0.00
28/11/2022	R213 On 02-November-23			Bond Future	11.12	81.1132	11.1179	81.1132	0.00
28/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3286	3	3286	3	0.00
28/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3263	3	3263	3	0.00
28/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3309	3	3309	3	0.00
28/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3257	3	3257	3	0.00
28/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3297	3	3297	3	0.00
28/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3277	3	3277	3	0.00
28/11/2022	R213 On 01-February-24			Bond Future	11.28	82.6648	11.2824	82.6648	0.00
28/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4674	5	4674	5	0.00
28/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4649	5	4649	5	0.00
28/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4624	5	4624	5	0.00
28/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2920	3	2920	3	0.00
28/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2906	3	2906	3	0.00
28/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2890	3	2890	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
28/11/2022	R214 On 02-February-23			Bond Future	11.40	65.8134	11.3953	65.8134	71,030.00
28/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	249	0	249	0	3,550.00
28/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1111	1	1111	1	3,550.00
28/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1298	1	1298	1	0.00
28/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3320	3	3320	3	0.00
28/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1255	1	1255	1	0.00
28/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1276	1	1276	1	0.00
28/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1320	1	1320	1	0.00
28/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2990	3	2990	3	0.00
28/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3024	3	3024	3	0.00
28/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1223	1	1223	1	0.00
28/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2956	3	2956	3	0.00
28/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2922	3	2922	3	0.00
28/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3271	3	3271	3	0.00
28/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6525	6	6525	6	0.00
28/11/2022	R214 On 04-May-23			Bond Future	11.50	63.7679	11.5016	63.7679	0.00
28/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3011	3	3011	3	0.00
28/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2958	3	2958	3	0.00
28/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2984	3	2984	3	0.00
28/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3708	4	3708	4	0.00
28/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3680	4	3680	4	0.00
28/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3653	4	3653	4	0.00
28/11/2022	R214 On 03-August-23			Bond Future	11.60	65.0334	11.6018	65.0334	0.00
28/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5603	6	5603	6	0.00
28/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5542	6	5542	6	0.00
28/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5573	6	5573	6	0.00
28/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2836	3	2836	3	0.00
28/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2854	3	2854	3	0.00
28/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2819	3	2819	3	0.00
28/11/2022	R214 On 02-November-23			Bond Future	11.70	63.0733	11.6996	63.0733	0.00
28/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3773	4	3773	4	0.00
28/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3723	4	3723	4	0.00
28/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3748	4	3748	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
28/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4990	5	4990	5	0.00
28/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5018	5	5018	5	0.00
28/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4962	5	4962	5	0.00
28/11/2022	R214 On 01-February-24			Bond Future	11.82	64.2793	11.8226	64.2793	0.00
28/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5508	6	5508	6	0.00
28/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5536	6	5536	6	0.00
28/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5564	6	5564	6	0.00
28/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3907	4	3907	4	0.00
28/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3927	4	3927	4	0.00
28/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3947	4	3947	4	0.00
28/11/2022	R248 On 02-February-23			Bond Future	11.38	82.3467	11.3806	82.3467	247,577.00
28/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	403	0	403	0	3,820.00
28/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1582	2	1582	2	0.00
28/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1691	2	1691	2	3,820.00
28/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1609	2	1609	2	0.00
28/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1426	2	1426	2	0.00
28/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3798	4	3798	4	0.00
28/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1636	2	1636	2	0.00
28/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3689	4	3689	4	0.00
28/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3605	4	3605	4	0.00
28/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1715	2	1715	2	0.00
28/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4041	4	4041	4	0.00
28/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3732	4	3732	4	0.00
28/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3775	4	3775	4	0.00
28/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7461	7	7461	7	0.00
28/11/2022	R248 On 04-May-23			Bond Future	11.49	79.4550	11.4888	79.4550	10,943.00
28/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3649	4	3649	4	0.00
28/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3681	4	3681	4	0.00
28/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3714	4	3714	4	0.00
28/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4635	5	4635	5	0.00
28/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4669	5	4669	5	0.00
28/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4704	5	4704	5	0.00
28/11/2022	R248 On 03-August-23			Bond Future	11.59	80.9944	11.5940	80.9944	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
28/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6763	7	6763	7	0.00
28/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6800	7	6800	7	0.00
28/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6838	7	6838	7	0.00
28/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3627	4	3627	4	0.00
28/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3649	4	3649	4	0.00
28/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3672	4	3672	4	0.00
28/11/2022	R248 On 02-November-23			Bond Future	11.69	78.2405	11.6879	78.2405	13,000.00
28/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4677	5	4677	5	0.00
28/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4615	5	4615	5	0.00
28/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4646	5	4646	5	0.00
28/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5956	6	5956	6	0.00
28/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6025	6	6025	6	0.00
28/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5990	6	5990	6	0.00
28/11/2022	R248 On 01-February-24			Bond Future	11.80	79.7731	11.8039	79.7731	0.00
28/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6909	7	6909	7	0.00
28/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6874	7	6874	7	0.00
28/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6838	7	6838	7	0.00
28/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4786	5	4786	5	0.00
28/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4762	5	4762	5	0.00
28/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4737	5	4737	5	0.00