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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	2025 On 02-February-23			Bond Future	166.26	165.9233	166.2571	165.9233	6,088.00
16/11/2022	2025 On 04-May-23			Bond Future	169.52	169.1850	169.5223	169.1850	0.00
16/11/2022	2025 On 03-August-23			Bond Future	171.22	170.8747	171.2164	170.8747	0.00
16/11/2022	2025 On 02-November-23			Bond Future	174.78	174.4301	174.7781	174.4301	0.00
16/11/2022	2025 On 01-February-24			Bond Future	176.35	175.9967	176.3512	175.9967	0.00
16/11/2022	2029 On 02-February-23			Bond Future	119.64	122.3370	119.6351	122.3370	1,392.00
16/11/2022	2029 On 04-May-23			Bond Future	120.69	123.4493	120.6917	123.4493	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
16/11/2022	2029 On 03-August-23			Bond Future	123.14	125.9553	123.1407	125.9553	0.00
16/11/2022	2029 On 02-November-23			Bond Future	124.37	127.2480	124.3734	127.2480	0.00
16/11/2022	2029 On 01-February-24			Bond Future	126.76	129.6928	126.7641	129.6928	0.00
16/11/2022	2030 On 02-February-23			Bond Future	10.42	88.8151	10.4230	88.8151	90,949.00
16/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	58	0	58	0	102.00
16/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	113	0	113	0	388.00
16/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5294	6	5294	6	5,000.00
16/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3791	4	3791	4	0.00
16/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3925	4	3925	4	0.00
16/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	912	1	912	1	0.00
16/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	648	1	648	1	388.00
16/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	802	1	802	1	0.00
16/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	598	1	598	1	0.00
16/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	103	0	103	0	0.00
16/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4580	5	4580	5	5,000.00
16/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	880	1	880	1	0.00
16/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	896	1	896	1	0.00
16/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	610	1	610	1	0.00
16/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	150	0	150	0	0.00
16/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	455	1	455	1	0.00
16/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3975	4	3975	4	102.00
16/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5878	6	5878	6	0.00
16/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	3010	3	3010	3	102.00
16/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2796	2	2796	2	0.00
16/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	531	0	531	0	0.00
16/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6614	6	6614	6	0.00
16/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6428	6	6428	6	0.00
16/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	687	1	687	1	388.00
16/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7710	7	7710	7	0.00
16/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3505	3	3505	3	0.00
16/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3369	3	3369	3	0.00
16/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3471	3	3471	3	0.00
16/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2856	3	2856	3	0.00

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16/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2826	3	2826	3	0.00
16/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	724	1	724	1	0.00
16/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	402	0	402	0	0.00
16/11/2022	2030 On 04-May-23			Bond Future	10.55	90.5411	10.5532	90.5411	0.00
16/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8755	9	8755	9	0.00
16/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5605	6	5605	6	0.00
16/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6970	7	6970	7	0.00
16/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8524	9	8524	9	0.00
16/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2593	3	2593	3	0.00
16/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	960	1	960	1	150.00
16/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2853	3	2853	3	350.00
16/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4741	5	4741	5	0.00
16/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2327	3	2327	3	479.00
16/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2547	3	2547	3	0.00
16/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2570	3	2570	3	0.00
16/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1067	1	1067	1	479.00
16/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1209	1	1209	1	388.00
16/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1530	2	1530	2	1,080.00
16/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	519	1	519	1	388.00
16/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7496	7	7496	7	0.00
16/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5340	5	5340	5	0.00
16/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3987	4	3987	4	0.00
16/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4666	4	4666	4	0.00
16/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	5030	5	5030	5	0.00
16/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2671	2	2671	2	0.00
16/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2692	2	2692	2	0.00
16/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2910	3	2910	3	0.00
16/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1391	1	1391	1	150.00
16/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2432	2	2432	2	0.00
16/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2651	2	2651	2	0.00
16/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	523	0	523	0	479.00
16/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	773	1	773	1	1,080.00
16/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1102	1	1102	1	388.00

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16/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	484	0	484	0	350.00
16/11/2022	2030 On 03-August-23			Bond Future	10.68	88.3517	10.6819	88.3517	0.00
16/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8505	9	8505	9	0.00
16/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4817	5	4817	5	0.00
16/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9419	10	9419	10	0.00
16/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4762	5	4762	5	0.00
16/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2488	3	2488	3	1,012.00
16/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3023	3	3023	3	350.00
16/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4789	5	4789	5	0.00
16/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2010	2	2010	2	0.00
16/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3158	3	3158	3	0.00
16/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2036	2	2036	2	0.00
16/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	683	1	683	1	350.00
16/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3690	3	3690	3	0.00
16/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	889	1	889	1	1,012.00
16/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2023	2	2023	2	0.00
16/11/2022	2030 On 02-November-23			Bond Future	10.80	90.1722	10.7988	90.1722	0.00
16/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3010	3	3010	3	0.00
16/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2988	3	2988	3	0.00
16/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2965	3	2965	3	0.00
16/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2960	3	2960	3	0.00
16/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2942	3	2942	3	0.00
16/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2923	3	2923	3	0.00
16/11/2022	2030 On 01-February-24			Bond Future	10.97	87.8772	10.9654	87.8772	0.00
16/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4257	4	4257	4	0.00
16/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4233	4	4233	4	0.00
16/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4282	4	4282	4	0.00
16/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2701	2	2701	2	0.00
16/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2730	2	2730	2	0.00
16/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2715	2	2715	2	0.00
16/11/2022	2032 On 02-February-23			Bond Future	10.95	88.1546	10.9451	88.1546	110,730.00
16/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	58	0	58	0	454.00
16/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8778	9	8778	9	0.00

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16/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5104	5	5104	5	0.00
16/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	841	1	841	1	0.00
16/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	857	1	857	1	0.00
16/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	535	1	535	1	0.00
16/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	718	1	718	1	8,000.00
16/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	92	0	92	0	500.00
16/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	303	0	303	0	750.00
16/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3845	4	3845	4	0.00
16/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4537	5	4537	5	0.00
16/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1050	1	1050	1	0.00
16/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1398	2	1398	2	750.00
16/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3669	4	3669	4	0.00
16/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	608	1	608	1	500.00
16/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	874	1	874	1	0.00
16/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3712	3	3712	3	0.00
16/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4411	4	4411	4	0.00
16/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	1147	1	1147	1	8,000.00
16/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2815	2	2815	2	0.00
16/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	3358	3	3358	3	454.00
16/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	852	1	852	1	0.00
16/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	1079	1	1079	1	8,000.00
16/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5746	5	5746	5	0.00
16/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	8070	8	8070	8	0.00
16/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	4090	4	4090	4	0.00
16/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4663	4	4663	4	454.00
16/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3749	3	3749	3	0.00
16/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3786	3	3786	3	0.00
16/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	703	1	703	1	500.00
16/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	210	0	210	0	750.00
16/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8960	8	8960	8	0.00
16/11/2022	2032 On 04-May-23			Bond Future	11.07	85.7066	11.0747	85.7066	66,448.00
16/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2702	3	2702	3	0.00
16/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2678	3	2678	3	0.00

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16/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2113	2	2113	2	400.00
16/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11173	12	11173	12	0.00
16/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2726	3	2726	3	0.00
16/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4023	4	4023	4	400.00
16/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3651	3	3651	3	0.00
16/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	465	0	465	0	400.00
16/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4415	4	4415	4	0.00
16/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3704	3	3704	3	0.00
16/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3677	3	3677	3	0.00
16/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2571	2	2571	2	0.00
16/11/2022	2032 On 03-August-23			Bond Future	11.20	87.4278	11.1984	87.4278	2,600.00
16/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5271	5	5271	5	0.00
16/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5301	5	5301	5	0.00
16/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5331	6	5331	6	0.00
16/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5732	6	5732	6	5,000.00
16/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2414	2	2414	2	0.00
16/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2615	2	2615	2	0.00
16/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2631	2	2631	2	0.00
16/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2647	2	2647	2	0.00
16/11/2022	2032 On 02-November-23			Bond Future	11.32	85.0684	11.3212	85.0684	0.00
16/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3391	4	3391	4	0.00
16/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3367	3	3367	3	0.00
16/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3416	4	3416	4	0.00
16/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3802	3	3802	3	0.00
16/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3848	3	3848	3	0.00
16/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3825	3	3825	3	0.00
16/11/2022	2032 On 01-February-24			Bond Future	11.48	86.6798	11.4815	86.6798	0.00
16/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5033	5	5033	5	0.00
16/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5005	5	5005	5	0.00
16/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	4978	5	4978	5	0.00
16/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3390	3	3390	3	0.00
16/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3373	3	3373	3	0.00
16/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3355	3	3355	3	0.00

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16/11/2022	2033 On 02-February-23			Bond Future	114.50	114.8156	114.5038	114.8156	7,298.00
16/11/2022	2033 On 04-May-23			Bond Future	115.37	115.6900	115.3698	115.6900	0.00
16/11/2022	2033 On 03-August-23			Bond Future	117.71	118.0384	117.7106	118.0384	0.00
16/11/2022	2033 On 02-November-23			Bond Future	118.74	119.0753	118.7392	119.0753	0.00
16/11/2022	2033 On 01-February-24			Bond Future	121.02	121.3632	121.0217	121.3632	0.00
16/11/2022	2037 On 02-February-23			Bond Future	11.50	80.0069	11.5027	80.0069	131,923.00
16/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1278	1	1278	1	0.00
16/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1386	2	1386	2	636.00
16/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1236	1	1236	1	0.00
16/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1257	1	1257	1	0.00
16/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4068	4	4068	4	0.00
16/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4010	4	4010	4	0.00
16/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4050	4	4050	4	0.00
16/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3775	3	3775	3	0.00
16/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1424	1	1424	1	636.00
16/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3970	4	3970	4	0.00
16/11/2022	2037 On 04-May-23			Bond Future	11.63	81.5620	11.6289	81.5620	0.00
16/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4226	4	4226	4	400.00
16/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11506	12	11506	12	0.00
16/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2875	3	2875	3	0.00
16/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2161	2	2161	2	400.00
16/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2849	3	2849	3	0.00
16/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2823	3	2823	3	0.00
16/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4729	4	4729	4	0.00
16/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	768	1	768	1	400.00
16/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4696	4	4696	4	0.00
16/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5684	5	5684	5	0.00
16/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4664	4	4664	4	0.00
16/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3372	3	3372	3	0.00
16/11/2022	2037 On 03-August-23			Bond Future	11.75	78.9420	11.7539	78.9420	0.00
16/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5583	6	5583	6	0.00
16/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5550	6	5550	6	0.00
16/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5518	6	5518	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
16/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3510	3	3510	3	0.00
16/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3489	3	3489	3	0.00
16/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3468	3	3468	3	0.00
16/11/2022	2037 On 02-November-23			Bond Future	11.87	80.5691	11.8679	80.5691	0.00
16/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3659	4	3659	4	0.00
16/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3632	4	3632	4	0.00
16/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3685	4	3685	4	0.00
16/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5408	5	5408	5	0.00
16/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5378	5	5378	5	0.00
16/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5348	5	5348	5	0.00
16/11/2022	2037 On 01-February-24			Bond Future	12.01	77.8408	12.0147	77.8408	0.00
16/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5766	6	5766	6	0.00
16/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5735	6	5735	6	0.00
16/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5796	6	5796	6	0.00
16/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4127	4	4127	4	0.00
16/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4169	4	4169	4	0.00
16/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4148	4	4148	4	0.00
16/11/2022	2038 On 02-February-23			Bond Future	125.51	126.9084	125.5108	126.9084	4,059.00
16/11/2022	2038 On 04-May-23			Bond Future	127.98	129.4035	127.9760	129.4035	1,583.00
16/11/2022	2038 On 03-August-23			Bond Future	128.61	130.0678	128.6092	130.0678	0.00
16/11/2022	2038 On 02-November-23			Bond Future	131.28	132.7744	131.2848	132.7744	0.00
16/11/2022	2038 On 01-February-24			Bond Future	131.80	133.3167	131.7975	133.3167	0.00
16/11/2022	2040 On 02-February-23			Bond Future	11.59	81.5841	11.5944	81.5841	121,053.00
16/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	192	0	192	0	0.00
16/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	206	0	206	0	388.00
16/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4441	5	4441	5	0.00
16/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1316	1	1316	1	0.00
16/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1338	1	1338	1	0.00
16/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	977	1	977	1	0.00
16/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5146	5	5146	5	0.00
16/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5274	6	5274	6	0.00
16/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1361	1	1361	1	0.00
16/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1524	2	1524	2	621.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1032	1	1032	1	388.00
16/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5145	5	5145	5	0.00
16/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4109	4	4109	4	0.00
16/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1558	1	1558	1	621.00
16/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4407	4	4407	4	0.00
16/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1227	1	1227	1	388.00
16/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1272	1	1272	1	0.00
16/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4451	4	4451	4	0.00
16/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4495	4	4495	4	0.00
16/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9616	9	9616	9	0.00
16/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5294	5	5294	5	0.00
16/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9824	9	9824	9	0.00
16/11/2022	2040 On 04-May-23			Bond Future	11.72	83.1699	11.7168	83.1699	300.00
16/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10739	11	10739	11	0.00
16/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3106	3	3106	3	0.00
16/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3279	3	3279	3	486.00
16/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1497	2	1497	2	486.00
16/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1867	2	1867	2	388.00
16/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	761	1	761	1	388.00
16/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3077	3	3077	3	0.00
16/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7973	8	7973	8	0.00
16/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3134	3	3134	3	0.00
16/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4923	5	4923	5	0.00
16/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7918	8	7918	8	0.00
16/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1852	2	1852	2	388.00
16/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1134	1	1134	1	486.00
16/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4993	5	4993	5	0.00
16/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11186	11	11186	11	0.00
16/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6992	7	6992	7	0.00
16/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4751	4	4751	4	0.00
16/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4958	5	4958	5	0.00
16/11/2022	2040 On 03-August-23			Bond Future	11.84	80.3319	11.8380	80.3319	0.00
16/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6055	6	6055	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
16/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6020	6	6020	6	0.00
16/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6089	6	6089	6	0.00
16/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3784	3	3784	3	0.00
16/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3830	3	3830	3	0.00
16/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3807	3	3807	3	0.00
16/11/2022	2040 On 02-November-23			Bond Future	11.95	81.9876	11.9484	81.9876	0.00
16/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4059	4	4059	4	0.00
16/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4030	4	4030	4	0.00
16/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4002	4	4002	4	0.00
16/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6232	6	6232	6	0.00
16/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6165	6	6165	6	0.00
16/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6198	6	6198	6	0.00
16/11/2022	2040 On 01-February-24			Bond Future	12.09	79.0357	12.0895	79.0357	0.00
16/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6262	6	6262	6	0.00
16/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6230	6	6230	6	0.00
16/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6197	6	6197	6	0.00
16/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4820	4	4820	4	0.00
16/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4796	4	4796	4	0.00
16/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4773	4	4773	4	0.00
16/11/2022	2044 On 02-February-23			Bond Future	11.56	78.6803	11.5621	78.6803	92,154.00
16/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1553	2	1553	2	0.00
16/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1654	2	1654	2	0.00
16/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	276	0	276	0	2,840.00
16/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1187	1	1187	1	2,840.00
16/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1504	2	1504	2	0.00
16/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3968	4	3968	4	0.00
16/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4368	5	4368	5	0.00
16/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1529	2	1529	2	0.00
16/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4235	4	4235	4	0.00
16/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	4024	4	4024	4	0.00
16/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1655	1	1655	1	4,000.00
16/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1860	2	1860	2	0.00
16/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4278	4	4278	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
16/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4917	4	4917	4	0.00
16/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	9078	9	9078	9	0.00
16/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4192	4	4192	4	0.00
16/11/2022	2044 On 04-May-23			Bond Future	11.68	80.2097	11.6763	80.2097	0.00
16/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5310	5	5310	5	0.00
16/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4428	5	4428	5	0.00
16/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3395	4	3395	4	0.00
16/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6245	6	6245	6	0.00
16/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3365	3	3365	3	0.00
16/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3334	3	3334	3	0.00
16/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	5036	5	5036	5	0.00
16/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5001	5	5001	5	0.00
16/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3967	4	3967	4	4,115.00
16/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2779	2	2779	2	1,500.00
16/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4967	5	4967	5	0.00
16/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3322	3	3322	3	4,115.00
16/11/2022	2044 On 03-August-23			Bond Future	11.79	77.4374	11.7888	77.4374	0.00
16/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6171	6	6171	6	0.00
16/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6136	6	6136	6	0.00
16/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6100	6	6100	6	0.00
16/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3901	4	3901	4	0.00
16/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3925	4	3925	4	0.00
16/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3878	4	3878	4	0.00
16/11/2022	2044 On 02-November-23			Bond Future	11.89	79.0336	11.8908	79.0336	0.00
16/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4354	4	4354	4	0.00
16/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4325	4	4325	4	0.00
16/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4384	4	4384	4	0.00
16/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6377	6	6377	6	0.00
16/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6445	6	6445	6	0.00
16/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6411	6	6411	6	0.00
16/11/2022	2044 On 01-February-24			Bond Future	12.02	76.1508	12.0212	76.1508	0.00
16/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6532	7	6532	7	0.00
16/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6499	7	6499	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
16/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6565	7	6565	7	0.00
16/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4990	5	4990	5	0.00
16/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	5039	5	5039	5	0.00
16/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	5014	5	5014	5	0.00
16/11/2022	2046 On 02-February-23			Bond Future	114.17	114.1705	114.1673	114.1705	12,606.00
16/11/2022	2046 On 04-May-23			Bond Future	114.38	114.3840	114.3782	114.3840	4,935.00
16/11/2022	2046 On 03-August-23			Bond Future	116.70	116.7062	116.6994	116.7062	0.00
16/11/2022	2046 On 02-November-23			Bond Future	117.04	117.0483	117.0393	117.0483	0.00
16/11/2022	2046 On 01-February-24			Bond Future	119.29	119.2959	119.2879	119.2959	0.00
16/11/2022	2050 On 02-February-23			Bond Future	112.23	113.8484	112.2267	113.8484	9,301.00
16/11/2022	2050 On 04-May-23			Bond Future	114.43	116.0864	114.4307	116.0864	3,359.00
16/11/2022	2050 On 03-August-23			Bond Future	114.57	116.2593	114.5680	116.2593	0.00
16/11/2022	2050 On 02-November-23			Bond Future	116.95	118.6785	116.9517	118.6785	0.00
16/11/2022	2050 On 01-February-24			Bond Future	116.96	118.7218	116.9607	118.7218	0.00
16/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	AL37 On 02-February-23			Index Future	855.18	857.3230	855.1810	857.3230	0.00
16/11/2022	AL37 On 04-May-23			Index Future	871.77	873.9550	871.7660	873.9550	0.00
16/11/2022	AL37 On 03-August-23			Index Future	889.25	891.4840	889.2490	891.4840	0.00
16/11/2022	AL37 On 02-November-23			Index Future	907.55	909.8280	907.5450	909.8280	0.00
16/11/2022	AL37 On 01-February-24			Index Future	924.81	927.1340	924.8110	927.1340	0.00
16/11/2022	AL7T On 02-February-23			Index Future	981.41	987.1650	981.4130	987.1650	0.00
16/11/2022	AL7T On 04-May-23			Index Future	1000.45	1006.3150	1000.4460	1006.3150	0.00
16/11/2022	AL7T On 03-August-23			Index Future	1020.51	1026.5000	1020.5100	1026.5000	0.00
16/11/2022	AL7T On 02-November-23			Index Future	1041.51	1047.6210	1041.5060	1047.6210	0.00
16/11/2022	AL7T On 01-February-24			Index Future	1061.32	1067.5480	1061.3200	1067.5480	0.00
16/11/2022	ALBI On 02-February-23			Index Future	861.12	865.8440	861.1170	865.8440	109.00
16/11/2022	ALBI On 04-May-23			Index Future	877.82	882.6410	877.8170	882.6410	0.00
16/11/2022	ALBI On 03-August-23			Index Future	895.42	900.3450	895.4220	900.3450	0.00
16/11/2022	ALBI On 02-November-23			Index Future	913.85	918.8700	913.8450	918.8700	0.00
16/11/2022	ALBI On 01-February-24			Index Future	931.23	936.3480	931.2300	936.3480	0.00
16/11/2022	C002 On 31-March-32			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
16/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2022	ES33 On 02-February-23			Bond Future	12.33	75.2414	12.3299	75.2414	350.00
16/11/2022	ES33 On 04-May-23			Bond Future	12.50	72.9267	12.4978	72.9267	0.00
16/11/2022	ES33 On 03-August-23			Bond Future	12.66	74.4081	12.6617	74.4081	0.00
16/11/2022	ES33 On 02-November-23			Bond Future	12.83	72.1621	12.8290	72.1621	0.00
16/11/2022	ES33 On 01-February-24			Bond Future	13.04	73.5443	13.0371	73.5443	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
16/11/2022	ES42 On 02-February-23			Bond Future	12.55	73.6685	12.5533	73.6685	4,195.00
16/11/2022	ES42 On 04-May-23			Bond Future	12.71	70.8538	12.7050	70.8538	0.00
16/11/2022	ES42 On 03-August-23			Bond Future	12.85	72.2937	12.8490	72.2937	0.00
16/11/2022	ES42 On 02-November-23			Bond Future	13.00	69.5362	12.9954	69.5362	0.00
16/11/2022	ES42 On 01-February-24			Bond Future	13.17	70.8660	13.1679	70.8660	0.00
16/11/2022	GOVI On 02-February-23			GOVI	848.93	853.6280	848.9320	853.6280	835.00
16/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	3	0	3	0.00
16/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	3	0	3	0.00
16/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	3	0	3	0.00
16/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	18980	0	18980	0	0.00
16/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	18880	0	18880	0	0.00
16/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	19080	0	19080	0	0.00
16/11/2022	GOVI On 04-May-23			GOVI	865.40	870.1880	865.3960	870.1880	0.00
16/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	125160	17	125160	17	0.00
16/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	125360	17	125360	17	0.00
16/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	125260	17	125260	17	0.00
16/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 03-August-23			GOVI	882.75	887.6420	882.7520	887.6420	0.00
16/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	455220	50	455220	50	0.00
16/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	455420	50	455420	50	0.00
16/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	455320	50	455320	50	0.00
16/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 02-November-23			GOVI	900.91	905.9070	900.9140	905.9070	0.00
16/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	151140	20	151140	20	0.00
16/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	151040	20	151040	20	0.00
16/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	150940	20	150940	20	0.00
16/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 02-November-23	885.80	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
16/11/2022	GOVI On 01-February-24			GOVI	918.05	923.1380	918.0530	923.1380	0.00
16/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	380730	43	380730	43	0.00
16/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	380630	43	380630	43	0.00
16/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	380530	43	380530	43	0.00
16/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2022	IGOV On 02-February-23			Index Future	321.19	322.1540	321.1890	322.1540	662.00
16/11/2022	IGOV On 04-May-23			Index Future	327.50	328.4820	327.4950	328.4820	16.00
16/11/2022	IGOV On 03-August-23			Index Future	334.14	335.1460	334.1390	335.1460	0.00
16/11/2022	IGOV On 02-November-23			Index Future	341.09	342.1170	341.0880	342.1170	0.00
16/11/2022	IGOV On 01-February-24			Index Future	347.65	348.6980	347.6500	348.6980	0.00
16/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.63	93.3800	6.6250	93.3800	0.00
16/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.14	92.8850	7.1350	92.8850	68.00
16/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.19	92.8550	7.1900	92.8550	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
16/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.52	92.5700	7.5200	92.5700	0.00
16/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.57	92.5400	7.5650	92.5400	0.00
16/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.67	92.4300	7.6700	92.4300	0.00
16/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.75	92.3550	7.7500	92.3550	0.00
16/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.83	92.2900	7.8250	92.2900	75.00
16/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.91	92.2400	7.9050	92.2400	272.00
16/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.95	92.1800	7.9500	92.1800	0.00
16/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.90	92.2450	7.9000	92.2450	0.00
16/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.2000	7.9350	92.2000	0.00
16/11/2022	R035 On 02-February-23			Bond Future	11.35	88.4561	11.3459	88.4561	165,775.00
16/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4670	5	4670	5	0.00
16/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10052	11	10052	11	0.00
16/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1610	2	1610	2	976.00
16/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1635	2	1635	2	0.00
16/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1188	1	1188	1	0.00
16/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	390	0	390	0	976.00
16/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	800	1	800	1	388.00
16/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1209	1	1209	1	0.00
16/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	123	0	123	0	582.00
16/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	136	0	136	0	0.00
16/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	150	0	150	0	388.00
16/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4512	5	4512	5	0.00
16/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1229	1	1229	1	0.00
16/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	831	1	831	1	0.00
16/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	741	1	741	1	0.00
16/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5174	5	5174	5	0.00
16/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4988	5	4988	5	0.00
16/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4896	4	4896	4	582.00
16/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6700	6	6700	6	0.00
16/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3960	4	3960	4	0.00
16/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	226	0	226	0	976.00
16/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9116	9	9116	9	0.00
16/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9619	9	9619	9	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
16/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	4000	4	4000	4	0.00
16/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	4040	4	4040	4	0.00
16/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3296	3	3296	3	582.00
16/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3331	3	3331	3	0.00
16/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1146	1	1146	1	388.00
16/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	9367	9	9367	9	0.00
16/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1204	1	1204	1	0.00
16/11/2022	R035 On 04-May-23			Bond Future	11.47	85.6712	11.4710	85.6712	0.00
16/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2975	3	2975	3	0.00
16/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	611	1	611	1	388.00
16/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1265	1	1265	1	491.00
16/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7096	7	7096	7	0.00
16/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2841	3	2841	3	491.00
16/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2921	3	2921	3	0.00
16/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2948	3	2948	3	0.00
16/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1569	2	1569	2	388.00
16/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9906	10	9906	10	0.00
16/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1042	1	1042	1	491.00
16/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6672	6	6672	6	0.00
16/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1793	2	1793	2	388.00
16/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4402	4	4402	4	0.00
16/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7477	7	7477	7	0.00
16/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10465	10	10465	10	0.00
16/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4557	4	4557	4	0.00
16/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4463	4	4463	4	0.00
16/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4432	4	4432	4	0.00
16/11/2022	R035 On 03-August-23			Bond Future	11.59	87.3915	11.5923	87.3915	0.00
16/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5498	6	5498	6	0.00
16/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5531	6	5531	6	0.00
16/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5563	6	5563	6	0.00
16/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3361	3	3361	3	0.00
16/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3381	3	3381	3	0.00
16/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3402	3	3402	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
16/11/2022	R035 On 02-November-23			Bond Future	11.72	84.6865	11.7155	84.6865	0.00
16/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3572	4	3572	4	0.00
16/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3520	4	3520	4	0.00
16/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3546	4	3546	4	0.00
16/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5163	5	5163	5	0.00
16/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5193	5	5193	5	0.00
16/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5134	5	5134	5	0.00
16/11/2022	R035 On 01-February-24			Bond Future	11.87	86.2911	11.8749	86.2911	0.00
16/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5616	6	5616	6	0.00
16/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5677	6	5677	6	0.00
16/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5647	6	5647	6	0.00
16/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	4008	4	4008	4	0.00
16/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	4029	4	4029	4	0.00
16/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3988	4	3988	4	0.00
16/11/2022	R186 On 02-February-23			Bond Future	8.80	107.1245	8.7953	107.1245	78,056.00
16/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	555	1	555	1	0.00
16/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	534	1	534	1	0.00
16/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	545	1	545	1	0.00
16/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2109	2	2109	2	0.00
16/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2133	2	2133	2	0.00
16/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2086	2	2086	2	0.00
16/11/2022	R186 On 04-May-23			Bond Future	8.88	109.2051	8.8753	109.2051	12,188.00
16/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1535	2	1535	2	0.00
16/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1551	2	1551	2	0.00
16/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1567	2	1567	2	0.00
16/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1693	2	1693	2	0.00
16/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1678	1	1678	1	0.00
16/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1708	2	1708	2	0.00
16/11/2022	R186 On 03-August-23			Bond Future	8.94	106.0926	8.9408	106.0926	0.00
16/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3430	4	3430	4	0.00
16/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3472	4	3472	4	0.00
16/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3451	4	3451	4	0.00
16/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1137	1	1137	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
16/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1145	1	1145	1	0.00
16/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1130	1	1130	1	0.00
16/11/2022	R186 On 02-November-23			Bond Future	8.99	108.2782	8.9945	108.2782	0.00
16/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4636	5	4636	5	0.00
16/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2599	3	2599	3	0.00
16/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2617	3	2617	3	0.00
16/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2204	2	2204	2	1,715.00
16/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2635	3	2635	3	0.00
16/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1532	1	1532	1	0.00
16/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1541	1	1541	1	0.00
16/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1550	1	1550	1	0.00
16/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	823	1	823	1	1,715.00
16/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1780	2	1780	2	0.00
16/11/2022	R186 On 01-February-24			Bond Future	9.13	105.0280	9.1258	105.0280	0.00
16/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2696	3	2696	3	0.00
16/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2664	3	2664	3	0.00
16/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2680	3	2680	3	0.00
16/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1704	1	1704	1	0.00
16/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1722	1	1722	1	0.00
16/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1713	1	1713	1	0.00
16/11/2022	R197 On 02-February-23			Bond Future	329.54	329.5774	329.5442	329.5774	977.00
16/11/2022	R197 On 04-May-23			Bond Future	336.02	336.0556	336.0156	336.0556	0.00
16/11/2022	R197 On 03-August-23			Bond Future	333.75	333.8012	333.7536	333.8012	0.00
16/11/2022	R197 On 02-November-23			Bond Future	340.70	340.7479	340.6977	340.7479	0.00
16/11/2022	R202 On 02-February-23			Bond Future	251.09	246.4030	251.0865	246.4030	5,970.00
16/11/2022	R202 On 04-May-23			Bond Future	256.02	251.2461	256.0169	251.2461	0.00
16/11/2022	R202 On 03-August-23			Bond Future	256.39	251.5250	256.3885	251.5250	0.00
16/11/2022	R202 On 02-November-23			Bond Future	261.72	256.7588	261.7222	256.7588	0.00
16/11/2022	R202 On 01-February-24			Bond Future	261.81	256.7485	261.8055	256.7485	0.00
16/11/2022	R209 On 02-February-23			Bond Future	11.34	68.3128	11.3393	68.3128	24,588.00
16/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	949	1	949	1	0.00
16/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	916	1	916	1	0.00
16/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	932	1	932	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
16/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3743	3	3743	3	0.00
16/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3817	3	3817	3	0.00
16/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3780	3	3780	3	0.00
16/11/2022	R209 On 04-May-23			Bond Future	11.45	66.4880	11.4529	66.4880	2,510.00
16/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2396	3	2396	3	0.00
16/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2154	2	2154	2	0.00
16/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6401	7	6401	7	0.00
16/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2374	2	2374	2	0.00
16/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	667	1	667	1	1,000.00
16/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2351	2	2351	2	0.00
16/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4183	4	4183	4	0.00
16/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8447	8	8447	8	0.00
16/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4154	4	4154	4	0.00
16/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1493	1	1493	1	8,500.00
16/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4451	4	4451	4	6,250.00
16/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4125	4	4125	4	0.00
16/11/2022	R209 On 03-August-23			Bond Future	11.56	67.8232	11.5607	67.8232	0.00
16/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4834	5	4834	5	0.00
16/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4777	5	4777	5	0.00
16/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4805	5	4805	5	0.00
16/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2974	3	2974	3	0.00
16/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3011	3	3011	3	0.00
16/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2992	3	2992	3	0.00
16/11/2022	R209 On 02-November-23			Bond Future	11.67	66.0684	11.6667	66.0684	0.00
16/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3086	3	3086	3	0.00
16/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3040	3	3040	3	0.00
16/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3063	3	3063	3	0.00
16/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4658	4	4658	4	0.00
16/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4685	4	4685	4	0.00
16/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4631	4	4631	4	0.00
16/11/2022	R209 On 01-February-24			Bond Future	11.80	67.3201	11.7999	67.3201	0.00
16/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	4997	5	4997	5	0.00
16/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5024	5	5024	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
16/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5051	5	5051	5	0.00
16/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3474	3	3474	3	0.00
16/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3493	3	3493	3	0.00
16/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3511	3	3511	3	0.00
16/11/2022	R210 On 02-February-23			Bond Future	227.71	228.5287	227.7133	228.5287	372.00
16/11/2022	R210 On 04-May-23			Bond Future	229.11	229.9423	229.1059	229.9423	0.00
16/11/2022	R210 On 03-August-23			Bond Future	233.75	234.6103	233.7550	234.6103	0.00
16/11/2022	R210 On 02-November-23			Bond Future	235.45	236.3289	235.4525	236.3289	0.00
16/11/2022	R210 On 01-February-24			Bond Future	239.98	240.8685	239.9774	240.8685	0.00
16/11/2022	R213 On 02-February-23			Bond Future	10.80	83.4371	10.8036	83.4371	37,918.00
16/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	54	0	54	0	476.00
16/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	675	1	675	1	0.00
16/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1017	1	1017	1	912.00
16/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	688	1	688	1	0.00
16/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	444	1	444	1	0.00
16/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	701	1	701	1	0.00
16/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	882	1	882	1	0.00
16/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6383	7	6383	7	0.00
16/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	300	0	300	0	912.00
16/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3420	3	3420	3	0.00
16/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2995	3	2995	3	476.00
16/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2753	2	2753	2	0.00
16/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3386	3	3386	3	0.00
16/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3455	3	3455	3	0.00
16/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	8060	8	8060	8	0.00
16/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	4189	4	4189	4	476.00
16/11/2022	R213 On 04-May-23			Bond Future	10.93	81.5059	10.9299	81.5059	0.00
16/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2398	3	2398	3	0.00
16/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2377	3	2377	3	0.00
16/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2420	3	2420	3	0.00
16/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3229	3	3229	3	0.00
16/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3276	3	3276	3	0.00
16/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3253	3	3253	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
16/11/2022	R213 On 03-August-23			Bond Future	11.05	83.1423	11.0520	83.1423	0.00
16/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4702	5	4702	5	0.00
16/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4674	5	4674	5	0.00
16/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4729	5	4729	5	0.00
16/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2276	2	2276	2	0.00
16/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2290	2	2290	2	0.00
16/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2262	2	2262	2	0.00
16/11/2022	R213 On 02-November-23			Bond Future	11.18	81.3014	11.1778	81.3014	0.00
16/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3072	3	3072	3	0.00
16/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3049	3	3049	3	0.00
16/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3094	3	3094	3	0.00
16/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3297	3	3297	3	0.00
16/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3338	3	3338	3	0.00
16/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3317	3	3317	3	0.00
16/11/2022	R213 On 01-February-24			Bond Future	11.35	82.8428	11.3485	82.8428	0.00
16/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4425	5	4425	5	0.00
16/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4400	5	4400	5	0.00
16/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4375	5	4375	5	0.00
16/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2945	3	2945	3	0.00
16/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2929	3	2929	3	0.00
16/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2914	3	2914	3	0.00
16/11/2022	R214 On 02-February-23			Bond Future	11.46	65.7840	11.4601	65.7840	71,030.00
16/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	279	0	279	0	3,550.00
16/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1311	1	1311	1	0.00
16/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1131	1	1131	1	3,550.00
16/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3245	4	3245	4	0.00
16/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1270	1	1270	1	0.00
16/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1290	1	1290	1	0.00
16/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1332	1	1332	1	0.00
16/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3347	3	3347	3	0.00
16/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3382	3	3382	3	0.00
16/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1490	1	1490	1	0.00
16/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3634	3	3634	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
16/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3312	3	3312	3	0.00
16/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3278	3	3278	3	0.00
16/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6898	7	6898	7	0.00
16/11/2022	R214 On 04-May-23			Bond Future	11.56	63.7637	11.5638	63.7637	0.00
16/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2903	3	2903	3	0.00
16/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2853	3	2853	3	0.00
16/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2878	3	2878	3	0.00
16/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3899	4	3899	4	0.00
16/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3927	4	3927	4	0.00
16/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3871	4	3871	4	0.00
16/11/2022	R214 On 03-August-23			Bond Future	11.66	65.0440	11.6634	65.0440	0.00
16/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5467	6	5467	6	0.00
16/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5407	6	5407	6	0.00
16/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5437	6	5437	6	0.00
16/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3017	3	3017	3	0.00
16/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3035	3	3035	3	0.00
16/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2999	3	2999	3	0.00
16/11/2022	R214 On 02-November-23			Bond Future	11.76	63.0844	11.7633	63.0844	0.00
16/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3535	4	3535	4	0.00
16/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3487	4	3487	4	0.00
16/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3511	4	3511	4	0.00
16/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5076	5	5076	5	0.00
16/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5105	5	5105	5	0.00
16/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5047	5	5047	5	0.00
16/11/2022	R214 On 01-February-24			Bond Future	11.89	64.2797	11.8906	64.2797	0.00
16/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5312	5	5312	5	0.00
16/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5340	5	5340	5	0.00
16/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5368	5	5368	5	0.00
16/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4050	4	4050	4	0.00
16/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4070	4	4070	4	0.00
16/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4091	4	4091	4	0.00
16/11/2022	R248 On 02-February-23			Bond Future	11.46	82.1773	11.4602	82.1773	247,563.00
16/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	430	0	430	0	3,820.00

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16/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1569	2	1569	2	0.00
16/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1594	2	1594	2	0.00
16/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1672	2	1672	2	3,820.00
16/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1420	2	1420	2	0.00
16/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3664	4	3664	4	0.00
16/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1620	2	1620	2	0.00
16/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4201	4	4201	4	0.00
16/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4114	4	4114	4	0.00
16/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2110	2	2110	2	0.00
16/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4564	4	4564	4	0.00
16/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4246	4	4246	4	0.00
16/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4290	4	4290	4	0.00
16/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	8017	8	8017	8	0.00
16/11/2022	R248 On 04-May-23			Bond Future	11.57	79.3147	11.5665	79.3147	10,943.00
16/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3477	4	3477	4	0.00
16/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3508	4	3508	4	0.00
16/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3540	4	3540	4	0.00
16/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4968	5	4968	5	0.00
16/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	5004	5	5004	5	0.00
16/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5040	5	5040	5	0.00
16/11/2022	R248 On 03-August-23			Bond Future	11.67	80.8698	11.6718	80.8698	0.00
16/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6541	7	6541	7	0.00
16/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6578	7	6578	7	0.00
16/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6615	7	6615	7	0.00
16/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3904	3	3904	3	0.00
16/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3927	4	3927	4	0.00
16/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3950	4	3950	4	0.00
16/11/2022	R248 On 02-November-23			Bond Future	11.77	78.1135	11.7685	78.1135	13,000.00
16/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4226	4	4226	4	0.00
16/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4166	4	4166	4	0.00
16/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4196	4	4196	4	0.00
16/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6015	5	6015	5	0.00
16/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6086	6	6086	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
16/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6051	6	6051	6	0.00
16/11/2022	R248 On 01-February-24			Bond Future	11.89	79.6301	11.8896	79.6301	0.00
16/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6549	7	6549	7	0.00
16/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6480	7	6480	7	0.00
16/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6514	7	6514	7	0.00
16/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4935	4	4935	4	0.00
16/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4960	4	4960	4	0.00
16/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4910	4	4910	4	0.00