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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/11/2022 TO: 14/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	2025 On 02-February-23			Bond Future	166.78	166.8617	166.7823	166.8617	6,088.00
14/11/2022	2025 On 04-May-23			Bond Future	170.16	170.2414	170.1590	170.2414	0.00
14/11/2022	2025 On 03-August-23			Bond Future	171.87	171.9556	171.8716	171.9556	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
14/11/2022	2025 On 02-November-23			Bond Future	175.41	175.4999	175.4141	175.4999	0.00
14/11/2022	2025 On 01-February-24			Bond Future	176.98	177.0701	176.9837	177.0701	0.00
14/11/2022	2029 On 02-February-23			Bond Future	121.97	122.3692	121.9708	122.3692	1,392.00
14/11/2022	2029 On 04-May-23			Bond Future	123.15	123.5538	123.1466	123.5538	0.00
14/11/2022	2029 On 03-August-23			Bond Future	125.65	126.0658	125.6501	126.0658	0.00
14/11/2022	2029 On 02-November-23			Bond Future	126.91	127.3342	126.9100	127.3342	0.00
14/11/2022	2029 On 01-February-24			Bond Future	129.34	129.7716	129.3399	129.7716	0.00
14/11/2022	2030 On 02-February-23			Bond Future	10.31	88.8677	88.8508	88.8677	90,942.00
14/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	120	0	0	0	102.00
14/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	209	0	0	0	388.00
14/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5689	6	6	6	5,000.00
14/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	4128	4	4	4	0.00
14/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4268	4	4	4	0.00
14/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	1096	1	1	1	0.00
14/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	811	1	1	1	388.00
14/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	978	1	1	1	0.00
14/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	755	1	1	1	0.00
14/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	193	0	0	0	0.00
14/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4949	5	5	5	5,000.00
14/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	1061	1	1	1	0.00
14/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	1079	1	1	1	0.00
14/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	769	1	1	1	0.00
14/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	264	0	0	0	0.00
14/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	605	1	1	1	0.00
14/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3616	4	4	4	102.00
14/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5483	5	5	5	0.00
14/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2677	3	3	3	102.00
14/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2471	2	2	2	0.00
14/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	391	0	0	0	0.00
14/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6195	6	6	6	0.00
14/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6014	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	520	1	1	1	388.00
14/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7263	7	7	7	0.00
14/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3154	3	3	3	0.00
14/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3022	3	3	3	0.00
14/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3121	3	3	3	0.00
14/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2528	3	3	3	0.00
14/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2499	3	2	3	0.00
14/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	551	1	1	1	0.00
14/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	289	0	0	0	0.00
14/11/2022	2030 On 04-May-23			Bond Future	10.42	90.6482	90.6302	90.6482	0.00
14/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9243	9	9	9	0.00
14/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5996	6	6	6	0.00
14/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7405	7	7	7	0.00
14/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8998	9	9	9	0.00
14/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2844	3	3	3	0.00
14/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1122	1	1	1	150.00
14/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3117	3	3	3	350.00
14/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	5096	5	5	5	0.00
14/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2562	3	3	3	479.00
14/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2795	3	3	3	0.00
14/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2820	3	3	3	0.00
14/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1227	1	1	1	479.00
14/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1370	1	1	1	388.00
14/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1724	2	2	2	1,080.00
14/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	628	1	1	1	388.00
14/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7031	7	7	7	0.00
14/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	4928	5	5	5	0.00
14/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3607	4	4	4	0.00
14/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4254	4	4	4	0.00
14/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4616	5	5	5	0.00
14/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2347	2	2	2	0.00
14/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2367	2	2	2	0.00
14/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2572	3	3	3	0.00

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14/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1172	1	1	1	150.00
14/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2122	2	2	2	0.00
14/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2328	2	2	2	0.00
14/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	424	0	0	0	479.00
14/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	635	1	1	1	1,080.00
14/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	918	1	1	1	388.00
14/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	399	0	0	0	350.00
14/11/2022	2030 On 03-August-23			Bond Future	10.54	88.4635	88.4450	88.4635	0.00
14/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8924	9	9	9	0.00
14/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5077	5	5	5	0.00
14/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9912	10	10	10	0.00
14/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	5019	5	5	5	0.00
14/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2660	3	3	3	1,012.00
14/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3207	3	3	3	350.00
14/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	5048	5	5	5	0.00
14/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1681	2	2	2	0.00
14/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2754	3	3	3	0.00
14/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1705	2	2	2	0.00
14/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	588	1	1	1	350.00
14/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3273	3	3	3	0.00
14/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	721	1	1	1	1,012.00
14/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1693	2	2	2	0.00
14/11/2022	2030 On 02-November-23			Bond Future	10.66	90.2677	90.2488	90.2677	0.00
14/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3179	3	3	3	0.00
14/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3155	3	3	3	0.00
14/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3132	3	3	3	0.00
14/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2544	3	3	3	0.00
14/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2527	3	3	3	0.00
14/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2510	3	3	3	0.00
14/11/2022	2030 On 01-February-24			Bond Future	10.82	87.9675	87.9486	87.9675	0.00
14/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4457	4	4	4	0.00
14/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4432	4	4	4	0.00
14/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4482	5	4	5	0.00

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14/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2316	2	2	2	0.00
14/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2342	2	2	2	0.00
14/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2329	2	2	2	0.00
14/11/2022	2032 On 02-February-23			Bond Future	10.80	88.2904	88.3251	88.2904	121,439.00
14/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	113	0	0	0	454.00
14/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9434	9	9	9	0.00
14/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5637	6	6	6	0.00
14/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	1043	1	1	1	0.00
14/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	1062	1	1	1	0.00
14/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	703	1	1	1	0.00
14/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	904	0	1	0	0.00
14/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	168	0	0	0	500.00
14/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	447	0	0	0	750.00
14/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	4305	0	4	0	0.00
14/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	5038	5	5	5	0.00
14/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1277	1	1	1	0.00
14/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1658	2	2	2	750.00
14/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	4118	0	4	0	0.00
14/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	781	1	1	1	500.00
14/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	1080	1	1	1	0.00
14/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3189	3	3	3	0.00
14/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3855	4	4	4	0.00
14/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	866	0	1	0	0.00
14/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2345	2	2	2	0.00
14/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2855	3	3	3	454.00
14/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	623	1	1	1	0.00
14/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	809	0	1	0	0.00
14/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5160	5	5	5	0.00
14/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7415	7	7	7	0.00
14/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3546	0	4	0	0.00
14/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4101	4	4	4	454.00
14/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3223	3	3	3	0.00

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14/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3258	3	3	3	0.00
14/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	505	1	1	1	500.00
14/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	136	0	0	0	750.00
14/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8285	8	8	8	0.00
14/11/2022	2032 On 04-May-23			Bond Future	10.92	85.8968	85.9315	85.8968	66,448.00
14/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	3020	3	3	3	0.00
14/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2994	3	3	3	0.00
14/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2391	2	2	2	400.00
14/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11896	12	12	12	0.00
14/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	3046	3	3	3	0.00
14/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4432	4	4	4	400.00
14/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3174	3	3	3	0.00
14/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	391	0	0	0	400.00
14/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	3896	4	4	4	0.00
14/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3223	3	3	3	0.00
14/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3199	3	3	3	0.00
14/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2183	2	2	2	0.00
14/11/2022	2032 On 03-August-23			Bond Future	11.03	87.6240	87.6592	87.6240	2,600.00
14/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5618	6	6	6	0.00
14/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5651	6	6	6	0.00
14/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5682	6	6	6	0.00
14/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	6105	6	6	6	5,000.00
14/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	1970	2	2	2	0.00
14/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2150	2	2	2	0.00
14/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2165	2	2	2	0.00
14/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2179	2	2	2	0.00
14/11/2022	2032 On 02-November-23			Bond Future	11.15	85.2509	85.2867	85.2509	0.00
14/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3646	4	4	4	0.00
14/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3620	4	4	4	0.00
14/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3673	4	4	4	0.00
14/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3243	3	3	3	0.00
14/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3286	3	3	3	0.00
14/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3265	3	3	3	0.00

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14/11/2022	2032 On 01-February-24			Bond Future	11.30	86.8589	86.8958	86.8589	0.00
14/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5333	5	5	5	0.00
14/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5304	5	5	5	0.00
14/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5275	5	5	5	0.00
14/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	2864	3	3	3	0.00
14/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	2848	3	3	3	0.00
14/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	2832	3	3	3	0.00
14/11/2022	2033 On 02-February-23			Bond Future	114.53	115.4632	114.5307	115.4632	7,279.00
14/11/2022	2033 On 04-May-23			Bond Future	115.47	116.4180	115.4658	116.4180	0.00
14/11/2022	2033 On 03-August-23			Bond Future	117.81	118.7849	117.8131	118.7849	0.00
14/11/2022	2033 On 02-November-23			Bond Future	118.82	119.8121	118.8204	119.8121	0.00
14/11/2022	2033 On 01-February-24			Bond Future	121.10	122.1056	121.0954	122.1056	19.00
14/11/2022	2037 On 02-February-23			Bond Future	11.36	80.4937	80.3496	80.4937	130,349.00
14/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1553	2	2	2	0.00
14/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1675	2	2	2	636.00
14/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1506	2	2	2	0.00
14/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1529	2	2	2	0.00
14/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4611	5	5	5	0.00
14/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3454	3	3	3	0.00
14/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3491	3	3	3	0.00
14/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3235	3	3	3	0.00
14/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1139	1	1	1	636.00
14/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3417	3	3	3	0.00
14/11/2022	2037 On 04-May-23			Bond Future	11.47	82.1069	81.9592	82.1069	0.00
14/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4642	5	5	5	400.00
14/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	12278	12	12	12	0.00
14/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	3196	3	3	3	0.00
14/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2433	3	2	3	400.00
14/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	3167	3	3	3	0.00
14/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	3139	3	3	3	0.00
14/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4151	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	645	1	1	1	400.00
14/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4121	4	4	4	0.00
14/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5061	5	5	5	0.00
14/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4090	4	4	4	0.00
14/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	2894	3	3	3	0.00
14/11/2022	2037 On 03-August-23			Bond Future	11.59	79.5001	79.3493	79.5001	0.00
14/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	6004	6	6	6	0.00
14/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5969	6	6	6	0.00
14/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5935	6	6	6	0.00
14/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3013	3	3	3	0.00
14/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	2993	3	3	3	0.00
14/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	2974	3	3	3	0.00
14/11/2022	2037 On 02-November-23			Bond Future	11.70	81.1216	80.9677	81.1216	0.00
14/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3842	4	4	4	0.00
14/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3814	4	4	4	0.00
14/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3870	4	4	4	0.00
14/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	4673	5	5	5	0.00
14/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	4644	5	5	5	0.00
14/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	4616	5	5	5	0.00
14/11/2022	2037 On 01-February-24			Bond Future	11.84	78.3975	78.2410	78.3975	0.00
14/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6131	6	6	6	0.00
14/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6099	6	6	6	0.00
14/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6163	6	6	6	0.00
14/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	3566	4	4	4	0.00
14/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	3606	4	4	4	0.00
14/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	3586	4	4	4	0.00
14/11/2022	2038 On 02-February-23			Bond Future	127.56	128.0353	127.5617	128.0353	4,059.00
14/11/2022	2038 On 04-May-23			Bond Future	130.14	130.6289	130.1448	130.6289	1,583.00
14/11/2022	2038 On 03-August-23			Bond Future	130.83	131.3195	130.8256	131.3195	0.00
14/11/2022	2038 On 02-November-23			Bond Future	133.52	134.0264	133.5221	134.0264	0.00
14/11/2022	2038 On 01-February-24			Bond Future	134.06	134.5778	134.0649	134.5778	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
14/11/2022	2040 On 02-February-23			Bond Future	11.45	82.2390	81.9847	82.2390	119,926.00
14/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	269	0	0	0	0.00
14/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	288	0	0	0	388.00
14/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	5015	5	5	5	0.00
14/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1588	2	2	2	0.00
14/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1613	2	2	2	0.00
14/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	1199	1	1	1	0.00
14/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5766	6	6	6	0.00
14/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5902	6	6	6	0.00
14/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1638	2	2	2	0.00
14/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1821	2	2	2	621.00
14/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1263	1	1	1	388.00
14/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4486	4	4	4	0.00
14/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3516	3	4	3	0.00
14/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1241	1	1	1	621.00
14/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	3793	4	4	4	0.00
14/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	963	1	1	1	388.00
14/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1001	1	1	1	0.00
14/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	3834	4	4	4	0.00
14/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	3875	4	4	4	0.00
14/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	8807	9	9	9	0.00
14/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4625	4	5	4	0.00
14/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9010	9	9	9	0.00
14/11/2022	2040 On 04-May-23			Bond Future	11.56	83.8872	83.6271	83.8872	300.00
14/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11520	12	12	12	0.00
14/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3515	4	4	4	0.00
14/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3703	4	4	4	486.00
14/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1741	2	2	2	486.00
14/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	2155	2	2	2	388.00
14/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	901	1	1	1	388.00
14/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3484	4	3	4	0.00
14/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8665	9	9	9	0.00
14/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3546	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4375	4	4	4	0.00
14/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7204	7	7	7	0.00
14/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1585	2	2	2	388.00
14/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	956	1	1	1	486.00
14/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4440	4	4	4	0.00
14/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10367	10	10	10	0.00
14/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6321	6	6	6	0.00
14/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4216	4	4	4	0.00
14/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4408	4	4	4	0.00
14/11/2022	2040 On 03-August-23			Bond Future	11.68	81.0658	80.8003	81.0658	0.00
14/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6482	7	6	7	0.00
14/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6445	7	6	7	0.00
14/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6519	7	7	7	0.00
14/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3233	3	3	3	0.00
14/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3274	3	3	3	0.00
14/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3254	3	3	3	0.00
14/11/2022	2040 On 02-November-23			Bond Future	11.78	82.7192	82.4484	82.7192	0.00
14/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4218	4	4	4	0.00
14/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4188	4	4	4	0.00
14/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4159	4	4	4	0.00
14/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5404	5	5	5	0.00
14/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5340	5	5	5	0.00
14/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5372	5	5	5	0.00
14/11/2022	2040 On 01-February-24			Bond Future	11.92	79.7747	79.4991	79.7747	0.00
14/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6589	7	7	7	0.00
14/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6555	7	7	7	0.00
14/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6521	7	7	7	0.00
14/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4148	4	4	4	0.00
14/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4126	4	4	4	0.00
14/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4104	4	4	4	0.00
14/11/2022	2044 On 02-February-23			Bond Future	11.42	79.3857	79.0905	79.3857	94,637.00
14/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1870	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1983	2	2	2	0.00
14/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	381	0	0	0	2,840.00
14/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1455	2	1	2	2,840.00
14/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1815	2	2	2	0.00
14/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4536	5	5	5	0.00
14/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4967	5	5	5	0.00
14/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1842	2	2	2	0.00
14/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3601	3	4	3	0.00
14/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3405	3	3	3	0.00
14/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1306	1	1	1	4,000.00
14/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1481	1	1	1	0.00
14/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3641	4	4	4	0.00
14/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4238	4	4	4	0.00
14/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8237	8	8	8	0.00
14/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3561	3	4	3	0.00
14/11/2022	2044 On 04-May-23			Bond Future	11.52	80.9768	80.6749	80.9768	0.00
14/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5804	6	6	6	0.00
14/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4861	5	5	5	0.00
14/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3755	4	4	4	0.00
14/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6797	7	7	7	0.00
14/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3723	4	4	4	0.00
14/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3690	4	4	4	0.00
14/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4378	4	4	4	0.00
14/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4345	4	4	4	0.00
14/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3386	3	3	3	4,115.00
14/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2317	2	2	2	1,500.00
14/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4313	4	4	4	0.00
14/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2801	3	3	3	4,115.00
14/11/2022	2044 On 03-August-23			Bond Future	11.62	78.2221	77.9140	78.2221	0.00
14/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6716	7	7	7	0.00
14/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6678	7	7	7	0.00
14/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6641	7	7	7	0.00
14/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3406	3	3	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
14/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3428	3	3	3	0.00
14/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3385	3	3	3	0.00
14/11/2022	2044 On 02-November-23			Bond Future	11.72	79.8176	79.5032	79.8176	0.00
14/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4591	5	5	5	0.00
14/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4560	5	5	5	0.00
14/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4622	5	5	5	0.00
14/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5573	5	6	5	0.00
14/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5638	6	6	6	0.00
14/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5606	5	6	5	0.00
14/11/2022	2044 On 01-February-24			Bond Future	11.85	76.9434	76.6235	76.9434	0.00
14/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6996	7	7	7	0.00
14/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6961	7	7	7	0.00
14/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7031	7	7	7	0.00
14/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4401	4	4	4	0.00
14/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4446	4	4	4	0.00
14/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4423	4	4	4	0.00
14/11/2022	2046 On 02-February-23			Bond Future	114.19	114.7490	114.1948	114.7490	12,116.00
14/11/2022	2046 On 04-May-23			Bond Future	114.47	115.0407	114.4745	115.0407	4,935.00
14/11/2022	2046 On 03-August-23			Bond Future	116.80	117.3796	116.8018	117.3796	0.00
14/11/2022	2046 On 02-November-23			Bond Future	117.12	117.7091	117.1196	117.7091	0.00
14/11/2022	2046 On 01-February-24			Bond Future	119.36	119.9609	119.3606	119.9609	0.00
14/11/2022	2050 On 02-February-23			Bond Future	113.67	115.1098	113.6689	115.1098	9,301.00
14/11/2022	2050 On 04-May-23			Bond Future	115.97	117.4413	115.9701	117.4413	3,359.00
14/11/2022	2050 On 03-August-23			Bond Future	116.14	117.6426	116.1417	117.6426	0.00
14/11/2022	2050 On 02-November-23			Bond Future	118.54	120.0674	118.5355	120.0674	0.00
14/11/2022	2050 On 01-February-24			Bond Future	118.56	120.1234	118.5631	120.1234	0.00
14/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	8657 On 21-December-26			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
14/11/2022	AL37 On 02-February-23			Index Future	856.37	855.0470	856.3710	855.0470	0.00
14/11/2022	AL37 On 04-May-23			Index Future	873.48	872.1540	873.4840	872.1540	0.00
14/11/2022	AL37 On 03-August-23			Index Future	891.04	889.6830	891.0350	889.6830	0.00
14/11/2022	AL37 On 02-November-23			Index Future	909.20	907.8230	909.2020	907.8230	0.00
14/11/2022	AL37 On 01-February-24			Index Future	926.44	925.0230	926.4380	925.0230	0.00
14/11/2022	AL7T On 02-February-23			Index Future	988.26	988.0300	988.2550	988.0300	0.00
14/11/2022	AL7T On 04-May-23			Index Future	1008.00	1007.7980	1008.0030	1007.7980	0.00
14/11/2022	AL7T On 03-August-23			Index Future	1028.26	1028.0520	1028.2580	1028.0520	0.00
14/11/2022	AL7T On 02-November-23			Index Future	1049.22	1049.0140	1049.2220	1049.0140	0.00
14/11/2022	AL7T On 01-February-24			Index Future	1069.11	1068.8900	1069.1130	1068.8900	0.00
14/11/2022	ALBI On 02-February-23			Index Future	867.81	868.5220	867.8110	868.5220	109.00
14/11/2022	ALBI On 04-May-23			Index Future	885.15	885.8990	885.1530	885.8990	0.00
14/11/2022	ALBI On 03-August-23			Index Future	902.94	903.7040	902.9390	903.7040	0.00
14/11/2022	ALBI On 02-November-23			Index Future	921.35	922.1300	921.3480	922.1300	0.00
14/11/2022	ALBI On 01-February-24			Index Future	938.82	939.6010	938.8150	939.6010	0.00
14/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C040 On 31-January-40			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
14/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	CS26 On 02-April-26			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
14/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	ES33 On 02-February-23			Bond Future	12.20	75.5307	75.4422	75.5307	350.00
14/11/2022	ES33 On 04-May-23			Bond Future	12.35	73.2657	73.1748	73.2657	0.00
14/11/2022	ES33 On 03-August-23			Bond Future	12.51	74.7557	74.6628	74.7557	0.00
14/11/2022	ES33 On 02-November-23			Bond Future	12.67	72.5017	72.4070	72.5017	0.00
14/11/2022	ES33 On 01-February-24			Bond Future	12.88	73.8847	73.7884	73.8847	0.00
14/11/2022	ES42 On 02-February-23			Bond Future	12.42	74.2372	73.9880	74.2372	4,195.00
14/11/2022	ES42 On 04-May-23			Bond Future	12.56	71.4776	71.2227	71.4776	0.00
14/11/2022	ES42 On 03-August-23			Bond Future	12.69	72.9316	72.6714	72.9316	0.00
14/11/2022	ES42 On 02-November-23			Bond Future	12.84	70.1725	69.9069	70.1725	0.00
14/11/2022	ES42 On 01-February-24			Bond Future	13.00	71.5086	71.2382	71.5086	0.00
14/11/2022	GOVI On 02-February-23			GOVI	855.56	856.2340	855.5640	856.2340	836.00
14/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	47240	5	5	5	0.00
14/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	47340	5	5	5	0.00
14/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	47440	5	5	5	0.00
14/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 04-May-23			GOVI	872.66	873.3650	872.6610	873.3650	0.00
14/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	197810	20	20	20	0.00
14/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	198010	21	20	21	0.00
14/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	197910	20	20	20	0.00
14/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 03-August-23			GOVI	890.20	890.9180	890.1960	890.9180	0.00
14/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	529660	54	53	54	0.00
14/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	529760	54	53	54	0.00
14/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	529860	54	53	54	0.00
14/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-November-23			GOVI	908.35	909.0830	908.3450	909.0830	0.00
14/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	225450	23	23	23	0.00
14/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	225350	23	23	23	0.00
14/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	225250	23	23	23	0.00
14/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 01-February-24			GOVI	925.57	926.3080	925.5660	926.3080	0.00
14/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	455860	46	46	46	0.00
14/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	455760	46	46	46	0.00
14/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	455660	46	46	46	0.00
14/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2022	IGOV On 02-February-23			Index Future	323.24	324.6480	323.2440	324.6480	662.00
14/11/2022	IGOV On 04-May-23			Index Future	329.78	331.2220	329.7820	331.2220	16.00
14/11/2022	IGOV On 03-August-23			Index Future	336.49	337.9550	336.4850	337.9550	0.00
14/11/2022	IGOV On 02-November-23			Index Future	343.42	344.9210	343.4200	344.9210	0.00
14/11/2022	IGOV On 01-February-24			Index Future	350.00	351.5300	350.0040	351.5300	0.00
14/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
14/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.62	93.4150	93.3850	93.4150	0.00
14/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.11	92.8750	92.8950	92.8750	68.00
14/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.13	92.8400	92.8700	92.8400	0.00
14/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.44	92.5500	92.5600	92.5500	0.00
14/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5150	92.5250	92.5150	0.00
14/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.58	92.4100	92.4200	92.4100	0.00
14/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.66	92.3200	92.3400	92.3200	0.00
14/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.73	92.2550	92.2750	92.2550	75.00
14/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.80	92.1800	92.2050	92.1800	272.00
14/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
14/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.79	92.1900	92.2100	92.1900	0.00
14/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1650	92.1650	92.1650	0.00
14/11/2022	R035 On 02-February-23			Bond Future	11.21	88.7567	88.6452	88.7567	161,194.00
14/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	5206	5	5	5	0.00
14/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10756	11	11	11	0.00
14/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1900	2	2	2	976.00
14/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1927	2	2	2	0.00
14/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1430	2	1	2	0.00
14/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	519	1	1	1	976.00
14/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	986	1	1	1	388.00
14/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1452	2	1	2	0.00
14/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	177	0	0	0	582.00
14/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	195	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	214	0	0	0	388.00
14/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	5039	5	5	5	0.00
14/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1475	2	1	2	0.00
14/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	1022	1	1	1	0.00
14/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	916	1	1	1	0.00
14/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4592	5	5	5	0.00
14/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4416	4	4	4	0.00
14/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4329	4	4	4	582.00
14/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6071	6	6	6	0.00
14/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3449	3	3	3	0.00
14/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	172	0	0	0	976.00
14/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8422	8	8	8	0.00
14/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	8916	9	9	9	0.00
14/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3486	3	3	3	0.00
14/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3523	3	4	3	0.00
14/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2831	3	3	3	582.00
14/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2862	3	3	3	0.00
14/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	925	1	1	1	388.00
14/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8668	9	9	9	0.00
14/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	974	1	1	1	0.00
14/11/2022	R035 On 04-May-23			Bond Future	11.33	86.0291	85.9146	86.0291	0.00
14/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3285	3	3	3	0.00
14/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	734	1	1	1	388.00
14/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1451	2	1	2	491.00
14/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7638	8	8	8	0.00
14/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	3142	3	3	3	491.00
14/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3228	3	3	3	0.00
14/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3256	3	3	3	0.00
14/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1774	2	2	2	388.00
14/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10548	11	11	11	0.00
14/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	859	1	1	1	491.00
14/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6053	6	6	6	0.00
14/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1511	2	2	2	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
14/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	3887	4	4	4	0.00
14/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	6838	7	7	7	0.00
14/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9763	10	10	10	0.00
14/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4033	4	4	4	0.00
14/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	3945	4	4	4	0.00
14/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	3916	4	4	4	0.00
14/11/2022	R035 On 03-August-23			Bond Future	11.44	87.7587	87.6419	87.7587	0.00
14/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5888	6	6	6	0.00
14/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5922	6	6	6	0.00
14/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5957	6	6	6	0.00
14/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	2910	3	3	3	0.00
14/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	2928	3	3	3	0.00
14/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	2947	3	3	3	0.00
14/11/2022	R035 On 02-November-23			Bond Future	11.56	85.0435	84.9242	85.0435	0.00
14/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3755	4	4	4	0.00
14/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3700	4	4	4	0.00
14/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3728	4	4	4	0.00
14/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	4501	4	5	4	0.00
14/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	4529	4	5	4	0.00
14/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4473	4	4	4	0.00
14/11/2022	R035 On 01-February-24			Bond Future	11.71	86.6482	86.5269	86.6482	0.00
14/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5966	6	6	6	0.00
14/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6030	6	6	6	0.00
14/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5998	6	6	6	0.00
14/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3507	3	4	3	0.00
14/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3526	3	4	3	0.00
14/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3487	3	3	3	0.00
14/11/2022	R186 On 02-February-23			Bond Future	8.75	106.8350	106.9998	106.8350	78,122.00
14/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	640	1	1	1	0.00
14/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	619	1	1	1	0.00
14/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	629	1	1	1	0.00
14/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2046	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2069	2	2	2	0.00
14/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2022	2	2	2	0.00
14/11/2022	R186 On 04-May-23			Bond Future	8.81	108.9740	109.1411	108.9740	12,188.00
14/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1594	2	2	2	0.00
14/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1611	2	2	2	0.00
14/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1628	2	2	2	0.00
14/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1537	2	2	2	0.00
14/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1522	2	2	2	0.00
14/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1551	2	2	2	0.00
14/11/2022	R186 On 03-August-23			Bond Future	8.86	105.8594	106.0298	105.8594	0.00
14/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3500	3	4	3	0.00
14/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3543	3	4	3	0.00
14/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3521	3	4	3	0.00
14/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	984	1	1	1	0.00
14/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	991	1	1	1	0.00
14/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	976	1	1	1	0.00
14/11/2022	R186 On 02-November-23			Bond Future	8.92	108.0183	108.1922	108.0183	0.00
14/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4747	5	5	5	0.00
14/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2651	3	3	3	0.00
14/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2669	3	3	3	0.00
14/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2246	2	2	2	1,715.00
14/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2688	3	3	3	0.00
14/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1377	1	1	1	0.00
14/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1386	1	1	1	0.00
14/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1395	1	1	1	0.00
14/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	726	1	1	1	1,715.00
14/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1614	2	2	2	0.00
14/11/2022	R186 On 01-February-24			Bond Future	9.05	104.7548	104.9323	104.7548	0.00
14/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2704	3	3	3	0.00
14/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2671	3	3	3	0.00
14/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2687	3	3	3	0.00
14/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1510	2	2	2	0.00
14/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1526	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1518	2	2	2	0.00
14/11/2022	R197 On 02-February-23			Bond Future	329.89	330.1765	329.8928	330.1765	977.00
14/11/2022	R197 On 04-May-23			Bond Future	336.57	336.8633	336.5712	336.8633	0.00
14/11/2022	R197 On 03-August-23			Bond Future	334.33	334.6250	334.3272	334.6250	0.00
14/11/2022	R197 On 02-November-23			Bond Future	341.22	341.5225	341.2185	341.5225	0.00
14/11/2022	R202 On 02-February-23			Bond Future	250.25	250.0290	250.2502	250.0290	5,970.00
14/11/2022	R202 On 04-May-23			Bond Future	255.32	255.0925	255.3161	255.0925	0.00
14/11/2022	R202 On 03-August-23			Bond Future	255.68	255.4520	255.6801	255.4520	0.00
14/11/2022	R202 On 02-November-23			Bond Future	260.95	260.7174	260.9501	260.7174	0.00
14/11/2022	R202 On 01-February-24			Bond Future	260.99	260.7533	260.9924	260.7533	0.00
14/11/2022	R209 On 02-February-23			Bond Future	11.21	68.6287	68.5300	68.6287	24,708.00
14/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	1149	1	1	1	0.00
14/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	1112	1	1	1	0.00
14/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	1131	1	1	1	0.00
14/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3278	3	3	3	0.00
14/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3348	3	3	3	0.00
14/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3313	3	3	3	0.00
14/11/2022	R209 On 04-May-23			Bond Future	11.31	66.8502	66.7490	66.8502	2,510.00
14/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2651	3	3	3	0.00
14/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2391	2	2	2	0.00
14/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6882	7	7	7	0.00
14/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2627	3	3	3	0.00
14/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	795	1	1	1	1,000.00
14/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2603	3	3	3	0.00
14/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3715	4	4	4	0.00
14/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	7856	8	8	8	0.00
14/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3688	4	4	4	0.00
14/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1255	1	1	1	8,500.00
14/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	3969	4	4	4	6,250.00
14/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3661	4	4	4	0.00
14/11/2022	R209 On 03-August-23			Bond Future	11.41	68.1944	68.0910	68.1944	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
14/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5172	5	5	5	0.00
14/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5112	5	5	5	0.00
14/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5142	5	5	5	0.00
14/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2577	3	3	3	0.00
14/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2611	3	3	3	0.00
14/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2594	3	3	3	0.00
14/11/2022	R209 On 02-November-23			Bond Future	11.51	66.4335	66.3281	66.4335	0.00
14/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3239	3	3	3	0.00
14/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3191	3	3	3	0.00
14/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3215	3	3	3	0.00
14/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4073	4	4	4	0.00
14/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4099	4	4	4	0.00
14/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4047	4	4	4	0.00
14/11/2022	R209 On 01-February-24			Bond Future	11.64	67.6868	67.5796	67.6868	0.00
14/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5302	5	5	5	0.00
14/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5330	5	5	5	0.00
14/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5359	5	5	5	0.00
14/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3036	3	3	3	0.00
14/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3054	3	3	3	0.00
14/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3071	3	3	3	0.00
14/11/2022	R210 On 02-February-23			Bond Future	229.38	229.9551	229.3767	229.9551	372.00
14/11/2022	R210 On 04-May-23			Bond Future	230.94	231.5311	230.9394	231.5311	0.00
14/11/2022	R210 On 03-August-23			Bond Future	235.63	236.2385	235.6345	236.2385	0.00
14/11/2022	R210 On 02-November-23			Bond Future	237.32	237.9396	237.3235	237.9396	0.00
14/11/2022	R210 On 01-February-24			Bond Future	241.87	242.4931	241.8662	242.4931	0.00
14/11/2022	R213 On 02-February-23			Bond Future	10.68	83.4875	83.5189	83.4875	32,695.00
14/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	106	0	0	0	476.00
14/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	870	1	1	1	0.00
14/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1248	1	1	1	912.00
14/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	885	1	1	1	0.00
14/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	601	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	901	1	1	1	0.00
14/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	1101	1	1	1	0.00
14/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6873	7	7	7	0.00
14/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	228	0	0	0	912.00
14/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3057	3	3	3	0.00
14/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2653	3	3	3	476.00
14/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2423	2	2	2	0.00
14/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3024	3	3	3	0.00
14/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3089	3	3	3	0.00
14/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7551	8	8	8	0.00
14/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3784	4	4	4	476.00
14/11/2022	R213 On 04-May-23			Bond Future	10.79	81.6058	81.6372	81.6058	0.00
14/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2607	3	3	3	0.00
14/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2585	3	3	3	0.00
14/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2629	3	3	3	0.00
14/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2817	3	3	3	0.00
14/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2863	3	3	3	0.00
14/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2840	3	3	3	0.00
14/11/2022	R213 On 03-August-23			Bond Future	10.91	83.2465	83.2783	83.2465	0.00
14/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	5027	5	5	5	0.00
14/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4998	5	5	5	0.00
14/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	5056	5	5	5	0.00
14/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	1964	2	2	2	0.00
14/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	1977	2	2	2	0.00
14/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	1951	2	2	2	0.00
14/11/2022	R213 On 02-November-23			Bond Future	11.03	81.3909	81.4234	81.3909	0.00
14/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3191	3	3	3	0.00
14/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3168	3	3	3	0.00
14/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3215	3	3	3	0.00
14/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	2785	3	3	3	0.00
14/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	2822	3	3	3	0.00
14/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	2803	3	3	3	0.00
14/11/2022	R213 On 01-February-24			Bond Future	11.19	82.9278	82.9611	82.9278	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
14/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4713	5	5	5	0.00
14/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4687	5	5	5	0.00
14/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4661	5	5	5	0.00
14/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2591	3	3	3	0.00
14/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2577	3	3	3	0.00
14/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2563	3	3	3	0.00
14/11/2022	R214 On 02-February-23			Bond Future	11.32	66.3373	66.0940	66.3373	71,030.00
14/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	376	0	0	0	3,550.00
14/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1606	2	2	2	0.00
14/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1400	2	1	2	3,550.00
14/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3732	4	4	4	0.00
14/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1559	2	2	2	0.00
14/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1582	2	2	2	0.00
14/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1630	2	2	2	0.00
14/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2913	3	3	3	0.00
14/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	2945	3	3	3	0.00
14/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1252	1	1	1	0.00
14/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3177	3	3	3	0.00
14/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2881	3	3	3	0.00
14/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2850	3	3	3	0.00
14/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6269	6	6	6	0.00
14/11/2022	R214 On 04-May-23			Bond Future	11.42	64.3663	64.1176	64.3663	0.00
14/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3192	3	3	3	0.00
14/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3137	3	3	3	0.00
14/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3164	3	3	3	0.00
14/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3406	3	3	3	0.00
14/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3432	3	3	3	0.00
14/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3380	3	3	3	0.00
14/11/2022	R214 On 03-August-23			Bond Future	11.51	65.6604	65.4066	65.6604	0.00
14/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5825	6	6	6	0.00
14/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5794	6	6	6	0.00
14/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5762	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2594	3	3	3	0.00
14/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2577	3	3	3	0.00
14/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2561	2	3	2	0.00
14/11/2022	R214 On 02-November-23			Bond Future	11.61	63.7000	63.4410	63.7000	0.00
14/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3746	4	4	4	0.00
14/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3695	4	4	4	0.00
14/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3721	4	4	4	0.00
14/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4486	4	4	4	0.00
14/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4513	4	5	4	0.00
14/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4459	4	4	4	0.00
14/11/2022	R214 On 01-February-24			Bond Future	11.73	64.9020	64.6384	64.9020	0.00
14/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5570	6	6	6	0.00
14/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5599	6	6	6	0.00
14/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5628	6	6	6	0.00
14/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3500	3	4	3	0.00
14/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3519	3	4	3	0.00
14/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3538	3	4	3	0.00
14/11/2022	R248 On 02-February-23			Bond Future	11.31	82.9073	82.6360	82.9073	250,478.00
14/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	581	1	1	1	3,820.00
14/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1948	2	2	2	0.00
14/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1978	2	2	2	0.00
14/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	2068	2	2	2	3,820.00
14/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1776	2	2	2	0.00
14/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	4285	5	4	5	0.00
14/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	2008	2	2	2	0.00
14/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3608	4	4	4	0.00
14/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3529	3	4	3	0.00
14/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1749	2	2	2	0.00
14/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	3938	4	4	4	0.00
14/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3648	4	4	4	0.00
14/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3689	4	4	4	0.00
14/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7187	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R248 On 04-May-23			Bond Future	11.41	80.1068	79.8295	80.1068	10,943.00
14/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3850	4	4	4	0.00
14/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3884	4	4	4	0.00
14/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3918	4	4	4	0.00
14/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4297	4	4	4	0.00
14/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4331	4	4	4	0.00
14/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4364	4	4	4	0.00
14/11/2022	R248 On 03-August-23			Bond Future	11.51	81.6799	81.3969	81.6799	0.00
14/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	7007	7	7	7	0.00
14/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	7046	7	7	7	0.00
14/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	7085	7	7	7	0.00
14/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3302	3	3	3	0.00
14/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3323	3	3	3	0.00
14/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3344	3	3	3	0.00
14/11/2022	R248 On 02-November-23			Bond Future	11.60	78.9235	78.6347	78.9235	13,000.00
14/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4529	5	5	5	0.00
14/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4464	5	4	5	0.00
14/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4497	5	4	5	0.00
14/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5239	5	5	5	0.00
14/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5306	5	5	5	0.00
14/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5273	5	5	5	0.00
14/11/2022	R248 On 01-February-24			Bond Future	11.72	80.4493	80.1553	80.4493	0.00
14/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6941	7	7	7	0.00
14/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6868	7	7	7	0.00
14/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6904	7	7	7	0.00
14/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4233	4	4	4	0.00
14/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4256	4	4	4	0.00
14/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4210	4	4	4	0.00