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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
17/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	2025 On 02-February-23			Bond Future	165.83	166.2571	165.8270	166.2571	6,088.00
17/11/2022	2025 On 04-May-23			Bond Future	169.08	169.5223	169.0827	169.5223	0.00
17/11/2022	2025 On 03-August-23			Bond Future	170.77	171.2164	170.7687	171.2164	0.00
17/11/2022	2025 On 02-November-23			Bond Future	174.32	174.7781	174.3207	174.7781	0.00
17/11/2022	2025 On 01-February-24			Bond Future	175.89	176.3512	175.8878	176.3512	0.00
17/11/2022	2029 On 02-February-23			Bond Future	119.28	119.6351	119.2840	119.6351	1,392.00
17/11/2022	2029 On 04-May-23			Bond Future	120.33	120.6917	120.3333	120.6917	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
17/11/2022	2029 On 03-August-23			Bond Future	122.77	123.1407	122.7747	123.1407	0.00
17/11/2022	2029 On 02-November-23			Bond Future	124.00	124.3734	124.0008	124.3734	0.00
17/11/2022	2029 On 01-February-24			Bond Future	126.38	126.7641	126.3848	126.7641	0.00
17/11/2022	2030 On 02-February-23			Bond Future	10.57	88.3416	10.5674	88.3416	90,949.00
17/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	36	0	36	0	102.00
17/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	74	0	74	0	388.00
17/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	4746	5	4746	5	5,000.00
17/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3309	4	3309	4	0.00
17/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3436	4	3436	4	0.00
17/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	703	1	703	1	0.00
17/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	485	1	485	1	388.00
17/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	612	1	612	1	0.00
17/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	444	1	444	1	0.00
17/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	67	0	67	0	0.00
17/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4059	5	4059	5	5,000.00
17/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	676	1	676	1	0.00
17/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	689	1	689	1	0.00
17/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	454	1	454	1	0.00
17/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	100	0	100	0	0.00
17/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	331	0	331	0	0.00
17/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	4497	4	4497	4	102.00
17/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	6474	6	6474	6	0.00
17/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	3466	3	3466	3	102.00
17/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	3233	3	3233	3	0.00
17/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	657	1	657	1	0.00
17/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	7225	7	7225	7	0.00
17/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	7035	6	7035	6	0.00
17/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	844	1	844	1	388.00
17/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	8335	8	8335	8	0.00
17/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3999	4	3999	4	0.00
17/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3852	3	3852	3	0.00
17/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3962	3	3962	3	0.00
17/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	3299	3	3299	3	0.00

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17/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	3266	3	3266	3	0.00
17/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	889	1	889	1	0.00
17/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	501	0	501	0	0.00
17/11/2022	2030 On 04-May-23			Bond Future	10.71	90.0566	10.7051	90.0566	0.00
17/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8176	9	8176	9	0.00
17/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5112	6	5112	6	0.00
17/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6433	7	6433	7	0.00
17/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	7951	9	7951	9	0.00
17/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2262	3	2262	3	0.00
17/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	794	1	794	1	150.00
17/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2502	3	2502	3	350.00
17/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4283	5	4283	5	0.00
17/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2016	2	2016	2	479.00
17/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2219	3	2219	3	0.00
17/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2240	3	2240	3	0.00
17/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	887	1	887	1	479.00
17/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1011	1	1011	1	388.00
17/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1295	2	1295	2	1,080.00
17/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	419	1	419	1	388.00
17/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	8055	7	8055	7	0.00
17/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5833	5	5833	5	0.00
17/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	4412	4	4412	4	0.00
17/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	5128	5	5128	5	0.00
17/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	5510	5	5510	5	0.00
17/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3001	3	3001	3	0.00
17/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3024	3	3024	3	0.00
17/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3260	3	3260	3	0.00
17/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1592	1	1592	1	150.00
17/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2741	2	2741	2	0.00
17/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2979	3	2979	3	0.00
17/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	610	1	610	1	479.00
17/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	896	1	896	1	1,080.00
17/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1267	1	1267	1	388.00

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17/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	565	0	565	0	350.00
17/11/2022	2030 On 03-August-23			Bond Future	10.84	87.8567	10.8420	87.8567	0.00
17/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	7951	9	7951	9	0.00
17/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4382	5	4382	5	0.00
17/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	8842	9	8842	9	0.00
17/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4329	5	4329	5	0.00
17/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4355	5	4355	5	0.00
17/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2188	2	2188	2	1,012.00
17/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2685	3	2685	3	350.00
17/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3493	3	3493	3	0.00
17/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2248	2	2248	2	0.00
17/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2276	2	2276	2	0.00
17/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	780	1	780	1	350.00
17/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4063	4	4063	4	0.00
17/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1009	1	1009	1	1,012.00
17/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2262	2	2262	2	0.00
17/11/2022	2030 On 02-November-23			Bond Future	10.97	89.6666	10.9674	89.6666	0.00
17/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	2660	3	2660	3	0.00
17/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2639	3	2639	3	0.00
17/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2618	3	2618	3	0.00
17/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3301	3	3301	3	0.00
17/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3281	3	3281	3	0.00
17/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3261	3	3261	3	0.00
17/11/2022	2030 On 01-February-24			Bond Future	11.14	87.3628	11.1434	87.3628	0.00
17/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	3851	4	3851	4	0.00
17/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	3828	4	3828	4	0.00
17/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	3874	4	3874	4	0.00
17/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2994	3	2994	3	0.00
17/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	3025	3	3025	3	0.00
17/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	3009	3	3009	3	0.00
17/11/2022	2032 On 02-February-23			Bond Future	11.08	87.5948	11.0783	87.5948	110,730.00
17/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	38	0	38	0	454.00
17/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8150	9	8150	9	0.00

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17/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	4570	5	4570	5	0.00
17/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	654	1	654	1	0.00
17/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	668	1	668	1	0.00
17/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	401	1	401	1	0.00
17/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	551	1	551	1	8,000.00
17/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	61	0	61	0	500.00
17/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	218	0	218	0	750.00
17/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3371	4	3371	4	0.00
17/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4027	5	4027	5	0.00
17/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	831	1	831	1	0.00
17/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1132	1	1132	1	750.00
17/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3205	4	3205	4	0.00
17/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	461	1	461	1	500.00
17/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	682	1	682	1	0.00
17/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	4195	4	4195	4	0.00
17/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4940	4	4940	4	0.00
17/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	1359	1	1359	1	8,000.00
17/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	3224	3	3224	3	0.00
17/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	3815	3	3815	3	454.00
17/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1017	1	1017	1	0.00
17/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	1280	1	1280	1	8,000.00
17/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	6336	6	6336	6	0.00
17/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	8714	8	8714	8	0.00
17/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	4599	4	4599	4	0.00
17/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	5205	5	5205	5	454.00
17/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	4235	4	4235	4	0.00
17/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	4274	4	4274	4	0.00
17/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	844	1	844	1	500.00
17/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	257	0	257	0	750.00
17/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	9614	9	9614	9	0.00
17/11/2022	2032 On 04-May-23			Bond Future	11.21	85.1343	11.2139	85.1343	66,448.00
17/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2381	3	2381	3	0.00
17/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2359	3	2359	3	0.00

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17/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1840	2	1840	2	400.00
17/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	10553	11	10553	11	0.00
17/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2404	3	2404	3	0.00
17/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3619	4	3619	4	400.00
17/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4018	4	4018	4	0.00
17/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	534	0	534	0	400.00
17/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4830	4	4830	4	0.00
17/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	4074	4	4074	4	0.00
17/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4046	4	4046	4	0.00
17/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2855	3	2855	3	0.00
17/11/2022	2032 On 03-August-23			Bond Future	11.34	86.8433	11.3439	86.8433	2,600.00
17/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	4831	5	4831	5	0.00
17/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	4860	5	4860	5	0.00
17/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	4889	5	4889	5	0.00
17/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5273	6	5273	6	5,000.00
17/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2658	2	2658	2	0.00
17/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2875	3	2875	3	0.00
17/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2893	3	2893	3	0.00
17/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2910	3	2910	3	0.00
17/11/2022	2032 On 02-November-23			Bond Future	11.47	84.4713	11.4734	84.4713	0.00
17/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3037	3	3037	3	0.00
17/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3014	3	3014	3	0.00
17/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3061	3	3061	3	0.00
17/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4164	4	4164	4	0.00
17/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4213	4	4213	4	0.00
17/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4189	4	4189	4	0.00
17/11/2022	2032 On 01-February-24			Bond Future	11.64	86.0722	11.6408	86.0722	0.00
17/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	4609	5	4609	5	0.00
17/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	4582	5	4582	5	0.00
17/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	4556	5	4556	5	0.00
17/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3699	3	3699	3	0.00
17/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3680	3	3680	3	0.00
17/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3662	3	3662	3	0.00

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17/11/2022	2033 On 02-February-23			Bond Future	114.91	114.5038	114.9149	114.5038	7,298.00
17/11/2022	2033 On 04-May-23			Bond Future	115.79	115.3698	115.7885	115.3698	0.00
17/11/2022	2033 On 03-August-23			Bond Future	118.14	117.7106	118.1376	117.7106	0.00
17/11/2022	2033 On 02-November-23			Bond Future	119.18	118.7392	119.1760	118.7392	0.00
17/11/2022	2033 On 01-February-24			Bond Future	121.47	121.0217	121.4673	121.0217	0.00
17/11/2022	2037 On 02-February-23			Bond Future	11.61	79.5213	11.6097	79.5213	131,965.00
17/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1067	1	1067	1	0.00
17/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1163	1	1163	1	636.00
17/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1030	1	1030	1	0.00
17/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1048	1	1048	1	0.00
17/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3647	4	3647	4	0.00
17/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4418	4	4418	4	0.00
17/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4461	4	4461	4	0.00
17/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	4168	4	4168	4	0.00
17/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1619	1	1619	1	636.00
17/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	4376	4	4376	4	0.00
17/11/2022	2037 On 04-May-23			Bond Future	11.74	81.0654	11.7400	81.0654	0.00
17/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	3871	4	3871	4	400.00
17/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1926	2	1926	2	400.00
17/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	10956	12	10956	12	0.00
17/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2593	3	2593	3	0.00
17/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2543	3	2543	3	0.00
17/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2568	3	2568	3	0.00
17/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	5045	5	5045	5	0.00
17/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	6078	6	6078	6	0.00
17/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	5079	5	5079	5	0.00
17/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	847	1	847	1	400.00
17/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	5011	5	5011	5	0.00
17/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3647	3	3647	3	0.00
17/11/2022	2037 On 03-August-23			Bond Future	11.87	78.4347	11.8695	78.4347	0.00
17/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5194	6	5194	6	0.00
17/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5163	6	5163	6	0.00
17/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5131	6	5131	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3766	4	3766	4	0.00
17/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3744	3	3744	3	0.00
17/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3722	3	3722	3	0.00
17/11/2022	2037 On 02-November-23			Bond Future	11.99	80.0509	11.9880	80.0509	0.00
17/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3354	4	3354	4	0.00
17/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3329	4	3329	4	0.00
17/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3379	4	3379	4	0.00
17/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5761	5	5761	5	0.00
17/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5729	5	5729	5	0.00
17/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5698	5	5698	5	0.00
17/11/2022	2037 On 01-February-24			Bond Future	12.14	77.3135	12.1396	77.3135	0.00
17/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5377	6	5377	6	0.00
17/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5347	6	5347	6	0.00
17/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5407	6	5407	6	0.00
17/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4405	4	4405	4	0.00
17/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4450	4	4450	4	0.00
17/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4427	4	4427	4	0.00
17/11/2022	2038 On 02-February-23			Bond Future	125.51	125.5108	125.5100	125.5108	4,059.00
17/11/2022	2038 On 04-May-23			Bond Future	127.97	127.9760	127.9744	127.9760	1,583.00
17/11/2022	2038 On 03-August-23			Bond Future	128.61	128.6092	128.6085	128.6092	0.00
17/11/2022	2038 On 02-November-23			Bond Future	131.28	131.2848	131.2840	131.2848	0.00
17/11/2022	2038 On 01-February-24			Bond Future	131.80	131.7975	131.7996	131.7975	0.00
17/11/2022	2040 On 02-February-23			Bond Future	11.70	81.0937	11.7013	81.0937	120,681.00
17/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	144	0	144	0	0.00
17/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	155	0	155	0	388.00
17/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1117	1	1117	1	0.00
17/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	3987	4	3987	4	0.00
17/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1098	1	1098	1	0.00
17/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	800	1	800	1	0.00
17/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4660	5	4660	5	0.00
17/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4783	5	4783	5	0.00
17/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1137	1	1137	1	0.00
17/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	848	1	848	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
17/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1282	2	1282	2	621.00
17/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4530	4	4530	4	0.00
17/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1766	2	1766	2	621.00
17/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5624	5	5624	5	0.00
17/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4846	4	4846	4	0.00
17/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1398	1	1398	1	388.00
17/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1449	1	1449	1	0.00
17/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4939	4	4939	4	0.00
17/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4892	4	4892	4	0.00
17/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	10228	10	10228	10	0.00
17/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5780	5	5780	5	0.00
17/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10439	10	10439	10	0.00
17/11/2022	2040 On 04-May-23			Bond Future	11.83	82.6684	11.8279	82.6684	300.00
17/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10174	11	10174	11	0.00
17/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2800	3	2800	3	0.00
17/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2963	3	2963	3	486.00
17/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1311	1	1311	1	486.00
17/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1649	2	1649	2	388.00
17/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2773	3	2773	3	0.00
17/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	652	1	652	1	388.00
17/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7468	8	7468	8	0.00
17/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2827	3	2827	3	0.00
17/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5291	5	5291	5	0.00
17/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8408	8	8408	8	0.00
17/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	2023	2	2023	2	388.00
17/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1245	1	1245	1	486.00
17/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11752	11	11752	11	0.00
17/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5365	5	5365	5	0.00
17/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7450	7	7450	7	0.00
17/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	5111	5	5111	5	0.00
17/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5328	5	5328	5	0.00
17/11/2022	2040 On 03-August-23			Bond Future	11.95	79.8196	11.9535	79.8196	0.00
17/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5637	6	5637	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5603	6	5603	6	0.00
17/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5670	6	5670	6	0.00
17/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	4055	4	4055	4	0.00
17/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	4103	4	4103	4	0.00
17/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	4079	4	4079	4	0.00
17/11/2022	2040 On 02-November-23			Bond Future	12.07	81.4643	12.0681	81.4643	0.00
17/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3733	4	3733	4	0.00
17/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3706	4	3706	4	0.00
17/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3679	4	3679	4	0.00
17/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6613	6	6613	6	0.00
17/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6543	6	6543	6	0.00
17/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6578	6	6578	6	0.00
17/11/2022	2040 On 01-February-24			Bond Future	12.21	78.5033	12.2140	78.5033	0.00
17/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	5849	6	5849	6	0.00
17/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	5817	6	5817	6	0.00
17/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	5786	6	5786	6	0.00
17/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	5126	5	5126	5	0.00
17/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	5101	5	5101	5	0.00
17/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	5076	5	5076	5	0.00
17/11/2022	2044 On 02-February-23			Bond Future	11.65	78.1434	11.6484	78.1434	91,780.00
17/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	623	0	623	0	2,500.00
17/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1440	2	1440	2	0.00
17/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3065	0	3065	0	0.00
17/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1348	2	1348	2	0.00
17/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	220	0	220	0	2,840.00
17/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1017	1	1017	1	2,840.00
17/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	3994	4	3994	4	0.00
17/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3611	4	3611	4	0.00
17/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1304	2	1304	2	0.00
17/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1326	2	1326	2	0.00
17/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4625	4	4625	4	0.00
17/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	2050	2	2050	2	0.00
17/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1828	2	1828	2	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	4357	4	4357	4	0.00
17/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	2428	0	2428	0	2,500.00
17/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4580	4	4580	4	0.00
17/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	5294	5	5294	5	0.00
17/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	9571	9	9571	9	0.00
17/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4535	4	4535	4	0.00
17/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	6655	0	6655	0	0.00
17/11/2022	2044 On 04-May-23			Bond Future	11.77	79.6608	11.7658	79.6608	0.00
17/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	5874	6	5874	6	0.00
17/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4117	4	4117	4	0.00
17/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	4968	5	4968	5	0.00
17/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3129	3	3129	3	0.00
17/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3071	3	3071	3	0.00
17/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3100	3	3100	3	0.00
17/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5296	5	5296	5	0.00
17/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	5332	5	5332	5	0.00
17/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	4215	4	4215	4	4,115.00
17/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	5260	5	5260	5	0.00
17/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3538	3	3538	3	4,115.00
17/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2966	3	2966	3	1,500.00
17/11/2022	2044 On 03-August-23			Bond Future	11.88	76.8769	11.8818	76.8769	0.00
17/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	5822	6	5822	6	0.00
17/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	5753	6	5753	6	0.00
17/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	5788	6	5788	6	0.00
17/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	4147	4	4147	4	0.00
17/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	4123	4	4123	4	0.00
17/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	4099	4	4099	4	0.00
17/11/2022	2044 On 02-November-23			Bond Future	11.99	78.4610	11.9872	78.4610	0.00
17/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4049	4	4049	4	0.00
17/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4077	4	4077	4	0.00
17/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4106	4	4106	4	0.00
17/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6681	6	6681	6	0.00
17/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6716	6	6716	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6752	6	6752	6	0.00
17/11/2022	2044 On 01-February-24			Bond Future	12.12	75.5681	12.1213	75.5681	0.00
17/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6154	6	6154	6	0.00
17/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6186	7	6186	7	0.00
17/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6219	7	6219	7	0.00
17/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	5236	5	5236	5	0.00
17/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	5262	5	5262	5	0.00
17/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	5287	5	5287	5	0.00
17/11/2022	2046 On 02-February-23			Bond Future	111.99	114.1673	111.9916	114.1673	12,606.00
17/11/2022	2046 On 04-May-23			Bond Future	112.16	114.3782	112.1596	114.3782	4,935.00
17/11/2022	2046 On 03-August-23			Bond Future	114.44	116.6994	114.4355	116.6994	0.00
17/11/2022	2046 On 02-November-23			Bond Future	114.73	117.0393	114.7300	117.0393	0.00
17/11/2022	2046 On 01-February-24			Bond Future	116.93	119.2879	116.9344	119.2879	0.00
17/11/2022	2050 On 02-February-23			Bond Future	110.34	112.2267	110.3441	112.2267	9,301.00
17/11/2022	2050 On 04-May-23			Bond Future	112.51	114.4307	112.5105	114.4307	3,359.00
17/11/2022	2050 On 03-August-23			Bond Future	112.61	114.5680	112.6097	114.5680	0.00
17/11/2022	2050 On 02-November-23			Bond Future	114.95	116.9517	114.9523	116.9517	0.00
17/11/2022	2050 On 01-February-24			Bond Future	114.93	116.9607	114.9259	116.9607	0.00
17/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	AL37 On 02-February-23			Index Future	852.24	855.1810	852.2390	855.1810	0.00
17/11/2022	AL37 On 04-May-23			Index Future	868.76	871.7660	868.7620	871.7660	0.00
17/11/2022	AL37 On 03-August-23			Index Future	886.18	889.2490	886.1820	889.2490	0.00
17/11/2022	AL37 On 02-November-23			Index Future	904.41	907.5450	904.4130	907.5450	0.00
17/11/2022	AL37 On 01-February-24			Index Future	921.62	924.8110	921.6220	924.8110	0.00
17/11/2022	AL7T On 02-February-23			Index Future	974.33	981.4130	974.3250	981.4130	0.00
17/11/2022	AL7T On 04-May-23			Index Future	993.21	1000.4460	993.2140	1000.4460	0.00
17/11/2022	AL7T On 03-August-23			Index Future	1013.13	1020.5100	1013.1300	1020.5100	0.00
17/11/2022	AL7T On 02-November-23			Index Future	1033.97	1041.5060	1033.9730	1041.5060	0.00
17/11/2022	AL7T On 01-February-24			Index Future	1053.65	1061.3200	1053.6470	1061.3200	0.00
17/11/2022	ALBI On 02-February-23			Index Future	855.58	861.1170	855.5830	861.1170	109.00
17/11/2022	ALBI On 04-May-23			Index Future	872.17	877.8170	872.1700	877.8170	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
17/11/2022	ALBI On 03-August-23			Index Future	889.66	895.4220	889.6600	895.4220	0.00
17/11/2022	ALBI On 02-November-23			Index Future	907.96	913.8450	907.9620	913.8450	0.00
17/11/2022	ALBI On 01-February-24			Index Future	925.24	931.2300	925.2380	931.2300	0.00
17/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2022	ES33 On 02-February-23			Bond Future	12.43	74.8345	12.4315	74.8345	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2022	ES33 On 04-May-23			Bond Future	12.60	72.5105	12.6038	72.5105	0.00
17/11/2022	ES33 On 03-August-23			Bond Future	12.77	73.9827	12.7723	73.9827	0.00
17/11/2022	ES33 On 02-November-23			Bond Future	12.94	71.7276	12.9445	71.7276	0.00
17/11/2022	ES33 On 01-February-24			Bond Future	13.16	73.1022	13.1578	73.1022	0.00
17/11/2022	ES42 On 02-February-23			Bond Future	12.65	73.2451	12.6497	73.2451	4,195.00
17/11/2022	ES42 On 04-May-23			Bond Future	12.81	70.4207	12.8055	70.4207	0.00
17/11/2022	ES42 On 03-August-23			Bond Future	12.95	71.8513	12.9535	71.8513	0.00
17/11/2022	ES42 On 02-November-23			Bond Future	13.10	69.0842	13.1042	69.0842	0.00
17/11/2022	ES42 On 01-February-24			Bond Future	13.28	70.4061	13.2813	70.4061	0.00
17/11/2022	GOVI On 02-February-23			GOVI	843.44	848.9320	843.4410	848.9320	835.00
17/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	73890	2	73890	2	0.00
17/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	73790	2	73790	2	0.00
17/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	73990	2	73990	2	0.00
17/11/2022	GOVI On 04-May-23			GOVI	859.79	865.3960	859.7930	865.3960	0.00
17/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	69130	13	69130	13	0.00
17/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	69230	13	69230	13	0.00
17/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	69330	13	69330	13	0.00
17/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 03-August-23			GOVI	877.03	882.7520	877.0340	882.7520	0.00
17/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	398040	46	398040	46	0.00
17/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	398240	46	398240	46	0.00
17/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	398140	46	398140	46	0.00
17/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 02-November-23			GOVI	895.08	900.9140	895.0770	900.9140	0.00
17/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	92770	15	92770	15	0.00
17/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	92670	15	92670	15	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
17/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	92570	15	92570	15	0.00
17/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 01-February-24			GOVI	912.11	918.0530	912.1080	918.0530	0.00
17/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	321280	38	321280	38	0.00
17/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	321180	38	321180	38	0.00
17/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	321080	38	321080	38	0.00
17/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2022	IGOV On 02-February-23			Index Future	319.11	321.1890	319.1120	321.1890	662.00
17/11/2022	IGOV On 04-May-23			Index Future	325.38	327.4950	325.3750	327.4950	16.00
17/11/2022	IGOV On 03-August-23			Index Future	331.98	334.1390	331.9750	334.1390	0.00
17/11/2022	IGOV On 02-November-23			Index Future	338.88	341.0880	338.8790	341.0880	0.00
17/11/2022	IGOV On 01-February-24			Index Future	345.40	347.6500	345.3990	347.6500	0.00
17/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
17/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.14	92.8650	7.1350	92.8650	68.00
17/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.20	92.8100	7.1950	92.8100	0.00
17/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.54	92.4800	7.5400	92.4800	0.00
17/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.4350	7.5750	92.4350	0.00
17/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.71	92.3300	7.7100	92.3300	0.00
17/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.74	7.6150	7.7400	7.6150	0.00
17/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.81	92.2500	7.8100	92.2500	0.00
17/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.90	92.1750	7.8950	92.1750	75.00
17/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.95	92.0950	7.9450	92.0950	272.00
17/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.00	92.0500	8.0000	92.0500	0.00
17/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.00	92.1000	8.0000	92.1000	0.00
17/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.99	92.0650	7.9850	92.0650	0.00
17/11/2022	R035 On 02-February-23			Bond Future	11.44	87.8876	11.4426	87.8876	165,547.00
17/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4265	5	4265	5	0.00
17/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	9534	10	9534	10	0.00
17/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1386	2	1386	2	976.00
17/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1408	2	1408	2	0.00
17/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1005	1	1005	1	0.00
17/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1024	1	1024	1	0.00
17/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	311	0	311	0	976.00
17/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	662	1	662	1	388.00
17/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	93	0	93	0	582.00
17/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	103	0	103	0	0.00
17/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	115	0	115	0	388.00
17/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4113	5	4113	5	0.00
17/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1042	1	1042	1	0.00
17/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	689	1	689	1	0.00
17/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	611	1	611	1	0.00
17/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5596	5	5596	5	0.00
17/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	5401	5	5401	5	0.00
17/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	5306	5	5306	5	582.00
17/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	7172	7	7172	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	4325	4	4325	4	0.00
17/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	260	0	260	0	976.00
17/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9632	9	9632	9	0.00
17/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	10141	10	10141	10	0.00
17/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	4366	4	4366	4	0.00
17/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	4408	4	4408	4	0.00
17/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3621	3	3621	3	582.00
17/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3658	3	3658	3	0.00
17/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1292	1	1292	1	388.00
17/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	9885	9	9885	9	0.00
17/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1356	1	1356	1	0.00
17/11/2022	R035 On 04-May-23			Bond Future	11.57	85.0901	11.5716	85.0901	0.00
17/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2713	3	2713	3	0.00
17/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	527	1	527	1	388.00
17/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1118	1	1118	1	491.00
17/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	6682	7	6682	7	0.00
17/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2587	3	2587	3	491.00
17/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2662	3	2662	3	0.00
17/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2687	3	2687	3	0.00
17/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1398	2	1398	2	388.00
17/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9436	10	9436	10	0.00
17/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1135	1	1135	1	491.00
17/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	7063	7	7063	7	0.00
17/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1942	2	1942	2	388.00
17/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4703	4	4703	4	0.00
17/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7893	7	7893	7	0.00
17/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4865	5	4865	5	0.00
17/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4767	4	4767	4	0.00
17/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4735	4	4735	4	0.00
17/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10945	10	10945	10	0.00
17/11/2022	R035 On 03-August-23			Bond Future	11.70	86.7979	11.6971	86.7979	0.00
17/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5151	5	5151	5	0.00
17/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5182	6	5182	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5214	6	5214	6	0.00
17/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3585	3	3585	3	0.00
17/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3607	3	3607	3	0.00
17/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3628	3	3628	3	0.00
17/11/2022	R035 On 02-November-23			Bond Future	11.82	84.0802	11.8245	84.0802	0.00
17/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3298	4	3298	4	0.00
17/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3249	4	3249	4	0.00
17/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3273	4	3273	4	0.00
17/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5477	5	5477	5	0.00
17/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5508	5	5508	5	0.00
17/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5446	5	5446	5	0.00
17/11/2022	R035 On 01-February-24			Bond Future	11.99	85.6742	11.9887	85.6742	0.00
17/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5270	6	5270	6	0.00
17/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5329	6	5329	6	0.00
17/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5299	6	5299	6	0.00
17/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	4258	4	4258	4	0.00
17/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	4280	4	4280	4	0.00
17/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	4237	4	4237	4	0.00
17/11/2022	R186 On 02-February-23			Bond Future	8.91	106.8516	8.9114	106.8516	77,771.00
17/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	441	1	441	1	0.00
17/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	423	1	423	1	0.00
17/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	432	1	432	1	0.00
17/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2382	2	2382	2	0.00
17/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2407	2	2407	2	0.00
17/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2357	2	2357	2	0.00
17/11/2022	R186 On 04-May-23			Bond Future	9.00	108.9248	9.0013	108.9248	12,188.00
17/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1344	2	1344	2	0.00
17/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1359	2	1359	2	0.00
17/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1374	2	1374	2	0.00
17/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1895	2	1895	2	0.00
17/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1879	2	1879	2	0.00
17/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1912	2	1912	2	0.00
17/11/2022	R186 On 03-August-23			Bond Future	9.08	105.8057	9.0782	105.8057	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
17/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3160	3	3160	3	0.00
17/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3200	3	3200	3	0.00
17/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3180	3	3180	3	0.00
17/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1268	1	1268	1	0.00
17/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1277	1	1277	1	0.00
17/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1260	1	1260	1	0.00
17/11/2022	R186 On 02-November-23			Bond Future	9.14	107.9848	9.1448	107.9848	0.00
17/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4325	5	4325	5	0.00
17/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2377	3	2377	3	0.00
17/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2360	3	2360	3	0.00
17/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1985	2	1985	2	1,715.00
17/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2394	3	2394	3	0.00
17/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1702	2	1702	2	0.00
17/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1722	2	1722	2	0.00
17/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1711	2	1711	2	0.00
17/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	923	1	923	1	1,715.00
17/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1971	2	1971	2	0.00
17/11/2022	R186 On 01-February-24			Bond Future	9.29	104.7301	9.2913	104.7301	0.00
17/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2457	3	2457	3	0.00
17/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2426	3	2426	3	0.00
17/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2441	3	2441	3	0.00
17/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1883	2	1883	2	0.00
17/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1901	2	1901	2	0.00
17/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1892	2	1892	2	0.00
17/11/2022	R197 On 02-February-23			Bond Future	329.53	329.5442	329.5331	329.5442	977.00
17/11/2022	R197 On 04-May-23			Bond Future	336.00	336.0156	336.0021	336.0156	0.00
17/11/2022	R197 On 03-August-23			Bond Future	333.74	333.7536	333.7436	333.7536	0.00
17/11/2022	R197 On 02-November-23			Bond Future	340.69	340.6977	340.6869	340.6977	0.00
17/11/2022	R202 On 02-February-23			Bond Future	251.08	251.0865	251.0827	251.0865	5,970.00
17/11/2022	R202 On 04-May-23			Bond Future	256.01	256.0169	256.0114	256.0169	0.00
17/11/2022	R202 On 03-August-23			Bond Future	256.38	256.3885	256.3848	256.3885	0.00
17/11/2022	R202 On 02-November-23			Bond Future	261.72	261.7222	261.7179	261.7222	0.00
17/11/2022	R202 On 01-February-24			Bond Future	261.81	261.8055	261.8075	261.8055	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
17/11/2022	R209 On 02-February-23			Bond Future	11.44	67.8648	11.4410	67.8648	24,569.00
17/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	791	1	791	1	0.00
17/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	762	1	762	1	0.00
17/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	777	1	777	1	0.00
17/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	4094	4	4094	4	0.00
17/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	4172	4	4172	4	0.00
17/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	4133	4	4133	4	0.00
17/11/2022	R209 On 04-May-23			Bond Future	11.56	66.0299	11.5583	66.0299	2,510.00
17/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2167	2	2167	2	0.00
17/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6013	6	6013	6	0.00
17/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1940	2	1940	2	0.00
17/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2146	2	2146	2	0.00
17/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	576	1	576	1	1,000.00
17/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2124	2	2124	2	0.00
17/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4475	4	4475	4	0.00
17/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8875	8	8875	8	0.00
17/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4445	4	4445	4	0.00
17/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4755	4	4755	4	6,250.00
17/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1624	1	1624	1	8,500.00
17/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4414	4	4414	4	0.00
17/11/2022	R209 On 03-August-23			Bond Future	11.67	67.3554	11.6699	67.3554	0.00
17/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4512	5	4512	5	0.00
17/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4457	5	4457	5	0.00
17/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4484	5	4484	5	0.00
17/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3182	3	3182	3	0.00
17/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3220	3	3220	3	0.00
17/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3201	3	3201	3	0.00
17/11/2022	R209 On 02-November-23			Bond Future	11.78	65.5907	11.7800	65.5907	0.00
17/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2836	3	2836	3	0.00
17/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2793	3	2793	3	0.00
17/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2814	3	2814	3	0.00
17/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4950	5	4950	5	0.00
17/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4978	5	4978	5	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
17/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4922	5	4922	5	0.00
17/11/2022	R209 On 01-February-24			Bond Future	11.92	66.8339	11.9174	66.8339	0.00
17/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	4674	5	4674	5	0.00
17/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	4700	5	4700	5	0.00
17/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	4726	5	4726	5	0.00
17/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3701	3	3701	3	0.00
17/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3720	3	3720	3	0.00
17/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3739	4	3739	4	0.00
17/11/2022	R210 On 02-February-23			Bond Future	225.36	227.7133	225.3648	227.7133	372.00
17/11/2022	R210 On 04-May-23			Bond Future	226.71	229.1059	226.7109	229.1059	0.00
17/11/2022	R210 On 03-August-23			Bond Future	231.31	233.7550	231.3107	233.7550	0.00
17/11/2022	R210 On 02-November-23			Bond Future	232.96	235.4525	232.9596	235.4525	0.00
17/11/2022	R210 On 01-February-24			Bond Future	237.44	239.9774	237.4375	239.9774	0.00
17/11/2022	R213 On 02-February-23			Bond Future	10.93	82.9576	10.9318	82.9576	38,421.00
17/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	36	0	36	0	476.00
17/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	814	1	814	1	912.00
17/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	534	1	534	1	0.00
17/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	523	1	523	1	0.00
17/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	334	0	334	0	0.00
17/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	545	1	545	1	0.00
17/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	698	1	698	1	0.00
17/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	5863	6	5863	6	0.00
17/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	364	0	364	0	912.00
17/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3851	3	3851	3	0.00
17/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	3396	3	3396	3	476.00
17/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	3134	3	3134	3	0.00
17/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3888	3	3888	3	0.00
17/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3815	3	3815	3	0.00
17/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	8626	8	8626	8	0.00
17/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	4663	4	4663	4	476.00
17/11/2022	R213 On 04-May-23			Bond Future	11.06	81.0155	11.0640	81.0155	0.00
17/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2121	2	2121	2	0.00
17/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2101	2	2101	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
17/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2141	2	2141	2	0.00
17/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3546	3	3546	3	0.00
17/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3597	3	3597	3	0.00
17/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3572	3	3572	3	0.00
17/11/2022	R213 On 03-August-23			Bond Future	11.19	82.6414	11.1924	82.6414	0.00
17/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4318	5	4318	5	0.00
17/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4292	5	4292	5	0.00
17/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4345	5	4345	5	0.00
17/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2501	2	2501	2	0.00
17/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2516	2	2516	2	0.00
17/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2486	2	2486	2	0.00
17/11/2022	R213 On 02-November-23			Bond Future	11.32	80.7897	11.3249	80.7897	0.00
17/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2761	3	2761	3	0.00
17/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2740	3	2740	3	0.00
17/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	2783	3	2783	3	0.00
17/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3607	3	3607	3	0.00
17/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3650	3	3650	3	0.00
17/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3629	3	3629	3	0.00
17/11/2022	R213 On 01-February-24			Bond Future	11.50	82.3222	11.5030	82.3222	0.00
17/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4058	4	4058	4	0.00
17/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4034	4	4034	4	0.00
17/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4010	4	4010	4	0.00
17/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	3212	3	3212	3	0.00
17/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	3196	3	3196	3	0.00
17/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	3180	3	3180	3	0.00
17/11/2022	R214 On 02-February-23			Bond Future	11.56	65.3680	11.5566	65.3680	71,030.00
17/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	220	0	220	0	3,550.00
17/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	958	1	958	1	3,550.00
17/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1120	1	1120	1	0.00
17/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2916	3	2916	3	0.00
17/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1082	1	1082	1	0.00
17/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1101	1	1101	1	0.00
17/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1139	1	1139	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
17/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3664	3	3664	3	0.00
17/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3701	3	3701	3	0.00
17/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1668	1	1668	1	0.00
17/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3627	3	3627	3	0.00
17/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3590	3	3590	3	0.00
17/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3967	4	3967	4	0.00
17/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	7345	7	7345	7	0.00
17/11/2022	R214 On 04-May-23			Bond Future	11.66	63.3385	11.6637	63.3385	0.00
17/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2652	3	2652	3	0.00
17/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2604	3	2604	3	0.00
17/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2628	3	2628	3	0.00
17/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	4165	4	4165	4	0.00
17/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	4194	4	4194	4	0.00
17/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	4136	4	4136	4	0.00
17/11/2022	R214 On 03-August-23			Bond Future	11.77	64.6097	11.7668	64.6097	0.00
17/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5135	5	5135	5	0.00
17/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5076	5	5076	5	0.00
17/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5106	5	5106	5	0.00
17/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3213	3	3213	3	0.00
17/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3232	3	3232	3	0.00
17/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3194	3	3194	3	0.00
17/11/2022	R214 On 02-November-23			Bond Future	11.87	62.6407	11.8703	62.6407	0.00
17/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3278	4	3278	4	0.00
17/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3232	3	3232	3	0.00
17/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3255	4	3255	4	0.00
17/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5358	5	5358	5	0.00
17/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5388	5	5388	5	0.00
17/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5328	5	5328	5	0.00
17/11/2022	R214 On 01-February-24			Bond Future	12.00	63.8283	12.0015	63.8283	0.00
17/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	4995	5	4995	5	0.00
17/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5022	5	5022	5	0.00
17/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5049	5	5049	5	0.00
17/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4279	4	4279	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
17/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4300	4	4300	4	0.00
17/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4321	4	4321	4	0.00
17/11/2022	R248 On 02-February-23			Bond Future	11.55	81.6549	11.5517	81.6549	247,563.00
17/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	346	0	346	0	3,820.00
17/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1347	2	1347	2	0.00
17/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1441	2	1441	2	3,820.00
17/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1371	2	1371	2	0.00
17/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1213	1	1213	1	0.00
17/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3294	4	3294	4	0.00
17/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1394	2	1394	2	0.00
17/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4575	4	4575	4	0.00
17/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4483	4	4483	4	0.00
17/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2339	2	2339	2	0.00
17/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4957	5	4957	5	0.00
17/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4622	4	4622	4	0.00
17/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4669	4	4669	4	0.00
17/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	8532	8	8532	8	0.00
17/11/2022	R248 On 04-May-23			Bond Future	11.66	78.7807	11.6615	78.7807	10,943.00
17/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3186	3	3186	3	0.00
17/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3216	4	3216	4	0.00
17/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3246	4	3246	4	0.00
17/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	5286	5	5286	5	0.00
17/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	5323	5	5323	5	0.00
17/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5361	5	5361	5	0.00
17/11/2022	R248 On 03-August-23			Bond Future	11.77	80.3244	11.7703	80.3244	0.00
17/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6156	7	6156	7	0.00
17/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6192	7	6192	7	0.00
17/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6227	7	6227	7	0.00
17/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	4141	4	4141	4	0.00
17/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	4165	4	4165	4	0.00
17/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	4189	4	4189	4	0.00
17/11/2022	R248 On 02-November-23			Bond Future	11.87	77.5564	11.8705	77.5564	13,000.00
17/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3922	4	3922	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
17/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3865	4	3865	4	0.00
17/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3893	4	3893	4	0.00
17/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6348	6	6348	6	0.00
17/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6422	6	6422	6	0.00
17/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6385	6	6385	6	0.00
17/11/2022	R248 On 01-February-24			Bond Future	12.00	79.0633	11.9955	79.0633	0.00
17/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6171	7	6171	7	0.00
17/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6104	6	6104	6	0.00
17/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6137	7	6137	7	0.00
17/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	5207	5	5207	5	0.00
17/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	5233	5	5233	5	0.00
17/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	5181	5	5181	5	0.00