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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/11/2022 TO: 22/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	2025 On 02-February-23			Bond Future	165.51	165.4460	165.5066	165.4460	6,088.00
22/11/2022	2025 On 04-May-23			Bond Future	168.70	168.6921	168.6972	168.6921	0.00
22/11/2022	2025 On 03-August-23			Bond Future	170.34	170.3697	170.3411	170.3697	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
22/11/2022	2025 On 02-November-23			Bond Future	173.89	173.9128	173.8859	173.9128	0.00
22/11/2022	2025 On 01-February-24			Bond Future	175.47	175.4761	175.4704	175.4761	0.00
22/11/2022	2029 On 02-February-23			Bond Future	118.31	118.5861	118.3059	118.5861	1,392.00
22/11/2022	2029 On 04-May-23			Bond Future	119.29	119.6207	119.2947	119.6207	0.00
22/11/2022	2029 On 03-August-23			Bond Future	121.69	122.0469	121.6905	122.0469	0.00
22/11/2022	2029 On 02-November-23			Bond Future	122.90	123.2585	122.8961	123.2585	0.00
22/11/2022	2029 On 01-February-24			Bond Future	125.28	125.6291	125.2753	125.6291	0.00
22/11/2022	2030 On 02-February-23			Bond Future	10.40	88.0358	88.4390	88.0358	91,515.00
22/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	49	0	0	0	102.00
22/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	100	0	0	0	388.00
22/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5332	5	5	5	5,000.00
22/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3807	4	4	4	0.00
22/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3943	4	4	4	0.00
22/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	885	1	1	1	0.00
22/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	621	1	1	1	388.00
22/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	775	1	1	1	0.00
22/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	571	0	1	0	0.00
22/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	90	0	0	0	0.00
22/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4608	4	5	4	5,000.00
22/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	852	1	1	1	0.00
22/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	868	1	1	1	0.00
22/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	583	0	1	0	0.00
22/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	134	0	0	0	0.00
22/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	430	0	0	0	0.00
22/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3853	4	4	4	102.00
22/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5765	6	6	6	0.00
22/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2886	3	3	3	102.00
22/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2671	3	3	3	0.00
22/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	461	1	0	1	0.00
22/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6504	7	7	7	0.00
22/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6317	7	6	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
22/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	607	1	1	1	388.00
22/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7604	8	8	8	0.00
22/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3381	4	3	4	0.00
22/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3244	4	3	4	0.00
22/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3347	4	3	4	0.00
22/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2731	3	3	3	0.00
22/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2701	3	3	3	0.00
22/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	643	1	1	1	0.00
22/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	343	0	0	0	0.00
22/11/2022	2030 On 04-May-23			Bond Future	10.54	89.7433	90.1234	89.7433	0.00
22/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8786	8	9	8	0.00
22/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5615	5	6	5	0.00
22/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6990	7	7	7	0.00
22/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8553	8	9	8	0.00
22/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2581	2	3	2	0.00
22/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	941	1	1	1	150.00
22/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2842	3	3	3	350.00
22/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4745	4	5	4	0.00
22/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2312	2	2	2	479.00
22/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2534	2	3	2	0.00
22/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2557	2	3	2	0.00
22/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1048	1	1	1	479.00
22/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1189	1	1	1	388.00
22/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1512	1	2	1	1,080.00
22/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	502	0	1	0	388.00
22/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7412	8	7	8	0.00
22/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5254	6	5	6	0.00
22/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3901	4	4	4	0.00
22/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4580	5	5	5	0.00
22/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4944	5	5	5	0.00
22/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2592	3	3	3	0.00
22/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2612	3	3	3	0.00
22/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2829	3	3	3	0.00

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22/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1327	1	1	1	150.00
22/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2354	3	2	3	0.00
22/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2571	3	3	3	0.00
22/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	486	1	0	1	479.00
22/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	726	1	1	1	1,080.00
22/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1045	1	1	1	388.00
22/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	448	0	0	0	350.00
22/11/2022	2030 On 03-August-23			Bond Future	10.67	87.5362	87.9061	87.5362	0.00
22/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8519	8	9	8	0.00
22/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4814	5	5	5	0.00
22/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9438	9	9	9	0.00
22/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4759	5	5	5	0.00
22/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2476	2	2	2	1,012.00
22/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3012	3	3	3	350.00
22/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4786	5	5	5	0.00
22/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1958	2	2	2	0.00
22/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3098	3	3	3	0.00
22/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1983	2	2	2	0.00
22/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	653	1	1	1	350.00
22/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3628	4	4	4	0.00
22/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	854	1	1	1	1,012.00
22/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1970	2	2	2	0.00
22/11/2022	2030 On 02-November-23			Bond Future	10.79	89.3391	89.7183	89.3391	0.00
22/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3012	3	3	3	0.00
22/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2966	3	3	3	0.00
22/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2989	3	3	3	0.00
22/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2892	3	3	3	0.00
22/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2910	3	3	3	0.00
22/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2873	3	3	3	0.00
22/11/2022	2030 On 01-February-24			Bond Future	10.95	87.0299	87.4284	87.0299	0.00
22/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4273	4	4	4	0.00
22/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4249	4	4	4	0.00
22/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4298	4	4	4	0.00

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22/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2652	3	3	3	0.00
22/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2680	3	3	3	0.00
22/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2666	3	3	3	0.00
22/11/2022	2032 On 02-February-23			Bond Future	10.95	87.3562	87.5735	87.3562	113,341.00
22/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	45	0	0	0	454.00
22/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8725	9	9	9	0.00
22/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5023	5	5	5	0.00
22/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	770	1	1	1	0.00
22/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	786	1	1	1	0.00
22/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	478	0	0	0	0.00
22/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	652	1	1	1	8,000.00
22/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	74	0	0	0	500.00
22/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	262	0	0	0	750.00
22/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3754	4	4	4	0.00
22/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4451	4	4	4	0.00
22/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	973	1	1	1	0.00
22/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1313	1	1	1	750.00
22/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3578	3	4	3	0.00
22/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	802	1	1	1	0.00
22/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	548	1	1	1	500.00
22/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4372	5	4	5	0.00
22/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3662	4	4	4	0.00
22/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	1077	1	1	1	8,000.00
22/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2751	3	3	3	0.00
22/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	3302	3	3	3	454.00
22/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	787	1	1	1	0.00
22/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	1010	1	1	1	8,000.00
22/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5727	6	6	6	0.00
22/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	8073	8	8	8	0.00
22/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	4046	4	4	4	0.00
22/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4628	5	5	5	454.00
22/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3699	4	4	4	0.00

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22/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3737	4	4	4	0.00
22/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	643	1	1	1	500.00
22/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	178	0	0	0	750.00
22/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8968	9	9	9	0.00
22/11/2022	2032 On 04-May-23			Bond Future	11.09	84.8894	85.0814	84.8894	66,448.00
22/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2621	3	3	3	0.00
22/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2597	3	3	3	0.00
22/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2039	2	2	2	400.00
22/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2645	3	3	3	0.00
22/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11097	11	11	11	0.00
22/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3934	4	4	4	400.00
22/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3623	4	4	4	0.00
22/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	441	0	0	0	400.00
22/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4393	5	4	5	0.00
22/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3676	4	4	4	0.00
22/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3649	4	4	4	0.00
22/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2535	3	3	3	0.00
22/11/2022	2032 On 03-August-23			Bond Future	11.21	86.5928	86.7716	86.5928	2,600.00
22/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5183	5	5	5	0.00
22/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5213	5	5	5	0.00
22/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5244	5	5	5	0.00
22/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5643	6	6	6	5,000.00
22/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2396	2	2	2	0.00
22/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2599	3	3	3	0.00
22/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2615	3	3	3	0.00
22/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2631	3	3	3	0.00
22/11/2022	2032 On 02-November-23			Bond Future	11.34	84.2151	84.3992	84.2151	0.00
22/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3324	3	3	3	0.00
22/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3300	3	3	3	0.00
22/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3349	3	3	3	0.00
22/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3807	4	4	4	0.00
22/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3854	4	4	4	0.00
22/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3830	4	4	4	0.00

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22/11/2022	2032 On 01-February-24			Bond Future	11.49	85.8121	86.0113	85.8121	0.00
22/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	4969	5	5	5	0.00
22/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	4942	5	5	5	0.00
22/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	4915	5	5	5	0.00
22/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3388	3	3	3	0.00
22/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3370	3	3	3	0.00
22/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3353	3	3	3	0.00
22/11/2022	2033 On 02-February-23			Bond Future	112.97	112.8705	112.9690	112.8705	7,298.00
22/11/2022	2033 On 04-May-23			Bond Future	113.76	113.7029	113.7648	113.7029	0.00
22/11/2022	2033 On 03-August-23			Bond Future	116.05	116.0090	116.0495	116.0090	0.00
22/11/2022	2033 On 02-November-23			Bond Future	117.05	117.0036	117.0463	117.0036	0.00
22/11/2022	2033 On 01-February-24			Bond Future	119.31	119.2538	119.3123	119.2538	0.00
22/11/2022	2037 On 02-February-23			Bond Future	11.52	79.3386	79.4056	79.3386	132,390.00
22/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1156	1	1	1	0.00
22/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1260	1	1	1	577.00
22/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1116	1	1	1	0.00
22/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1136	1	1	1	0.00
22/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3899	4	4	4	0.00
22/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4004	4	4	4	0.00
22/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4046	4	4	4	0.00
22/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3763	4	4	4	0.00
22/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1371	1	1	1	577.00
22/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3963	4	4	4	0.00
22/11/2022	2037 On 04-May-23			Bond Future	11.65	80.8777	80.9183	80.8777	0.00
22/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4077	4	4	4	400.00
22/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11337	11	11	11	0.00
22/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2746	3	3	3	0.00
22/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2047	2	2	2	400.00
22/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2694	3	3	3	0.00
22/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2720	3	3	3	0.00
22/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4714	5	5	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
22/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5716	6	6	6	0.00
22/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4747	5	5	5	0.00
22/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	745	1	1	1	400.00
22/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4681	5	5	5	0.00
22/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3370	3	3	3	0.00
22/11/2022	2037 On 03-August-23			Bond Future	11.78	78.2425	78.2679	78.2425	0.00
22/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5432	5	5	5	0.00
22/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5400	5	5	5	0.00
22/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5367	5	5	5	0.00
22/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3527	4	4	4	0.00
22/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3505	4	4	4	0.00
22/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3484	4	3	4	0.00
22/11/2022	2037 On 02-November-23			Bond Future	11.90	79.8543	79.8819	79.8543	0.00
22/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3543	4	4	4	0.00
22/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3516	4	4	4	0.00
22/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3569	4	4	4	0.00
22/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5462	5	5	5	0.00
22/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5431	5	5	5	0.00
22/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5401	5	5	5	0.00
22/11/2022	2037 On 01-February-24			Bond Future	12.04	77.1140	77.1530	77.1140	0.00
22/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5639	6	6	6	0.00
22/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5608	6	6	6	0.00
22/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5670	6	6	6	0.00
22/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4161	4	4	4	0.00
22/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4204	4	4	4	0.00
22/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4182	4	4	4	0.00
22/11/2022	2038 On 02-February-23			Bond Future	124.28	124.1332	124.2819	124.1332	4,059.00
22/11/2022	2038 On 04-May-23			Bond Future	126.68	126.5691	126.6780	126.5691	1,583.00
22/11/2022	2038 On 03-August-23			Bond Future	127.26	127.1745	127.2602	127.1745	0.00
22/11/2022	2038 On 02-November-23			Bond Future	129.91	129.8197	129.9090	129.8197	0.00
22/11/2022	2038 On 01-February-24			Bond Future	130.42	130.3112	130.4185	130.3112	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
22/11/2022	2040 On 02-February-23			Bond Future	11.64	80.7048	80.8404	80.7048	121,239.00
22/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	145	0	0	0	0.00
22/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	156	0	0	0	388.00
22/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4171	4	4	4	0.00
22/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1147	1	1	1	0.00
22/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1168	1	1	1	0.00
22/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	834	1	1	1	0.00
22/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4869	5	5	5	0.00
22/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4996	5	5	5	0.00
22/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1189	1	1	1	0.00
22/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1341	1	1	1	563.00
22/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	884	1	1	1	388.00
22/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5251	5	5	5	0.00
22/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4180	4	4	4	0.00
22/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1541	2	2	2	563.00
22/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4488	5	4	5	0.00
22/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1202	1	1	1	388.00
22/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1248	1	1	1	0.00
22/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4533	5	5	5	0.00
22/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4579	5	5	5	0.00
22/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9820	10	10	10	0.00
22/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5404	6	5	6	0.00
22/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10030	10	10	10	0.00
22/11/2022	2040 On 04-May-23			Bond Future	11.76	82.2704	82.3803	82.2704	300.00
22/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10448	10	10	10	0.00
22/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2909	3	3	3	0.00
22/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3077	3	3	3	486.00
22/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1364	1	1	1	486.00
22/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1717	2	2	2	388.00
22/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	676	1	1	1	388.00
22/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2881	3	3	3	0.00
22/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7696	8	8	8	0.00
22/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2937	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
22/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5013	5	5	5	0.00
22/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8074	8	8	8	0.00
22/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1863	2	2	2	388.00
22/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1131	1	1	1	486.00
22/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5085	5	5	5	0.00
22/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11389	11	11	11	0.00
22/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7130	7	7	7	0.00
22/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4837	5	5	5	0.00
22/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5049	5	5	5	0.00
22/11/2022	2040 On 03-August-23			Bond Future	11.89	79.4128	79.5086	79.4128	0.00
22/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5813	6	6	6	0.00
22/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5779	6	6	6	0.00
22/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5848	6	6	6	0.00
22/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3853	4	4	4	0.00
22/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3900	4	4	4	0.00
22/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3876	4	4	4	0.00
22/11/2022	2040 On 02-November-23			Bond Future	12.00	81.0488	81.1483	81.0488	0.00
22/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3871	4	4	4	0.00
22/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3844	4	4	4	0.00
22/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3816	4	4	4	0.00
22/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6362	6	6	6	0.00
22/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6293	6	6	6	0.00
22/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6328	6	6	6	0.00
22/11/2022	2040 On 01-February-24			Bond Future	12.14	78.0807	78.1932	78.0807	0.00
22/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6047	6	6	6	0.00
22/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6015	6	6	6	0.00
22/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	5983	6	6	6	0.00
22/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4916	5	5	5	0.00
22/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4892	5	5	5	0.00
22/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4868	5	5	5	0.00
22/11/2022	2044 On 02-February-23			Bond Future	11.57	78.1373	78.1117	78.1373	92,106.00
22/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	666	1	1	1	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1544	2	2	2	0.00
22/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3269	3	3	3	0.00
22/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1446	1	1	1	0.00
22/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	232	0	0	0	2,840.00
22/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4245	4	4	4	0.00
22/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1422	1	1	1	0.00
22/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1398	1	1	1	0.00
22/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1090	1	1	1	2,840.00
22/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3844	4	4	4	0.00
22/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1767	2	2	2	0.00
22/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4852	5	5	5	0.00
22/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4203	4	4	4	0.00
22/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1564	2	2	2	4,000.00
22/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3945	4	4	4	0.00
22/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	2117	2	2	2	2,500.00
22/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	9067	9	9	9	0.00
22/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4160	4	4	4	0.00
22/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4116	4	4	4	0.00
22/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	6182	6	6	6	0.00
22/11/2022	2044 On 04-May-23			Bond Future	11.69	79.6530	79.5996	79.6530	0.00
22/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6132	6	6	6	0.00
22/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3294	3	3	3	0.00
22/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4319	4	4	4	0.00
22/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5199	5	5	5	0.00
22/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3234	3	3	3	0.00
22/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3264	3	3	3	0.00
22/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4961	5	5	5	0.00
22/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4997	5	5	5	0.00
22/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3920	4	4	4	4,115.00
22/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3272	3	3	3	4,115.00
22/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4927	5	5	5	0.00
22/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2727	3	3	3	1,500.00
22/11/2022	2044 On 03-August-23			Bond Future	11.80	76.8682	76.7979	76.8682	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
22/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6068	6	6	6	0.00
22/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	5997	6	6	6	0.00
22/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6032	6	6	6	0.00
22/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3877	4	4	4	0.00
22/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3900	4	4	4	0.00
22/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3853	4	4	4	0.00
22/11/2022	2044 On 02-November-23			Bond Future	11.90	78.4517	78.3818	78.4517	0.00
22/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4243	4	4	4	0.00
22/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4272	4	4	4	0.00
22/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4301	4	4	4	0.00
22/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6374	6	6	6	0.00
22/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6408	6	6	6	0.00
22/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6443	6	6	6	0.00
22/11/2022	2044 On 01-February-24			Bond Future	12.03	75.5595	75.4989	75.5595	0.00
22/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6420	6	6	6	0.00
22/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6453	6	6	6	0.00
22/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6486	7	6	7	0.00
22/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4980	5	5	5	0.00
22/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	5005	5	5	5	0.00
22/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	5029	5	5	5	0.00
22/11/2022	2046 On 02-February-23			Bond Future	110.39	109.7819	110.3919	109.7819	13,076.00
22/11/2022	2046 On 04-May-23			Bond Future	110.49	109.9058	110.4903	109.9058	4,935.00
22/11/2022	2046 On 03-August-23			Bond Future	112.71	112.1353	112.7096	112.1353	0.00
22/11/2022	2046 On 02-November-23			Bond Future	112.97	112.3833	112.9706	112.3833	0.00
22/11/2022	2046 On 01-February-24			Bond Future	115.16	114.5435	115.1568	114.5435	0.00
22/11/2022	2050 On 02-February-23			Bond Future	109.85	110.8340	109.8522	110.8340	9,301.00
22/11/2022	2050 On 04-May-23			Bond Future	111.97	113.0085	111.9700	113.0085	3,359.00
22/11/2022	2050 On 03-August-23			Bond Future	112.04	113.1174	112.0354	113.1174	0.00
22/11/2022	2050 On 02-November-23			Bond Future	114.37	115.4703	114.3674	115.4703	0.00
22/11/2022	2050 On 01-February-24			Bond Future	114.35	115.4576	114.3478	115.4576	0.00
22/11/2022	8607 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
22/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	AL37 On 02-February-23			Index Future	856.59	854.6800	856.5900	854.6800	0.00
22/11/2022	AL37 On 04-May-23			Index Future	872.89	871.2280	872.8860	871.2280	0.00
22/11/2022	AL37 On 03-August-23			Index Future	890.21	888.6890	890.2050	888.6890	0.00
22/11/2022	AL37 On 02-November-23			Index Future	908.52	906.9650	908.5210	906.9650	0.00
22/11/2022	AL37 On 01-February-24			Index Future	925.93	924.2340	925.9320	924.2340	0.00
22/11/2022	AL7T On 02-February-23			Index Future	982.10	978.8520	982.0980	978.8520	0.00
22/11/2022	AL7T On 04-May-23			Index Future	1000.78	997.8050	1000.7820	997.8050	0.00
22/11/2022	AL7T On 03-August-23			Index Future	1020.64	1017.8020	1020.6390	1017.8020	0.00
22/11/2022	AL7T On 02-November-23			Index Future	1041.64	1038.7340	1041.6390	1038.7340	0.00
22/11/2022	AL7T On 01-February-24			Index Future	1061.60	1058.5110	1061.6000	1058.5110	0.00
22/11/2022	ALBI On 02-February-23			Index Future	861.30	859.3990	861.2960	859.3990	107.00
22/11/2022	ALBI On 04-May-23			Index Future	877.68	876.0390	877.6810	876.0390	0.00
22/11/2022	ALBI On 03-August-23			Index Future	895.10	893.5950	895.0960	893.5950	0.00
22/11/2022	ALBI On 02-November-23			Index Future	913.51	911.9730	913.5130	911.9730	0.00
22/11/2022	ALBI On 01-February-24			Index Future	931.02	929.3370	931.0190	929.3370	0.00
22/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C038 On 31-January-38			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
22/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	CS23 On 25-January-23			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
22/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	ES33 On 02-February-23			Bond Future	12.34	74.7433	74.7755	74.7433	350.00
22/11/2022	ES33 On 04-May-23			Bond Future	12.52	72.4161	72.4238	72.4161	0.00
22/11/2022	ES33 On 03-August-23			Bond Future	12.69	73.8858	73.8793	73.8858	0.00
22/11/2022	ES33 On 02-November-23			Bond Future	12.85	71.6282	71.6230	71.6282	0.00
22/11/2022	ES33 On 01-February-24			Bond Future	13.06	73.0017	73.0062	73.0017	0.00
22/11/2022	ES42 On 02-February-23			Bond Future	12.57	73.1902	73.1705	73.1902	4,195.00
22/11/2022	ES42 On 04-May-23			Bond Future	12.72	70.3634	70.3184	70.3634	0.00
22/11/2022	ES42 On 03-August-23			Bond Future	12.87	71.7922	71.7323	71.7922	0.00
22/11/2022	ES42 On 02-November-23			Bond Future	13.02	69.0235	68.9637	69.0235	0.00
22/11/2022	ES42 On 01-February-24			Bond Future	13.19	70.3450	70.2939	70.3450	0.00
22/11/2022	GOVI On 02-February-23			GOVI	849.12	847.1510	849.1200	847.1510	835.00
22/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	17000	4	2	4	0.00
22/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	17100	4	2	4	0.00
22/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	17200	4	2	4	0.00
22/11/2022	GOVI On 04-May-23			GOVI	865.27	863.5530	865.2740	863.5530	0.00
22/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	123940	11	12	11	0.00
22/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	124140	11	12	11	0.00
22/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	124040	11	12	11	0.00
22/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 03-August-23			GOVI	882.44	880.8600	882.4420	880.8600	0.00
22/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	452120	44	45	44	0.00
22/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	452320	44	45	44	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
22/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	452220	44	45	44	0.00
22/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-November-23			GOVI	900.60	898.9760	900.5990	898.9760	0.00
22/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	147990	13	15	13	0.00
22/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	147890	13	15	13	0.00
22/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	147790	13	15	13	0.00
22/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 01-February-24			GOVI	917.86	916.0920	917.8580	916.0920	0.00
22/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	378780	36	38	36	0.00
22/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	378680	36	38	36	0.00
22/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	378580	36	38	36	0.00
22/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2022	IGOV On 02-February-23			Index Future	315.52	315.7440	315.5170	315.7440	662.00
22/11/2022	IGOV On 04-May-23			Index Future	321.60	321.9340	321.5960	321.9340	16.00
22/11/2022	IGOV On 03-August-23			Index Future	328.05	328.4600	328.0520	328.4600	0.00
22/11/2022	IGOV On 02-November-23			Index Future	334.88	335.2880	334.8750	335.2880	0.00
22/11/2022	IGOV On 01-February-24			Index Future	341.36	341.7440	341.3640	341.7440	0.00
22/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	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
22/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.11	92.8850	92.8950	92.8850	68.00
22/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8450	92.8500	92.8450	0.00
22/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5350	92.5450	92.5350	0.00
22/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
22/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.61	92.3950	92.3900	92.3950	0.00
22/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.63	92.3750	92.3700	92.3750	0.00
22/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.68	92.3100	92.3250	92.3100	0.00
22/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.73	92.2300	92.2750	92.2300	75.00
22/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.75	92.1750	92.2500	92.1750	272.00
22/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.75	92.1800	92.2500	92.1800	0.00
22/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.75	92.1800	92.2500	92.1800	0.00
22/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.73	92.2000	92.2750	92.2000	0.00
22/11/2022	R035 On 02-February-23			Bond Future	11.34	87.6202	87.9235	87.6202	161,643.00
22/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4612	4	5	4	0.00
22/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10049	10	10	10	0.00
22/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1535	1	2	1	976.00
22/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1560	1	2	1	0.00
22/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1118	1	1	1	0.00
22/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	348	0	0	0	976.00
22/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	739	1	1	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
22/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1138	1	1	1	0.00
22/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	102	0	0	0	582.00
22/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	114	0	0	0	0.00
22/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	127	0	0	0	388.00
22/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4452	4	4	4	0.00
22/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1158	1	1	1	0.00
22/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	769	1	1	1	0.00
22/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	682	1	1	1	0.00
22/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5080	5	5	5	0.00
22/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4891	5	5	5	0.00
22/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4798	5	5	5	582.00
22/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6622	7	7	7	0.00
22/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3854	4	4	4	0.00
22/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	188	0	0	0	976.00
22/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9056	9	9	9	0.00
22/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9563	10	10	10	0.00
22/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3894	4	4	4	0.00
22/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3934	4	4	4	0.00
22/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3185	3	3	3	582.00
22/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3220	3	3	3	0.00
22/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1052	1	1	1	388.00
22/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	9308	10	9	10	0.00
22/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1108	1	1	1	0.00
22/11/2022	R035 On 04-May-23			Bond Future	11.47	84.8158	85.0956	84.8158	0.00
22/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2913	3	3	3	0.00
22/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	577	1	1	1	388.00
22/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1217	1	1	1	491.00
22/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7040	7	7	7	0.00
22/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2780	3	3	3	491.00
22/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2859	3	3	3	0.00
22/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2886	3	3	3	0.00
22/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1517	1	2	1	388.00
22/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9862	10	10	10	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
22/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	993	1	1	1	491.00
22/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6615	7	7	7	0.00
22/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1732	2	2	2	388.00
22/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4334	4	4	4	0.00
22/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7423	8	7	8	0.00
22/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10426	11	10	11	0.00
22/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4490	5	4	5	0.00
22/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4396	5	4	5	0.00
22/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4365	5	4	5	0.00
22/11/2022	R035 On 03-August-23			Bond Future	11.59	86.5173	86.7858	86.5173	0.00
22/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5441	5	5	5	0.00
22/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5474	5	5	5	0.00
22/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5506	5	6	5	0.00
22/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3316	3	3	3	0.00
22/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3336	3	3	3	0.00
22/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3357	3	3	3	0.00
22/11/2022	R035 On 02-November-23			Bond Future	11.72	83.7935	84.0691	83.7935	0.00
22/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3530	3	4	3	0.00
22/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3478	3	3	3	0.00
22/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3504	3	4	3	0.00
22/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5133	5	5	5	0.00
22/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5162	5	5	5	0.00
22/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5103	5	5	5	0.00
22/11/2022	R035 On 01-February-24			Bond Future	11.87	85.3828	85.6753	85.3828	0.00
22/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5584	5	6	5	0.00
22/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5646	5	6	5	0.00
22/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5615	5	6	5	0.00
22/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3976	4	4	4	0.00
22/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3996	4	4	4	0.00
22/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3955	4	4	4	0.00
22/11/2022	R186 On 02-February-23			Bond Future	8.74	106.7758	107.0262	106.7758	77,526.00
22/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	570	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
22/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	548	0	1	0	0.00
22/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	559	0	1	0	0.00
22/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1948	2	2	2	0.00
22/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	1971	2	2	2	0.00
22/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1926	2	2	2	0.00
22/11/2022	R186 On 04-May-23			Bond Future	8.83	108.8454	109.0639	108.8454	12,188.00
22/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1575	1	2	1	0.00
22/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1591	1	2	1	0.00
22/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1608	2	2	2	0.00
22/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1594	2	2	2	0.00
22/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1580	2	2	2	0.00
22/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1609	2	2	2	0.00
22/11/2022	R186 On 03-August-23			Bond Future	8.90	105.7236	105.9253	105.7236	0.00
22/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3490	3	3	3	0.00
22/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3532	3	4	3	0.00
22/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3511	3	4	3	0.00
22/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1078	1	1	1	0.00
22/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1085	1	1	1	0.00
22/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1070	1	1	1	0.00
22/11/2022	R186 On 02-November-23			Bond Future	8.95	107.9005	108.1082	107.9005	0.00
22/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4715	5	5	5	0.00
22/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2656	3	3	3	0.00
22/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2673	3	3	3	0.00
22/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2255	2	2	2	1,715.00
22/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2692	3	3	3	0.00
22/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1465	2	1	2	0.00
22/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1474	2	1	2	0.00
22/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1483	2	1	2	0.00
22/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	779	1	1	1	1,715.00
22/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1707	2	2	2	0.00
22/11/2022	R186 On 01-February-24			Bond Future	9.07	104.6453	104.8716	104.6453	0.00
22/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2765	3	3	3	0.00
22/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2749	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
22/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2732	3	3	3	0.00
22/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1631	2	2	2	0.00
22/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1648	2	2	2	0.00
22/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1640	2	2	2	0.00
22/11/2022	R197 On 02-February-23			Bond Future	329.39	329.3123	329.3940	329.3123	977.00
22/11/2022	R197 On 04-May-23			Bond Future	335.74	335.7729	335.7435	335.7729	0.00
22/11/2022	R197 On 03-August-23			Bond Future	333.41	333.5085	333.4120	333.5085	0.00
22/11/2022	R197 On 02-November-23			Bond Future	340.35	340.4458	340.3521	340.4458	0.00
22/11/2022	R202 On 02-February-23			Bond Future	244.62	244.6315	244.6247	244.6315	5,970.00
22/11/2022	R202 On 04-May-23			Bond Future	249.34	249.4307	249.3402	249.4307	0.00
22/11/2022	R202 On 03-August-23			Bond Future	249.53	249.6694	249.5276	249.6694	0.00
22/11/2022	R202 On 02-November-23			Bond Future	254.72	254.8620	254.7207	254.8620	0.00
22/11/2022	R202 On 01-February-24			Bond Future	254.72	254.8277	254.7155	254.8277	0.00
22/11/2022	R209 On 02-February-23			Bond Future	11.35	67.7569	67.7885	67.7569	24,569.00
22/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	857	1	1	1	0.00
22/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	826	1	1	1	0.00
22/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	842	1	1	1	0.00
22/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3728	4	4	4	0.00
22/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3803	4	4	4	0.00
22/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3765	4	4	4	0.00
22/11/2022	R209 On 04-May-23			Bond Future	11.47	65.9187	65.9281	65.9187	2,510.00
22/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2296	2	2	2	0.00
22/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2058	2	2	2	0.00
22/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6274	6	6	6	0.00
22/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2274	2	2	2	0.00
22/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	616	1	1	1	1,000.00
22/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2252	2	2	2	0.00
22/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4186	4	4	4	0.00
22/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8498	9	8	9	0.00
22/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4156	4	4	4	0.00
22/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1468	1	1	1	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4457	4	4	4	6,250.00
22/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4127	4	4	4	0.00
22/11/2022	R209 On 03-August-23			Bond Future	11.58	67.2413	67.2378	67.2413	0.00
22/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4720	5	5	5	0.00
22/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4663	5	5	5	0.00
22/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4691	5	5	5	0.00
22/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2977	3	3	3	0.00
22/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3014	3	3	3	0.00
22/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2996	3	3	3	0.00
22/11/2022	R209 On 02-November-23			Bond Future	11.69	65.4738	65.4714	65.4738	0.00
22/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2999	3	3	3	0.00
22/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2954	3	3	3	0.00
22/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2976	3	3	3	0.00
22/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4690	5	5	5	0.00
22/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4718	5	5	5	0.00
22/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4663	5	5	5	0.00
22/11/2022	R209 On 01-February-24			Bond Future	11.82	66.7155	66.7220	66.7155	0.00
22/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	4903	5	5	5	0.00
22/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	4930	5	5	5	0.00
22/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	4957	5	5	5	0.00
22/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3492	3	3	3	0.00
22/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3511	4	4	4	0.00
22/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3529	4	4	4	0.00
22/11/2022	R210 On 02-February-23			Bond Future	222.59	223.1493	222.5923	223.1493	372.00
22/11/2022	R210 On 04-May-23			Bond Future	223.81	224.4499	223.8062	224.4499	0.00
22/11/2022	R210 On 03-August-23			Bond Future	228.30	229.0025	228.3013	229.0025	0.00
22/11/2022	R210 On 02-November-23			Bond Future	229.89	230.6055	229.8921	230.6055	0.00
22/11/2022	R210 On 01-February-24			Bond Future	234.34	235.0396	234.3420	235.0396	0.00
22/11/2022	R213 On 02-February-23			Bond Future	10.79	82.7907	83.0343	82.7907	38,397.00
22/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	45	0	0	0	476.00
22/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	640	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
22/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	981	1	1	1	912.00
22/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	654	1	1	1	0.00
22/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	414	0	0	0	0.00
22/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	667	1	1	1	0.00
22/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	846	1	1	1	0.00
22/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6413	6	6	6	0.00
22/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	253	0	0	0	912.00
22/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3309	3	3	3	0.00
22/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2883	3	3	3	476.00
22/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2640	3	3	3	0.00
22/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3275	3	3	3	0.00
22/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3344	4	3	4	0.00
22/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7974	8	8	8	0.00
22/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	4082	4	4	4	476.00
22/11/2022	R213 On 04-May-23			Bond Future	10.92	80.8439	81.0643	80.8439	0.00
22/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2371	2	2	2	0.00
22/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2350	2	2	2	0.00
22/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2393	2	2	2	0.00
22/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3153	3	3	3	0.00
22/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3201	3	3	3	0.00
22/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3177	3	3	3	0.00
22/11/2022	R213 On 03-August-23			Bond Future	11.04	82.4655	82.6742	82.4655	0.00
22/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4685	5	5	5	0.00
22/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4658	5	5	5	0.00
22/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4713	5	5	5	0.00
22/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2226	2	2	2	0.00
22/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2241	2	2	2	0.00
22/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2212	2	2	2	0.00
22/11/2022	R213 On 02-November-23			Bond Future	11.17	80.6097	80.8243	80.6097	0.00
22/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3062	3	3	3	0.00
22/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3039	3	3	3	0.00
22/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3084	3	3	3	0.00
22/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3253	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
22/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3293	3	3	3	0.00
22/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3273	3	3	3	0.00
22/11/2022	R213 On 01-February-24			Bond Future	11.34	82.1397	82.3692	82.1397	0.00
22/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4429	4	4	4	0.00
22/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4404	4	4	4	0.00
22/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4379	4	4	4	0.00
22/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2901	3	3	3	0.00
22/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2886	3	3	3	0.00
22/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2871	3	3	3	0.00
22/11/2022	R214 On 02-February-23			Bond Future	11.48	65.3082	65.2870	65.3082	71,030.00
22/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	233	0	0	0	3,550.00
22/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1203	1	1	1	0.00
22/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1029	1	1	1	3,550.00
22/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3109	3	3	3	0.00
22/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1163	1	1	1	0.00
22/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1183	1	1	1	0.00
22/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1223	1	1	1	0.00
22/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3320	3	3	3	0.00
22/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3356	3	3	3	0.00
22/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1435	1	1	1	0.00
22/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3613	4	4	4	0.00
22/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3285	3	3	3	0.00
22/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3250	3	3	3	0.00
22/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6933	7	7	7	0.00
22/11/2022	R214 On 04-May-23			Bond Future	11.58	63.2763	63.2329	63.2763	0.00
22/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2793	3	3	3	0.00
22/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2743	3	3	3	0.00
22/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2768	3	3	3	0.00
22/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3895	4	4	4	0.00
22/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3923	4	4	4	0.00
22/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3867	4	4	4	0.00
22/11/2022	R214 On 03-August-23			Bond Future	11.69	64.5457	64.4888	64.5457	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
22/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5345	5	5	5	0.00
22/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5285	5	5	5	0.00
22/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5315	5	5	5	0.00
22/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3017	3	3	3	0.00
22/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3035	3	3	3	0.00
22/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2999	3	3	3	0.00
22/11/2022	R214 On 02-November-23			Bond Future	11.79	62.5750	62.5182	62.5750	0.00
22/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3441	3	3	3	0.00
22/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3393	3	3	3	0.00
22/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3417	3	3	3	0.00
22/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5105	5	5	5	0.00
22/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5134	5	5	5	0.00
22/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5076	5	5	5	0.00
22/11/2022	R214 On 01-February-24			Bond Future	11.91	63.7620	63.7127	63.7620	0.00
22/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5214	5	5	5	0.00
22/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5241	5	5	5	0.00
22/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5269	5	5	5	0.00
22/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4067	4	4	4	0.00
22/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4087	4	4	4	0.00
22/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4108	4	4	4	0.00
22/11/2022	R248 On 02-February-23			Bond Future	11.47	81.4095	81.6199	81.4095	247,562.00
22/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	372	0	0	0	3,820.00
22/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1458	1	1	1	0.00
22/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1483	1	1	1	0.00
22/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1560	2	2	2	3,820.00
22/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1314	1	1	1	0.00
22/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3535	3	4	3	0.00
22/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1508	1	2	1	0.00
22/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4125	4	4	4	0.00
22/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4037	4	4	4	0.00
22/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2016	2	2	2	0.00
22/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4492	5	4	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
22/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4170	4	4	4	0.00
22/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4215	4	4	4	0.00
22/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7994	8	8	8	0.00
22/11/2022	R248 On 04-May-23			Bond Future	11.58	78.5290	78.7162	78.5290	10,943.00
22/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3372	3	3	3	0.00
22/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3404	3	3	3	0.00
22/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3435	3	3	3	0.00
22/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4928	5	5	5	0.00
22/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4964	5	5	5	0.00
22/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5000	5	5	5	0.00
22/11/2022	R248 On 03-August-23			Bond Future	11.68	80.0669	80.2422	80.0669	0.00
22/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6433	6	6	6	0.00
22/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6470	6	6	6	0.00
22/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6506	6	7	6	0.00
22/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3878	4	4	4	0.00
22/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3901	4	4	4	0.00
22/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3924	4	4	4	0.00
22/11/2022	R248 On 02-November-23			Bond Future	11.78	77.2932	77.4737	77.2932	13,000.00
22/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4144	4	4	4	0.00
22/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4084	4	4	4	0.00
22/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4114	4	4	4	0.00
22/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6016	6	6	6	0.00
22/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6087	6	6	6	0.00
22/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6051	6	6	6	0.00
22/11/2022	R248 On 01-February-24			Bond Future	11.90	78.7959	78.9906	78.7959	0.00
22/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6468	6	6	6	0.00
22/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6399	6	6	6	0.00
22/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6434	6	6	6	0.00
22/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4927	5	5	5	0.00
22/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4952	5	5	5	0.00
22/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4902	5	5	5	0.00