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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
30/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	2025 On 02-February-23			Bond Future	166.13	166.2751	166.1317	166.2751	6,278.00
30/11/2022	2025 On 04-May-23			Bond Future	169.44	169.5870	169.4375	169.5870	0.00
30/11/2022	2025 On 03-August-23			Bond Future	171.14	171.2953	171.1420	171.2953	0.00
30/11/2022	2025 On 02-November-23			Bond Future	174.64	174.7940	174.6376	174.7940	0.00
30/11/2022	2025 On 01-February-24			Bond Future	176.26	176.4179	176.2606	176.4179	0.00
30/11/2022	2029 On 02-February-23			Bond Future	119.40	119.3537	119.4043	119.3537	1,392.00
30/11/2022	2029 On 04-May-23			Bond Future	120.49	120.4367	120.4861	120.4367	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
30/11/2022	2029 On 03-August-23			Bond Future	122.94	122.8892	122.9389	122.8892	0.00
30/11/2022	2029 On 02-November-23			Bond Future	124.12	124.0709	124.1219	124.0709	0.00
30/11/2022	2029 On 01-February-24			Bond Future	126.54	126.4913	126.5443	126.4913	0.00
30/11/2022	2030 On 02-February-23			Bond Future	10.34	88.8141	10.3398	88.8141	95,170.00
30/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	23	0	23	0	102.00
30/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	59	0	59	0	388.00
30/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5535	6	5535	6	5,000.00
30/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3958	4	3958	4	0.00
30/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4100	4	4100	4	0.00
30/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	850	1	850	1	0.00
30/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	568	1	568	1	388.00
30/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	732	1	732	1	0.00
30/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	515	1	515	1	0.00
30/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	52	0	52	0	0.00
30/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4789	5	4789	5	5,000.00
30/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	815	1	815	1	0.00
30/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	832	1	832	1	0.00
30/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	528	1	528	1	0.00
30/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	87	0	87	0	0.00
30/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	368	0	368	0	0.00
30/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3513	3	3513	3	102.00
30/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5439	5	5439	5	0.00
30/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2564	3	2564	3	102.00
30/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2358	2	2358	2	0.00
30/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	365	0	365	0	0.00
30/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6188	6	6188	6	0.00
30/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	5998	6	5998	6	0.00
30/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	486	0	486	0	388.00
30/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7300	7	7300	7	0.00
30/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3047	3	3047	3	0.00
30/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	2913	3	2913	3	0.00
30/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3013	3	3013	3	0.00
30/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2416	2	2416	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
30/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2387	2	2387	2	0.00
30/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	516	0	516	0	0.00
30/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	268	0	268	0	0.00
30/11/2022	2030 On 04-May-23			Bond Future	10.46	90.5629	10.4605	90.5629	0.00
30/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9084	9	9084	9	0.00
30/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5874	6	5874	6	0.00
30/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7268	7	7268	7	0.00
30/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8849	9	8849	9	0.00
30/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2762	3	2762	3	0.00
30/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1041	1	1041	1	150.00
30/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3034	3	3034	3	350.00
30/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4987	5	4987	5	0.00
30/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2483	3	2483	3	479.00
30/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2714	3	2714	3	0.00
30/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2738	3	2738	3	0.00
30/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1155	1	1155	1	479.00
30/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1306	1	1306	1	388.00
30/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1647	2	1647	2	1,080.00
30/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	566	1	566	1	388.00
30/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7137	7	7137	7	0.00
30/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5015	5	5015	5	0.00
30/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3698	4	3698	4	0.00
30/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4358	4	4358	4	0.00
30/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4713	5	4713	5	0.00
30/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2434	2	2434	2	0.00
30/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2454	2	2454	2	0.00
30/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2662	3	2662	3	0.00
30/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1230	1	1230	1	150.00
30/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2207	2	2207	2	0.00
30/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2414	2	2414	2	0.00
30/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	443	0	443	0	479.00
30/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	666	1	666	1	1,080.00
30/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	964	1	964	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
30/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	408	0	408	0	350.00
30/11/2022	2030 On 03-August-23			Bond Future	10.58	88.3793	10.5830	88.3793	0.00
30/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8860	9	8860	9	0.00
30/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5111	5	5111	5	0.00
30/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9787	10	9787	10	0.00
30/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	5055	5	5055	5	0.00
30/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2708	3	2708	3	1,012.00
30/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3264	3	3264	3	350.00
30/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	5083	5	5083	5	0.00
30/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1885	2	1885	2	0.00
30/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2979	3	2979	3	0.00
30/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1909	2	1909	2	0.00
30/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	632	1	632	1	350.00
30/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3491	3	3491	3	0.00
30/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	826	1	826	1	1,012.00
30/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1897	2	1897	2	0.00
30/11/2022	2030 On 02-November-23			Bond Future	10.70	90.1648	10.7032	90.1648	0.00
30/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3475	3	3475	3	0.00
30/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3452	3	3452	3	0.00
30/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3429	3	3429	3	0.00
30/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3031	3	3031	3	0.00
30/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3013	3	3013	3	0.00
30/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2995	3	2995	3	0.00
30/11/2022	2030 On 01-February-24			Bond Future	10.86	87.8966	10.8576	87.8966	0.00
30/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4683	5	4683	5	0.00
30/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4658	5	4658	5	0.00
30/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4708	5	4708	5	0.00
30/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2700	3	2700	3	0.00
30/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2728	3	2728	3	0.00
30/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2714	3	2714	3	0.00
30/11/2022	2032 On 02-February-23			Bond Future	10.89	88.0204	10.8881	88.0204	113,602.00
30/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	23	0	23	0	454.00
30/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8992	9	8992	9	0.00

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30/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5202	5	5202	5	0.00
30/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	718	1	718	1	0.00
30/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	735	1	735	1	0.00
30/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	416	0	416	0	0.00
30/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	595	1	595	1	8,000.00
30/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	42	0	42	0	500.00
30/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	204	0	204	0	750.00
30/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3881	4	3881	4	0.00
30/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4609	5	4609	5	0.00
30/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	932	1	932	1	0.00
30/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1294	1	1294	1	750.00
30/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3696	4	3696	4	0.00
30/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	487	1	487	1	500.00
30/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	752	1	752	1	0.00
30/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3299	3	3299	3	0.00
30/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3999	4	3999	4	0.00
30/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	884	1	884	1	8,000.00
30/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2420	2	2420	2	0.00
30/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2949	3	2949	3	454.00
30/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	633	1	633	1	0.00
30/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	825	1	825	1	8,000.00
30/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5356	5	5356	5	0.00
30/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7729	8	7729	8	0.00
30/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3677	4	3677	4	0.00
30/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4253	4	4253	4	454.00
30/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3336	3	3336	3	0.00
30/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3373	3	3373	3	0.00
30/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	511	0	511	0	500.00
30/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	133	0	133	0	750.00
30/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8633	9	8633	9	0.00
30/11/2022	2032 On 04-May-23			Bond Future	11.01	85.5921	11.0108	85.5921	65,990.00
30/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2789	3	2789	3	0.00
30/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2764	3	2764	3	0.00

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30/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2183	2	2183	2	400.00
30/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11429	12	11429	12	0.00
30/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2814	3	2814	3	0.00
30/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4149	4	4149	4	400.00
30/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3420	3	3420	3	0.00
30/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	402	0	402	0	400.00
30/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4166	4	4166	4	0.00
30/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3472	3	3472	3	0.00
30/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3446	3	3446	3	0.00
30/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2378	2	2378	2	0.00
30/11/2022	2032 On 03-August-23			Bond Future	11.13	87.3160	11.1305	87.3160	2,600.00
30/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5534	6	5534	6	0.00
30/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5564	6	5564	6	0.00
30/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5595	6	5595	6	0.00
30/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	6001	6	6001	6	5,000.00
30/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2352	2	2352	2	0.00
30/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2548	2	2548	2	0.00
30/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2564	2	2564	2	0.00
30/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2580	2	2580	2	0.00
30/11/2022	2032 On 02-November-23			Bond Future	11.26	84.9201	11.2573	84.9201	0.00
30/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3804	4	3804	4	0.00
30/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3779	4	3779	4	0.00
30/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3830	4	3830	4	0.00
30/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3912	4	3912	4	0.00
30/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3957	4	3957	4	0.00
30/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3934	4	3934	4	0.00
30/11/2022	2032 On 01-February-24			Bond Future	11.41	86.5544	11.4091	86.5544	0.00
30/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5395	5	5395	5	0.00
30/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5367	5	5367	5	0.00
30/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5339	5	5339	5	0.00
30/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3417	3	3417	3	0.00
30/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3399	3	3399	3	0.00
30/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3382	3	3382	3	0.00

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30/11/2022	2033 On 02-February-23			Bond Future	114.40	114.2570	114.3957	114.2570	7,312.00
30/11/2022	2033 On 04-May-23			Bond Future	115.29	115.1469	115.2862	115.1469	0.00
30/11/2022	2033 On 03-August-23			Bond Future	117.63	117.4918	117.6332	117.4918	0.00
30/11/2022	2033 On 02-November-23			Bond Future	118.62	118.4719	118.6165	118.4719	0.00
30/11/2022	2033 On 01-February-24			Bond Future	120.93	120.7831	120.9315	120.7831	0.00
30/11/2022	2037 On 02-February-23			Bond Future	11.49	79.9054	11.4888	79.9054	135,769.00
30/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1119	1	1119	1	0.00
30/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1224	1	1224	1	577.00
30/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1079	1	1079	1	0.00
30/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1099	1	1099	1	0.00
30/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3927	4	3927	4	0.00
30/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3771	4	3771	4	0.00
30/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3812	4	3812	4	0.00
30/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3532	3	3532	3	0.00
30/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1202	1	1202	1	577.00
30/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3731	4	3731	4	0.00
30/11/2022	2037 On 04-May-23			Bond Future	11.61	81.4791	11.6109	81.4791	0.00
30/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11560	12	11560	12	0.00
30/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2873	3	2873	3	0.00
30/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2154	2	2154	2	400.00
30/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4235	4	4235	4	400.00
30/11/2022	2037 On 04-May-23	11.94	Call	Bond Future	4762	5	4762	5	0.00
30/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2819	3	2819	3	0.00
30/11/2022	2037 On 04-May-23	10.95	Call	Bond Future	1978	2	1978	2	703.00
30/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2846	3	2846	3	0.00
30/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4591	4	4591	4	0.00
30/11/2022	2037 On 04-May-23	10.95	Put	Bond Future	5886	6	5886	6	0.00
30/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4623	4	4623	4	0.00
30/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5574	5	5574	5	0.00
30/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	719	1	719	1	400.00
30/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3278	3	3278	3	0.00
30/11/2022	2037 On 04-May-23	11.94	Put	Bond Future	2916	3	2916	3	703.00
30/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4559	4	4559	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
30/11/2022	2037 On 03-August-23			Bond Future	11.73	78.8622	11.7343	78.8622	0.00
30/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5717	6	5717	6	0.00
30/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5651	6	5651	6	0.00
30/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5684	6	5684	6	0.00
30/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3513	3	3513	3	0.00
30/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3534	3	3534	3	0.00
30/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3492	3	3492	3	0.00
30/11/2022	2037 On 02-November-23			Bond Future	11.85	80.4554	11.8534	80.4554	0.00
30/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3942	4	3942	4	0.00
30/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3969	4	3969	4	0.00
30/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3995	4	3995	4	0.00
30/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5638	5	5638	5	0.00
30/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5608	5	5608	5	0.00
30/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5578	5	5578	5	0.00
30/11/2022	2037 On 01-February-24			Bond Future	12.00	77.7492	11.9951	77.7492	0.00
30/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6017	6	6017	6	0.00
30/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6048	6	6048	6	0.00
30/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6079	6	6079	6	0.00
30/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4303	4	4303	4	0.00
30/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4324	4	4324	4	0.00
30/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4346	4	4346	4	0.00
30/11/2022	2038 On 02-February-23			Bond Future	125.50	125.8257	125.5017	125.8257	4,113.00
30/11/2022	2038 On 04-May-23			Bond Future	128.00	128.3322	127.9993	128.3322	1,583.00
30/11/2022	2038 On 03-August-23			Bond Future	128.64	128.9824	128.6423	128.9824	0.00
30/11/2022	2038 On 02-November-23			Bond Future	131.27	131.6168	131.2698	131.6168	0.00
30/11/2022	2038 On 01-February-24			Bond Future	131.82	132.1743	131.8223	132.1743	0.00
30/11/2022	2040 On 02-February-23			Bond Future	11.58	81.5353	11.5813	81.5353	125,820.00
30/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	131	0	131	0	0.00
30/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	143	0	143	0	388.00
30/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1165	1	1165	1	0.00
30/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4281	5	4281	5	0.00
30/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1144	1	1144	1	0.00
30/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	822	1	822	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
30/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5004	5	5004	5	0.00
30/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5135	5	5135	5	0.00
30/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1187	1	1187	1	0.00
30/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1344	1	1344	1	563.00
30/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	873	1	873	1	388.00
30/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4905	5	4905	5	0.00
30/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3847	4	3847	4	0.00
30/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1316	1	1316	1	563.00
30/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4150	4	4150	4	0.00
30/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1006	1	1006	1	388.00
30/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1048	1	1048	1	0.00
30/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4240	4	4240	4	0.00
30/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4195	4	4195	4	0.00
30/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9470	9	9470	9	0.00
30/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5056	5	5056	5	0.00
30/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9681	9	9681	9	0.00
30/11/2022	2040 On 04-May-23			Bond Future	11.70	83.1410	11.6998	83.1410	300.00
30/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10783	11	10783	11	0.00
30/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3275	3	3275	3	486.00
30/11/2022	2040 On 04-May-23	12.05	Call	Bond Future	5166	5	5166	5	0.00
30/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3071	3	3071	3	0.00
30/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	746	1	746	1	388.00
30/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3100	3	3100	3	0.00
30/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1482	2	1482	2	486.00
30/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1854	2	1854	2	388.00
30/11/2022	2040 On 04-May-23	11.03	Call	Bond Future	2095	2	2095	2	684.00
30/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3129	3	3129	3	0.00
30/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8001	8	8001	8	0.00
30/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1775	2	1775	2	388.00
30/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4812	5	4812	5	0.00
30/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7800	8	7800	8	0.00
30/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1073	1	1073	1	486.00
30/11/2022	2040 On 04-May-23	12.05	Put	Bond Future	3060	3	3060	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
30/11/2022	2040 On 04-May-23	11.03	Put	Bond Future	6379	6	6379	6	0.00
30/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6875	7	6875	7	0.00
30/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4847	5	4847	5	0.00
30/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11066	11	11066	11	0.00
30/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4882	5	4882	5	0.00
30/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4643	4	4643	4	0.00
30/11/2022	2040 On 03-August-23			Bond Future	11.82	80.3073	11.8195	80.3073	0.00
30/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6159	6	6159	6	0.00
30/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6194	6	6194	6	0.00
30/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6229	6	6229	6	0.00
30/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3812	4	3812	4	0.00
30/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3835	4	3835	4	0.00
30/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3857	4	3857	4	0.00
30/11/2022	2040 On 02-November-23			Bond Future	11.93	81.9297	11.9346	81.9297	0.00
30/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4234	4	4234	4	0.00
30/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4178	4	4178	4	0.00
30/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4206	4	4206	4	0.00
30/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6326	6	6326	6	0.00
30/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6259	6	6259	6	0.00
30/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6292	6	6292	6	0.00
30/11/2022	2040 On 01-February-24			Bond Future	12.07	79.0014	12.0710	79.0014	0.00
30/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6452	7	6452	7	0.00
30/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6419	7	6419	7	0.00
30/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6386	6	6386	6	0.00
30/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4902	5	4902	5	0.00
30/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4878	5	4878	5	0.00
30/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4855	5	4855	5	0.00
30/11/2022	2044 On 02-February-23			Bond Future	11.52	78.8531	11.5196	78.8531	81,128.00
30/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	641	1	641	1	2,500.00
30/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1537	2	1537	2	0.00
30/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3321	4	3321	4	0.00
30/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1436	2	1436	2	0.00
30/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	211	0	211	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
30/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1072	1	1072	1	2,840.00
30/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4329	5	4329	5	0.00
30/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3914	4	3914	4	0.00
30/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1411	2	1411	2	0.00
30/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1387	2	1387	2	0.00
30/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3889	4	3889	4	0.00
30/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3845	4	3845	4	0.00
30/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1534	1	1534	1	0.00
30/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1344	1	1344	1	4,000.00
30/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3634	3	3634	3	0.00
30/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	1865	2	1865	2	2,500.00
30/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4531	4	4531	4	0.00
30/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8742	8	8742	8	0.00
30/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3803	4	3803	4	0.00
30/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	5854	6	5854	6	0.00
30/11/2022	2044 On 04-May-23			Bond Future	11.63	80.4060	11.6290	80.4060	0.00
30/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6380	7	6380	7	0.00
30/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4529	5	4529	5	0.00
30/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5429	6	5429	6	0.00
30/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3475	4	3475	4	0.00
30/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3444	4	3444	4	0.00
30/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3413	4	3413	4	0.00
30/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4818	4	4818	4	0.00
30/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4783	4	4783	4	0.00
30/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3771	3	3771	3	4,115.00
30/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4749	4	4749	4	0.00
30/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3143	3	3143	3	4,115.00
30/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2617	2	2617	2	1,500.00
30/11/2022	2044 On 03-August-23			Bond Future	11.74	77.6424	11.7391	77.6424	0.00
30/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6425	7	6425	7	0.00
30/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6353	7	6353	7	0.00
30/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6389	7	6389	7	0.00
30/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3870	4	3870	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
30/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3847	4	3847	4	0.00
30/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3824	4	3824	4	0.00
30/11/2022	2044 On 02-November-23			Bond Future	11.84	79.2110	11.8444	79.2110	0.00
30/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4402	5	4402	5	0.00
30/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4432	5	4432	5	0.00
30/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4462	5	4462	5	0.00
30/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6172	6	6172	6	0.00
30/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6206	6	6206	6	0.00
30/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6239	6	6239	6	0.00
30/11/2022	2044 On 01-February-24			Bond Future	11.97	76.3555	11.9691	76.3555	0.00
30/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6625	7	6625	7	0.00
30/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6659	7	6659	7	0.00
30/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6692	7	6692	7	0.00
30/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4805	5	4805	5	0.00
30/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4829	5	4829	5	0.00
30/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4853	5	4853	5	0.00
30/11/2022	2046 On 02-February-23			Bond Future	112.08	112.0927	112.0787	112.0927	13,085.00
30/11/2022	2046 On 04-May-23			Bond Future	112.28	112.2919	112.2754	112.2919	4,935.00
30/11/2022	2046 On 03-August-23			Bond Future	114.56	114.5787	114.5614	114.5787	0.00
30/11/2022	2046 On 02-November-23			Bond Future	114.81	114.8319	114.8143	114.8319	0.00
30/11/2022	2046 On 01-February-24			Bond Future	117.05	117.0708	117.0541	117.0708	0.00
30/11/2022	2050 On 02-February-23			Bond Future	112.22	112.2361	112.2213	112.2361	9,546.00
30/11/2022	2050 On 04-May-23			Bond Future	114.45	114.4716	114.4543	114.4716	3,359.00
30/11/2022	2050 On 03-August-23			Bond Future	114.60	114.6198	114.6019	114.6198	0.00
30/11/2022	2050 On 02-November-23			Bond Future	116.94	116.9609	116.9427	116.9609	0.00
30/11/2022	2050 On 01-February-24			Bond Future	116.99	117.0041	116.9872	117.0041	0.00
30/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	AL37 On 02-February-23			Index Future	855.56	855.9320	855.5610	855.9320	0.00
30/11/2022	AL37 On 04-May-23			Index Future	872.37	872.7580	872.3740	872.7580	0.00
30/11/2022	AL37 On 03-August-23			Index Future	889.93	890.3220	889.9290	890.3220	0.00
30/11/2022	AL37 On 02-November-23			Index Future	907.91	908.3090	907.9070	908.3090	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
30/11/2022	AL37 On 01-February-24			Index Future	925.44	925.8500	925.4430	925.8500	0.00
30/11/2022	AL7T On 02-February-23			Index Future	985.25	986.7200	985.2460	986.7200	0.00
30/11/2022	AL7T On 04-May-23			Index Future	1004.61	1006.1180	1004.6080	1006.1180	0.00
30/11/2022	AL7T On 03-August-23			Index Future	1024.82	1026.3660	1024.8230	1026.3660	0.00
30/11/2022	AL7T On 02-November-23			Index Future	1045.53	1047.1000	1045.5270	1047.1000	0.00
30/11/2022	AL7T On 01-February-24			Index Future	1065.72	1067.3220	1065.7210	1067.3220	0.00
30/11/2022	ALBI On 02-February-23			Index Future	863.39	865.8170	863.3920	865.8170	107.00
30/11/2022	ALBI On 04-May-23			Index Future	880.36	882.8380	880.3600	882.8380	0.00
30/11/2022	ALBI On 03-August-23			Index Future	898.08	900.6050	898.0750	900.6050	0.00
30/11/2022	ALBI On 02-November-23			Index Future	916.22	918.7990	916.2180	918.7990	0.00
30/11/2022	ALBI On 01-February-24			Index Future	933.91	936.5420	933.9140	936.5420	0.00
30/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	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
30/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2022	ES33 On 02-February-23			Bond Future	12.29	75.2447	12.2927	75.2447	350.00
30/11/2022	ES33 On 04-May-23			Bond Future	12.45	72.9490	12.4548	72.9490	0.00
30/11/2022	ES33 On 03-August-23			Bond Future	12.62	74.4352	12.6160	74.4352	0.00
30/11/2022	ES33 On 02-November-23			Bond Future	12.79	72.1608	12.7878	72.1608	0.00
30/11/2022	ES33 On 01-February-24			Bond Future	12.99	73.5650	12.9889	73.5650	0.00
30/11/2022	ES42 On 02-February-23			Bond Future	12.51	73.7904	12.5102	73.7904	4,195.00
30/11/2022	ES42 On 04-May-23			Bond Future	12.66	70.9972	12.6566	70.9972	0.00
30/11/2022	ES42 On 03-August-23			Bond Future	12.80	72.4440	12.7979	72.4440	0.00
30/11/2022	ES42 On 02-November-23			Bond Future	12.95	69.6613	12.9476	69.6613	0.00
30/11/2022	ES42 On 01-February-24			Bond Future	13.11	71.0150	13.1140	71.0150	0.00
30/11/2022	GOVI On 02-February-23			GOVI	851.20	853.5780	851.2020	853.5780	835.00
30/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	3620	3	3620	3	0.00
30/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	3720	3	3720	3	0.00
30/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	3820	3	3820	3	0.00
30/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 04-May-23			GOVI	867.93	870.3580	867.9290	870.3580	0.00
30/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	150490	17	150490	17	0.00
30/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	150690	17	150690	17	0.00
30/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	150590	17	150590	17	0.00
30/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 03-August-23			GOVI	885.39	887.8730	885.3940	887.8730	0.00
30/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	481640	51	481640	51	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
30/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	481840	51	481840	51	0.00
30/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	481740	51	481740	51	0.00
30/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 02-November-23			GOVI	903.28	905.8100	903.2810	905.8100	0.00
30/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	174810	20	174810	20	0.00
30/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	174710	20	174710	20	0.00
30/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	174610	20	174610	20	0.00
30/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 01-February-24			GOVI	920.73	923.3030	920.7280	923.3030	0.00
30/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	407480	43	407480	43	0.00
30/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	407380	43	407380	43	0.00
30/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	407280	43	407280	43	0.00
30/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2022	IGOV On 02-February-23			Index Future	318.73	318.8210	318.7260	318.8210	663.00
30/11/2022	IGOV On 04-May-23			Index Future	325.07	325.1660	325.0670	325.1660	16.00
30/11/2022	IGOV On 03-August-23			Index Future	331.68	331.7850	331.6840	331.7850	0.00
30/11/2022	IGOV On 02-November-23			Index Future	338.46	338.5620	338.4590	338.5620	0.00
30/11/2022	IGOV On 01-February-24			Index Future	345.07	345.1730	345.0690	345.1730	0.00
30/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/11/2022	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
30/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7750	7.2350	92.7750	68.00
30/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.7450	7.2650	92.7450	0.00
30/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.63	92.3900	7.6300	92.3900	0.00
30/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.66	92.3550	7.6550	92.3550	0.00
30/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.79	92.2300	7.7900	92.2300	0.00
30/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.82	92.2200	7.8200	92.2200	0.00
30/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.84	92.2000	7.8400	92.2000	0.00
30/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.85	92.1750	7.8450	92.1750	75.00
30/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.85	92.1850	7.8450	92.1850	272.00
30/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.83	92.2200	7.8300	92.2200	0.00
30/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.80	92.2500	7.8000	92.2500	0.00
30/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.79	92.2650	7.7850	92.2650	0.00
30/11/2022	R035 On 02-February-23			Bond Future	11.31	88.4239	11.3098	88.4239	150,515.00
30/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4640	5	4640	5	0.00
30/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10173	10	10173	10	0.00
30/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1494	2	1494	2	976.00
30/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1519	2	1519	2	0.00
30/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1074	1	1074	1	0.00
30/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1094	1	1094	1	0.00
30/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	314	0	314	0	976.00
30/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	696	1	696	1	388.00
30/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	85	0	85	0	582.00
30/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	96	0	96	0	0.00
30/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	107	0	107	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
30/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4476	5	4476	5	0.00
30/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1114	1	1114	1	0.00
30/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	726	1	726	1	0.00
30/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	640	1	640	1	0.00
30/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4866	5	4866	5	0.00
30/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4676	4	4676	4	0.00
30/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4583	4	4583	4	582.00
30/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6417	6	6417	6	0.00
30/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3638	3	3638	3	0.00
30/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	140	0	140	0	976.00
30/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8866	9	8866	9	0.00
30/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9375	9	9375	9	0.00
30/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3678	3	3678	3	0.00
30/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3718	4	3718	4	0.00
30/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2973	3	2973	3	582.00
30/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3007	3	3007	3	0.00
30/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	908	1	908	1	388.00
30/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	9119	9	9119	9	0.00
30/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	961	1	961	1	0.00
30/11/2022	R035 On 04-May-23			Bond Future	11.43	85.6602	11.4296	85.6602	103,525.00
30/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3033	3	3033	3	0.00
30/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1287	1	1287	1	491.00
30/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	618	1	618	1	388.00
30/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7217	7	7217	7	0.00
30/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2898	3	2898	3	491.00
30/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2979	3	2979	3	0.00
30/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3006	3	3006	3	0.00
30/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1598	2	1598	2	388.00
30/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10059	10	10059	10	0.00
30/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	962	1	962	1	491.00
30/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6468	6	6468	6	0.00
30/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1681	2	1681	2	388.00
30/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4228	4	4228	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
30/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10239	10	10239	10	0.00
30/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7266	7	7266	7	0.00
30/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4380	4	4380	4	0.00
30/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4288	4	4288	4	0.00
30/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4258	4	4258	4	0.00
30/11/2022	R035 On 03-August-23			Bond Future	11.55	87.3853	11.5483	87.3853	0.00
30/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5709	6	5709	6	0.00
30/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5742	6	5742	6	0.00
30/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5775	6	5775	6	0.00
30/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3330	3	3330	3	0.00
30/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3350	3	3350	3	0.00
30/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3370	3	3370	3	0.00
30/11/2022	R035 On 02-November-23			Bond Future	11.68	84.6462	11.6758	84.6462	0.00
30/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3990	4	3990	4	0.00
30/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3936	4	3936	4	0.00
30/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3963	4	3963	4	0.00
30/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5366	5	5366	5	0.00
30/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5394	5	5394	5	0.00
30/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5337	5	5337	5	0.00
30/11/2022	R035 On 01-February-24			Bond Future	11.83	86.2756	11.8288	86.2756	0.00
30/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5999	6	5999	6	0.00
30/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6060	6	6060	6	0.00
30/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	6030	6	6030	6	0.00
30/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	4147	4	4147	4	0.00
30/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	4168	4	4168	4	0.00
30/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	4127	4	4127	4	0.00
30/11/2022	R186 On 02-February-23			Bond Future	8.78	106.9376	8.7818	106.9376	72,433.00
30/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	357	0	357	0	0.00
30/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	338	0	338	0	0.00
30/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	347	0	347	0	0.00
30/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1867	2	1867	2	0.00
30/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	1892	2	1892	2	0.00
30/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1843	2	1843	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
30/11/2022	R186 On 04-May-23			Bond Future	8.85	109.0419	8.8520	109.0419	12,188.00
30/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1496	2	1496	2	0.00
30/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1512	2	1512	2	0.00
30/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1529	2	1529	2	0.00
30/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1581	2	1581	2	0.00
30/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1566	2	1566	2	0.00
30/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1596	2	1596	2	0.00
30/11/2022	R186 On 03-August-23			Bond Future	8.91	105.9322	8.9133	105.9322	0.00
30/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3356	3	3356	3	0.00
30/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3398	3	3398	3	0.00
30/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3377	3	3377	3	0.00
30/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	983	1	983	1	0.00
30/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	990	1	990	1	0.00
30/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	975	1	975	1	0.00
30/11/2022	R186 On 02-November-23			Bond Future	8.98	108.0722	8.9796	108.0722	0.00
30/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4644	5	4644	5	0.00
30/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2615	3	2615	3	0.00
30/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2597	3	2597	3	0.00
30/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2203	2	2203	2	1,715.00
30/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2633	3	2633	3	0.00
30/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1489	1	1489	1	0.00
30/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1507	2	1507	2	0.00
30/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1498	1	1498	1	0.00
30/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	791	1	791	1	1,715.00
30/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1738	2	1738	2	0.00
30/11/2022	R186 On 01-February-24			Bond Future	9.10	104.8502	9.0968	104.8502	0.00
30/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2714	3	2714	3	0.00
30/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2698	3	2698	3	0.00
30/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2682	3	2682	3	0.00
30/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1649	2	1649	2	0.00
30/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1666	2	1666	2	0.00
30/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1657	2	1657	2	0.00
30/11/2022	R197 On 02-February-23			Bond Future	329.53	329.6023	329.5332	329.6023	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
30/11/2022	R197 On 04-May-23			Bond Future	336.09	336.1660	336.0892	336.1660	0.00
30/11/2022	R197 On 03-August-23			Bond Future	333.86	333.9421	333.8634	333.9421	0.00
30/11/2022	R197 On 02-November-23			Bond Future	340.68	340.7628	340.6826	340.7628	0.00
30/11/2022	R202 On 02-February-23			Bond Future	245.50	245.5319	245.4997	245.5319	5,950.00
30/11/2022	R202 On 04-May-23			Bond Future	250.38	250.4214	250.3837	250.4214	0.00
30/11/2022	R202 On 03-August-23			Bond Future	250.66	250.7036	250.6645	250.7036	0.00
30/11/2022	R202 On 02-November-23			Bond Future	255.78	255.8241	255.7843	255.8241	0.00
30/11/2022	R202 On 01-February-24			Bond Future	255.83	255.8678	255.8307	255.8678	0.00
30/11/2022	R209 On 02-February-23			Bond Future	11.31	68.2686	11.3117	68.2686	25,765.00
30/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	837	1	837	1	0.00
30/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	805	1	805	1	0.00
30/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	821	1	821	1	0.00
30/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3492	3	3492	3	0.00
30/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3567	3	3567	3	0.00
30/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3530	3	3530	3	0.00
30/11/2022	R209 On 04-May-23			Bond Future	11.42	66.4601	11.4209	66.4601	2,510.00
30/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2424	2	2424	2	0.00
30/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6477	7	6477	7	0.00
30/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2178	2	2178	2	0.00
30/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2401	2	2401	2	0.00
30/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	668	1	668	1	1,000.00
30/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2378	2	2378	2	0.00
30/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4051	4	4051	4	0.00
30/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8289	8	8289	8	0.00
30/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4022	4	4022	4	0.00
30/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4316	4	4316	4	6,250.00
30/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1410	1	1410	1	8,500.00
30/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3994	4	3994	4	0.00
30/11/2022	R209 On 03-August-23			Bond Future	11.53	67.7986	11.5267	67.7986	0.00
30/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4990	5	4990	5	0.00
30/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4933	5	4933	5	0.00
30/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4961	5	4961	5	0.00
30/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2964	3	2964	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
30/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3001	3	3001	3	0.00
30/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2982	3	2982	3	0.00
30/11/2022	R209 On 02-November-23			Bond Future	11.64	66.0170	11.6369	66.0170	0.00
30/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3415	3	3415	3	0.00
30/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3368	3	3368	3	0.00
30/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3392	3	3392	3	0.00
30/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4843	5	4843	5	0.00
30/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4870	5	4870	5	0.00
30/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4817	5	4817	5	0.00
30/11/2022	R209 On 01-February-24			Bond Future	11.76	67.2876	11.7648	67.2876	0.00
30/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5301	5	5301	5	0.00
30/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5328	5	5328	5	0.00
30/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5356	5	5356	5	0.00
30/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3613	3	3613	3	0.00
30/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3632	3	3632	3	0.00
30/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3650	3	3650	3	0.00
30/11/2022	R210 On 02-February-23			Bond Future	223.42	223.4599	223.4156	223.4599	372.00
30/11/2022	R210 On 04-May-23			Bond Future	224.78	224.8281	224.7785	224.8281	0.00
30/11/2022	R210 On 03-August-23			Bond Future	229.35	229.4066	229.3548	229.4066	0.00
30/11/2022	R210 On 02-November-23			Bond Future	230.88	230.9281	230.8758	230.9281	0.00
30/11/2022	R210 On 01-February-24			Bond Future	235.38	235.4321	235.3808	235.4321	0.00
30/11/2022	R213 On 02-February-23			Bond Future	10.71	83.4631	10.7148	83.4631	39,597.00
30/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	20	0	20	0	476.00
30/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	954	1	954	1	912.00
30/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	601	1	601	1	0.00
30/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	587	1	587	1	0.00
30/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	350	0	350	0	0.00
30/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	615	1	615	1	0.00
30/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	807	1	807	1	0.00
30/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6679	7	6679	7	0.00
30/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	187	0	187	0	912.00
30/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	2925	3	2925	3	0.00
30/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2513	3	2513	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
30/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2282	2	2282	2	0.00
30/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	2959	3	2959	3	0.00
30/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	2891	3	2891	3	0.00
30/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7618	8	7618	8	0.00
30/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3686	4	3686	4	476.00
30/11/2022	R213 On 04-May-23			Bond Future	10.83	81.5533	10.8324	81.5533	0.00
30/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2553	3	2553	3	0.00
30/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2531	3	2531	3	0.00
30/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2576	3	2576	3	0.00
30/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2948	3	2948	3	0.00
30/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2994	3	2994	3	0.00
30/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2971	3	2971	3	0.00
30/11/2022	R213 On 03-August-23			Bond Future	10.95	83.1955	10.9489	83.1955	0.00
30/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	5029	5	5029	5	0.00
30/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	5000	5	5000	5	0.00
30/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	5057	5	5057	5	0.00
30/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2152	2	2152	2	0.00
30/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2166	2	2166	2	0.00
30/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2138	2	2138	2	0.00
30/11/2022	R213 On 02-November-23			Bond Future	11.08	81.3234	11.0772	81.3234	0.00
30/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3522	3	3522	3	0.00
30/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3499	3	3499	3	0.00
30/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3546	3	3546	3	0.00
30/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3321	3	3321	3	0.00
30/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3359	3	3359	3	0.00
30/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3340	3	3340	3	0.00
30/11/2022	R213 On 01-February-24			Bond Future	11.24	82.8897	11.2371	82.8897	0.00
30/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4834	5	4834	5	0.00
30/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4808	5	4808	5	0.00
30/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4783	5	4783	5	0.00
30/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2891	3	2891	3	0.00
30/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2877	3	2877	3	0.00
30/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2862	3	2862	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
30/11/2022	R214 On 02-February-23			Bond Future	11.42	65.8694	11.4232	65.8694	71,030.00
30/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	221	0	221	0	3,550.00
30/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1070	1	1070	1	3,550.00
30/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1252	1	1252	1	0.00
30/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3235	3	3235	3	0.00
30/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1210	1	1210	1	0.00
30/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1231	1	1231	1	0.00
30/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1274	1	1274	1	0.00
30/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3093	3	3093	3	0.00
30/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3128	3	3128	3	0.00
30/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1286	1	1286	1	0.00
30/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3059	3	3059	3	0.00
30/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3025	3	3025	3	0.00
30/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3378	3	3378	3	0.00
30/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6645	6	6645	6	0.00
30/11/2022	R214 On 04-May-23			Bond Future	11.52	63.8672	11.5226	63.8672	0.00
30/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2959	3	2959	3	0.00
30/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2907	3	2907	3	0.00
30/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2933	3	2933	3	0.00
30/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3767	4	3767	4	0.00
30/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3739	4	3739	4	0.00
30/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3712	4	3712	4	0.00
30/11/2022	R214 On 03-August-23			Bond Future	11.62	65.1533	11.6201	65.1533	0.00
30/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5662	6	5662	6	0.00
30/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5601	6	5601	6	0.00
30/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5631	6	5631	6	0.00
30/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2989	3	2989	3	0.00
30/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3007	3	3007	3	0.00
30/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2971	3	2971	3	0.00
30/11/2022	R214 On 02-November-23			Bond Future	11.72	63.1705	11.7234	63.1705	0.00
30/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3694	4	3694	4	0.00
30/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3645	4	3645	4	0.00
30/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3669	4	3669	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
30/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5032	5	5032	5	0.00
30/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5060	5	5060	5	0.00
30/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5004	5	5004	5	0.00
30/11/2022	R214 On 01-February-24			Bond Future	11.85	64.3866	11.8454	64.3866	0.00
30/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5506	6	5506	6	0.00
30/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5534	6	5534	6	0.00
30/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5562	6	5562	6	0.00
30/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4019	4	4019	4	0.00
30/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4039	4	4039	4	0.00
30/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4059	4	4059	4	0.00
30/11/2022	R248 On 02-February-23			Bond Future	11.40	82.4505	11.3986	82.4505	247,577.00
30/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	379	0	379	0	3,820.00
30/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1554	2	1554	2	0.00
30/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1662	2	1662	2	3,820.00
30/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1580	2	1580	2	0.00
30/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1399	2	1399	2	0.00
30/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3743	4	3743	4	0.00
30/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1607	2	1607	2	0.00
30/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3780	4	3780	4	0.00
30/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3695	3	3695	3	0.00
30/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1780	2	1780	2	0.00
30/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4135	4	4135	4	0.00
30/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3823	4	3823	4	0.00
30/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3867	4	3867	4	0.00
30/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7557	7	7557	7	0.00
30/11/2022	R248 On 04-May-23			Bond Future	11.50	79.6136	11.4996	79.6136	10,943.00
30/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3623	4	3623	4	0.00
30/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3655	4	3655	4	0.00
30/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3688	4	3688	4	0.00
30/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4680	4	4680	4	0.00
30/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4714	4	4714	4	0.00
30/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4749	5	4749	5	0.00
30/11/2022	R248 On 03-August-23			Bond Future	11.60	81.1793	11.6017	81.1793	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
30/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6887	7	6887	7	0.00
30/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6925	7	6925	7	0.00
30/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6962	7	6962	7	0.00
30/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3801	3	3801	3	0.00
30/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3824	4	3824	4	0.00
30/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3846	4	3846	4	0.00
30/11/2022	R248 On 02-November-23			Bond Future	11.70	78.3976	11.7008	78.3976	13,000.00
30/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4738	5	4738	5	0.00
30/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4676	5	4676	5	0.00
30/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4707	5	4707	5	0.00
30/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6098	6	6098	6	0.00
30/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6168	6	6168	6	0.00
30/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6133	6	6133	6	0.00
30/11/2022	R248 On 01-February-24			Bond Future	11.82	79.9435	11.8156	79.9435	0.00
30/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	7033	7	7033	7	0.00
30/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6998	7	6998	7	0.00
30/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6963	7	6963	7	0.00
30/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4984	5	4984	5	0.00
30/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4959	5	4959	5	0.00
30/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4934	5	4934	5	0.00