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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
21/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	2025 On 02-February-23			Bond Future	165.45	165.3993	165.4460	165.3993	6,088.00
21/11/2022	2025 On 04-May-23			Bond Future	168.69	168.6455	168.6921	168.6455	0.00
21/11/2022	2025 On 03-August-23			Bond Future	170.37	170.3228	170.3697	170.3228	0.00
21/11/2022	2025 On 02-November-23			Bond Future	173.91	173.8652	173.9128	173.8652	0.00
21/11/2022	2025 On 01-February-24			Bond Future	175.48	175.4272	175.4761	175.4272	0.00
21/11/2022	2029 On 02-February-23			Bond Future	118.59	118.5877	118.5861	118.5877	1,392.00
21/11/2022	2029 On 04-May-23			Bond Future	119.62	119.6231	119.6207	119.6231	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
21/11/2022	2029 On 03-August-23			Bond Future	122.05	122.0497	122.0469	122.0497	0.00
21/11/2022	2029 On 02-November-23			Bond Future	123.26	123.2617	123.2585	123.2617	0.00
21/11/2022	2029 On 01-February-24			Bond Future	125.63	125.6319	125.6291	125.6319	0.00
21/11/2022	2030 On 02-February-23			Bond Future	10.49	87.9818	10.4911	87.9818	91,515.00
21/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	39	0	39	0	102.00
21/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	80	0	80	0	388.00
21/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	4996	5	4996	5	5,000.00
21/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3514	4	3514	4	0.00
21/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3645	4	3645	4	0.00
21/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	765	1	765	1	0.00
21/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	530	1	530	1	388.00
21/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	667	1	667	1	0.00
21/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	485	0	485	0	0.00
21/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	72	0	72	0	0.00
21/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4290	4	4290	4	5,000.00
21/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	736	1	736	1	0.00
21/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	750	1	750	1	0.00
21/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	496	1	496	1	0.00
21/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	109	0	109	0	0.00
21/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	362	0	362	0	0.00
21/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	4187	4	4187	4	102.00
21/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	6142	6	6142	6	0.00
21/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	3180	3	3180	3	102.00
21/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2955	3	2955	3	0.00
21/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	546	1	546	1	0.00
21/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6889	7	6889	7	0.00
21/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6701	7	6701	7	0.00
21/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	712	1	712	1	388.00
21/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7997	8	7997	8	0.00
21/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3699	4	3699	4	0.00
21/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3556	4	3556	4	0.00
21/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3663	4	3663	4	0.00
21/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	3018	3	3018	3	0.00

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21/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2986	3	2986	3	0.00
21/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	753	1	753	1	0.00
21/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	410	0	410	0	0.00
21/11/2022	2030 On 04-May-23			Bond Future	10.63	89.6887	10.6252	89.6887	0.00
21/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8457	8	8457	8	0.00
21/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5337	5	5337	5	0.00
21/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6685	7	6685	7	0.00
21/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8227	8	8227	8	0.00
21/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2397	2	2397	2	0.00
21/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	852	1	852	1	150.00
21/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2648	3	2648	3	350.00
21/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4487	4	4487	4	0.00
21/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2141	2	2141	2	479.00
21/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2353	2	2353	2	0.00
21/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2375	2	2375	2	0.00
21/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	951	1	951	1	479.00
21/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1083	1	1083	1	388.00
21/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1384	1	1384	1	1,080.00
21/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	450	0	450	0	388.00
21/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7740	8	7740	8	0.00
21/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5545	6	5545	6	0.00
21/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	4154	4	4154	4	0.00
21/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4854	5	4854	5	0.00
21/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	5227	5	5227	5	0.00
21/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2790	3	2790	3	0.00
21/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2811	3	2811	3	0.00
21/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3038	3	3038	3	0.00
21/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1450	1	1450	1	150.00
21/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2540	3	2540	3	0.00
21/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2768	3	2768	3	0.00
21/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	540	1	540	1	479.00
21/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	802	1	802	1	1,080.00
21/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1147	1	1147	1	388.00

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21/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	499	1	499	1	350.00
21/11/2022	2030 On 03-August-23			Bond Future	10.76	87.4809	10.7580	87.4809	0.00
21/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8219	8	8219	8	0.00
21/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4580	5	4580	5	0.00
21/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9125	9	9125	9	0.00
21/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4526	5	4526	5	0.00
21/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4553	5	4553	5	0.00
21/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2316	2	2316	2	1,012.00
21/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2832	3	2832	3	350.00
21/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3287	3	3287	3	0.00
21/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2094	2	2094	2	0.00
21/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2121	2	2121	2	0.00
21/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	710	1	710	1	350.00
21/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3838	4	3838	4	0.00
21/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	924	1	924	1	1,012.00
21/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2107	2	2107	2	0.00
21/11/2022	2030 On 02-November-23			Bond Future	10.88	89.2827	10.8789	89.2827	0.00
21/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	2821	3	2821	3	0.00
21/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2799	3	2799	3	0.00
21/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2778	3	2778	3	0.00
21/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3100	3	3100	3	0.00
21/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3081	3	3081	3	0.00
21/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3062	3	3062	3	0.00
21/11/2022	2030 On 01-February-24			Bond Future	11.05	86.9722	11.0498	86.9722	0.00
21/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4044	4	4044	4	0.00
21/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4020	4	4020	4	0.00
21/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4068	4	4068	4	0.00
21/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2820	3	2820	3	0.00
21/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2850	3	2850	3	0.00
21/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2835	3	2835	3	0.00
21/11/2022	2032 On 02-February-23			Bond Future	10.99	87.1902	10.9920	87.1902	113,341.00
21/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	41	0	41	0	454.00
21/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8528	8	8528	8	0.00

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21/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	4861	5	4861	5	0.00
21/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	723	1	723	1	0.00
21/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	738	1	738	1	0.00
21/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	446	0	446	0	0.00
21/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	610	1	610	1	8,000.00
21/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	68	0	68	0	500.00
21/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	243	0	243	0	750.00
21/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3615	4	3615	4	0.00
21/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4298	4	4298	4	0.00
21/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	916	1	916	1	0.00
21/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1242	1	1242	1	750.00
21/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3442	3	3442	3	0.00
21/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	511	1	511	1	500.00
21/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	753	1	753	1	0.00
21/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3830	4	3830	4	0.00
21/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4553	5	4553	5	0.00
21/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	1159	1	1159	1	8,000.00
21/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2897	3	2897	3	0.00
21/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	3463	4	3463	4	454.00
21/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	852	1	852	1	0.00
21/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	1088	1	1088	1	8,000.00
21/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5925	6	5925	6	0.00
21/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	8284	8	8284	8	0.00
21/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	4222	4	4222	4	0.00
21/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4813	5	4813	5	454.00
21/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3868	4	3868	4	0.00
21/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3907	4	3907	4	0.00
21/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	699	1	699	1	500.00
21/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	199	0	199	0	750.00
21/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	9182	9	9182	9	0.00
21/11/2022	2032 On 04-May-23			Bond Future	11.12	84.7207	11.1240	84.7207	66,448.00
21/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2542	2	2542	2	0.00
21/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2518	2	2518	2	0.00

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21/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1972	2	1972	2	400.00
21/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	10929	11	10929	11	0.00
21/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2565	3	2565	3	0.00
21/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3832	4	3832	4	400.00
21/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3735	4	3735	4	0.00
21/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	465	0	465	0	400.00
21/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4519	5	4519	5	0.00
21/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3789	4	3789	4	0.00
21/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3762	4	3762	4	0.00
21/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2625	3	2625	3	0.00
21/11/2022	2032 On 03-August-23			Bond Future	11.25	86.4209	11.2501	86.4209	2,600.00
21/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5079	5	5079	5	0.00
21/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5109	5	5109	5	0.00
21/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5138	5	5138	5	0.00
21/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5533	5	5533	5	5,000.00
21/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2466	3	2466	3	0.00
21/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2672	3	2672	3	0.00
21/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2689	3	2689	3	0.00
21/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2706	3	2706	3	0.00
21/11/2022	2032 On 02-November-23			Bond Future	11.38	84.0400	11.3753	84.0400	0.00
21/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3238	3	3238	3	0.00
21/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3214	3	3214	3	0.00
21/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3263	3	3263	3	0.00
21/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3905	4	3905	4	0.00
21/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3952	4	3952	4	0.00
21/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3928	4	3928	4	0.00
21/11/2022	2032 On 01-February-24			Bond Future	11.54	85.6332	11.5380	85.6332	0.00
21/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	4858	5	4858	5	0.00
21/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	4831	5	4831	5	0.00
21/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	4804	5	4804	5	0.00
21/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3476	4	3476	4	0.00
21/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3458	4	3458	4	0.00
21/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3441	4	3441	4	0.00

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21/11/2022	2033 On 02-February-23			Bond Future	112.87	113.1747	112.8705	113.1747	7,298.00
21/11/2022	2033 On 04-May-23			Bond Future	113.70	114.0138	113.7029	114.0138	0.00
21/11/2022	2033 On 03-August-23			Bond Future	116.01	116.3266	116.0090	116.3266	0.00
21/11/2022	2033 On 02-November-23			Bond Future	117.00	117.3280	117.0036	117.3280	0.00
21/11/2022	2033 On 01-February-24			Bond Future	119.25	119.5841	119.2538	119.5841	0.00
21/11/2022	2037 On 02-February-23			Bond Future	11.53	79.2402	11.5342	79.2402	132,090.00
21/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1148	1	1148	1	0.00
21/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1251	1	1251	1	577.00
21/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1108	1	1108	1	0.00
21/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1128	1	1128	1	0.00
21/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3870	4	3870	4	0.00
21/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4064	4	4064	4	0.00
21/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4105	4	4105	4	0.00
21/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3822	4	3822	4	0.00
21/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1408	1	1408	1	577.00
21/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	4023	4	4023	4	0.00
21/11/2022	2037 On 04-May-23			Bond Future	11.66	80.7779	11.6619	80.7779	0.00
21/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4066	4	4066	4	400.00
21/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2042	2	2042	2	400.00
21/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11308	11	11308	11	0.00
21/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2739	3	2739	3	0.00
21/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2687	3	2687	3	0.00
21/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2713	3	2713	3	0.00
21/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4748	5	4748	5	0.00
21/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5752	6	5752	6	0.00
21/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4781	5	4781	5	0.00
21/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	758	1	758	1	400.00
21/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4715	5	4715	5	0.00
21/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3400	3	3400	3	0.00
21/11/2022	2037 On 03-August-23			Bond Future	11.79	78.1409	11.7883	78.1409	0.00
21/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5426	5	5426	5	0.00
21/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5393	5	5393	5	0.00
21/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5361	5	5361	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
21/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3545	4	3545	4	0.00
21/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3524	4	3524	4	0.00
21/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3503	4	3503	4	0.00
21/11/2022	2037 On 02-November-23			Bond Future	11.90	79.7508	11.9038	79.7508	0.00
21/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3536	4	3536	4	0.00
21/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3510	3	3510	3	0.00
21/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3562	4	3562	4	0.00
21/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5483	6	5483	6	0.00
21/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5452	6	5452	6	0.00
21/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5422	5	5422	5	0.00
21/11/2022	2037 On 01-February-24			Bond Future	12.05	77.0083	12.0519	77.0083	0.00
21/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5622	6	5622	6	0.00
21/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5591	6	5591	6	0.00
21/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5653	6	5653	6	0.00
21/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4182	4	4182	4	0.00
21/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4226	4	4226	4	0.00
21/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4204	4	4204	4	0.00
21/11/2022	2038 On 02-February-23			Bond Future	124.13	124.2099	124.1332	124.2099	4,059.00
21/11/2022	2038 On 04-May-23			Bond Future	126.57	126.6479	126.5691	126.6479	1,583.00
21/11/2022	2038 On 03-August-23			Bond Future	127.17	127.2555	127.1745	127.2555	0.00
21/11/2022	2038 On 02-November-23			Bond Future	129.82	129.9025	129.8197	129.9025	0.00
21/11/2022	2038 On 01-February-24			Bond Future	130.31	130.3955	130.3112	130.3955	0.00
21/11/2022	2040 On 02-February-23			Bond Future	11.66	80.8554	11.6570	80.8554	120,837.00
21/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	141	0	141	0	0.00
21/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	153	0	153	0	388.00
21/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1141	1	1141	1	0.00
21/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4098	4	4098	4	0.00
21/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1121	1	1121	1	0.00
21/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	814	1	814	1	0.00
21/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4788	5	4788	5	0.00
21/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4914	5	4914	5	0.00
21/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1162	1	1162	1	0.00
21/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	863	1	863	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
21/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1311	1	1311	1	563.00
21/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4285	4	4285	4	0.00
21/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1603	2	1603	2	563.00
21/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5366	5	5366	5	0.00
21/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4597	5	4597	5	0.00
21/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1255	1	1255	1	388.00
21/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1303	1	1303	1	0.00
21/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4688	5	4688	5	0.00
21/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4642	5	4642	5	0.00
21/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9952	10	9952	10	0.00
21/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5520	5	5520	5	0.00
21/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10162	10	10162	10	0.00
21/11/2022	2040 On 04-May-23			Bond Future	11.78	82.4244	11.7820	82.4244	300.00
21/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10366	11	10366	11	0.00
21/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2873	3	2873	3	0.00
21/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3039	3	3039	3	486.00
21/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1345	1	1345	1	486.00
21/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1693	2	1693	2	388.00
21/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2845	3	2845	3	0.00
21/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	667	1	667	1	388.00
21/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7626	8	7626	8	0.00
21/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2900	3	2900	3	0.00
21/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5087	5	5087	5	0.00
21/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8165	8	8165	8	0.00
21/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1903	2	1903	2	388.00
21/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1159	1	1159	1	486.00
21/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11489	11	11489	11	0.00
21/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5159	5	5159	5	0.00
21/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7216	7	7216	7	0.00
21/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4910	5	4910	5	0.00
21/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5123	5	5123	5	0.00
21/11/2022	2040 On 03-August-23			Bond Future	11.91	79.5702	11.9059	79.5702	0.00
21/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5766	6	5766	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
21/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5732	6	5732	6	0.00
21/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5800	6	5800	6	0.00
21/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3901	4	3901	4	0.00
21/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3948	4	3948	4	0.00
21/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3925	4	3925	4	0.00
21/11/2022	2040 On 02-November-23			Bond Future	12.02	81.2095	12.0188	81.2095	0.00
21/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3833	4	3833	4	0.00
21/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3806	4	3806	4	0.00
21/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3779	4	3779	4	0.00
21/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6424	6	6424	6	0.00
21/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6355	6	6355	6	0.00
21/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6390	6	6390	6	0.00
21/11/2022	2040 On 01-February-24			Bond Future	12.16	78.2442	12.1626	78.2442	0.00
21/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	5990	6	5990	6	0.00
21/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	5958	6	5958	6	0.00
21/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	5926	6	5926	6	0.00
21/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4972	5	4972	5	0.00
21/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4947	5	4947	5	0.00
21/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4923	5	4923	5	0.00
21/11/2022	2044 On 02-February-23			Bond Future	11.56	78.0297	11.5631	78.0297	91,936.00
21/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	683	1	683	1	2,500.00
21/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1570	2	1570	2	0.00
21/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3302	3	3302	3	0.00
21/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1471	1	1471	1	0.00
21/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	241	0	241	0	2,840.00
21/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1112	1	1112	1	2,840.00
21/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4280	4	4280	4	0.00
21/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3878	4	3878	4	0.00
21/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1423	1	1423	1	0.00
21/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1447	1	1447	1	0.00
21/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4203	4	4203	4	0.00
21/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1776	2	1776	2	0.00
21/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1572	2	1572	2	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3946	4	3946	4	0.00
21/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	2125	2	2125	2	2,500.00
21/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4159	4	4159	4	0.00
21/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4849	5	4849	5	0.00
21/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	9050	9	9050	9	0.00
21/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4116	4	4116	4	0.00
21/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	6174	6	6174	6	0.00
21/11/2022	2044 On 04-May-23			Bond Future	11.68	79.5440	11.6775	79.5440	0.00
21/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6179	6	6179	6	0.00
21/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4361	4	4361	4	0.00
21/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5243	5	5243	5	0.00
21/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3331	3	3331	3	0.00
21/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3270	3	3270	3	0.00
21/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3300	3	3300	3	0.00
21/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4945	5	4945	5	0.00
21/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4980	5	4980	5	0.00
21/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3908	4	3908	4	4,115.00
21/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4910	5	4910	5	0.00
21/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3263	3	3263	3	4,115.00
21/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2721	3	2721	3	1,500.00
21/11/2022	2044 On 03-August-23			Bond Future	11.79	76.7571	11.7902	76.7571	0.00
21/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6119	6	6119	6	0.00
21/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6048	6	6048	6	0.00
21/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6084	6	6084	6	0.00
21/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3881	4	3881	4	0.00
21/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3858	4	3858	4	0.00
21/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3835	4	3835	4	0.00
21/11/2022	2044 On 02-November-23			Bond Future	11.89	78.3386	11.8924	78.3386	0.00
21/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4283	4	4283	4	0.00
21/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4312	4	4312	4	0.00
21/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4342	4	4342	4	0.00
21/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6344	6	6344	6	0.00
21/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6378	6	6378	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
21/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6413	6	6413	6	0.00
21/11/2022	2044 On 01-February-24			Bond Future	12.02	75.4439	12.0227	75.4439	0.00
21/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6461	6	6461	6	0.00
21/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6495	6	6495	6	0.00
21/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6528	6	6528	6	0.00
21/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4961	5	4961	5	0.00
21/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4986	5	4986	5	0.00
21/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	5010	5	5010	5	0.00
21/11/2022	2046 On 02-February-23			Bond Future	109.78	109.7822	109.7819	109.7822	13,076.00
21/11/2022	2046 On 04-May-23			Bond Future	109.91	109.9068	109.9058	109.9068	4,935.00
21/11/2022	2046 On 03-August-23			Bond Future	112.14	112.1367	112.1353	112.1367	0.00
21/11/2022	2046 On 02-November-23			Bond Future	112.38	112.3851	112.3833	112.3851	0.00
21/11/2022	2046 On 01-February-24			Bond Future	114.54	114.5449	114.5435	114.5449	0.00
21/11/2022	2050 On 02-February-23			Bond Future	110.83	110.4415	110.8340	110.4415	9,301.00
21/11/2022	2050 On 04-May-23			Bond Future	113.01	112.6092	113.0085	112.6092	3,359.00
21/11/2022	2050 On 03-August-23			Bond Future	113.12	112.7104	113.1174	112.7104	0.00
21/11/2022	2050 On 02-November-23			Bond Future	115.47	115.0550	115.4703	115.0550	0.00
21/11/2022	2050 On 01-February-24			Bond Future	115.46	115.0343	115.4576	115.0343	0.00
21/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	AL37 On 02-February-23			Index Future	854.68	853.3560	854.6800	853.3560	0.00
21/11/2022	AL37 On 04-May-23			Index Future	871.23	869.8950	871.2280	869.8950	0.00
21/11/2022	AL37 On 03-August-23			Index Future	888.69	887.3360	888.6890	887.3360	0.00
21/11/2022	AL37 On 02-November-23			Index Future	906.97	905.5890	906.9650	905.5890	0.00
21/11/2022	AL37 On 01-February-24			Index Future	924.23	922.8230	924.2340	922.8230	0.00
21/11/2022	AL7T On 02-February-23			Index Future	978.85	977.4360	978.8520	977.4360	0.00
21/11/2022	AL7T On 04-May-23			Index Future	997.81	996.3800	997.8050	996.3800	0.00
21/11/2022	AL7T On 03-August-23			Index Future	1017.80	1016.3570	1017.8020	1016.3570	0.00
21/11/2022	AL7T On 02-November-23			Index Future	1038.73	1037.2640	1038.7340	1037.2640	0.00
21/11/2022	AL7T On 01-February-24			Index Future	1058.51	1057.0040	1058.5110	1057.0040	0.00
21/11/2022	ALBI On 02-February-23			Index Future	859.40	858.7420	859.3990	858.7420	109.00
21/11/2022	ALBI On 04-May-23			Index Future	876.04	875.3850	876.0390	875.3850	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
21/11/2022	ALBI On 03-August-23			Index Future	893.60	892.9360	893.5950	892.9360	0.00
21/11/2022	ALBI On 02-November-23			Index Future	911.97	911.3050	911.9730	911.3050	0.00
21/11/2022	ALBI On 01-February-24			Index Future	929.34	928.6470	929.3370	928.6470	0.00
21/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2022	ES33 On 02-February-23			Bond Future	12.35	74.6616	12.3495	74.6616	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2022	ES33 On 04-May-23			Bond Future	12.52	72.3332	12.5186	72.3332	0.00
21/11/2022	ES33 On 03-August-23			Bond Future	12.68	73.8014	12.6836	73.8014	0.00
21/11/2022	ES33 On 02-November-23			Bond Future	12.85	71.5422	12.8519	71.5422	0.00
21/11/2022	ES33 On 01-February-24			Bond Future	13.06	72.9138	13.0609	72.9138	0.00
21/11/2022	ES42 On 02-February-23			Bond Future	12.56	73.0963	12.5634	73.0963	4,195.00
21/11/2022	ES42 On 04-May-23			Bond Future	12.72	70.2681	12.7158	70.2681	0.00
21/11/2022	ES42 On 03-August-23			Bond Future	12.86	71.6951	12.8603	71.6951	0.00
21/11/2022	ES42 On 02-November-23			Bond Future	13.01	68.9246	13.0072	68.9246	0.00
21/11/2022	ES42 On 01-February-24			Bond Future	13.18	70.2439	13.1801	70.2439	0.00
21/11/2022	GOVI On 02-February-23			GOVI	847.15	846.5510	847.1510	846.5510	835.00
21/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	36790	4	36790	4	0.00
21/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	36690	4	36690	4	0.00
21/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	36890	4	36890	4	0.00
21/11/2022	GOVI On 04-May-23			GOVI	863.55	862.9570	863.5530	862.9570	0.00
21/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	106730	10	106730	10	0.00
21/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	106830	10	106830	10	0.00
21/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	106930	10	106930	10	0.00
21/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 03-August-23			GOVI	880.86	880.2590	880.8600	880.2590	0.00
21/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	436300	43	436300	43	0.00
21/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	436500	43	436500	43	0.00
21/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	436400	43	436400	43	0.00
21/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 02-November-23			GOVI	898.98	898.3670	898.9760	898.3670	0.00
21/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	131760	13	131760	13	0.00
21/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	131660	13	131660	13	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
21/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	131560	13	131560	13	0.00
21/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 01-February-24			GOVI	916.09	915.4630	916.0920	915.4630	0.00
21/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	361120	35	361120	35	0.00
21/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	361020	35	361020	35	0.00
21/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	360920	35	360920	35	0.00
21/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2022	IGOV On 02-February-23			Index Future	315.74	317.2000	315.7440	317.2000	662.00
21/11/2022	IGOV On 04-May-23			Index Future	321.93	323.4240	321.9340	323.4240	16.00
21/11/2022	IGOV On 03-August-23			Index Future	328.46	329.9840	328.4600	329.9840	0.00
21/11/2022	IGOV On 02-November-23			Index Future	335.29	336.8450	335.2880	336.8450	0.00
21/11/2022	IGOV On 01-February-24			Index Future	341.74	343.3270	341.7440	343.3270	0.00
21/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.12	92.8950	7.1150	92.8950	68.00
21/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.16	92.8350	7.1550	92.8350	0.00
21/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.47	92.5000	7.4650	92.5000	0.00
21/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.51	92.4450	7.5100	92.4450	0.00
21/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.61	92.3200	7.6050	92.3200	0.00
21/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.63	92.3000	7.6250	92.3000	0.00
21/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.69	92.2500	7.6900	92.2500	0.00
21/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.77	92.1750	7.7700	92.1750	75.00
21/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.83	92.1350	7.8250	92.1350	272.00
21/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.82	92.0800	7.8200	92.0800	0.00
21/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.82	92.0800	7.8200	92.0800	0.00
21/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.80	92.0850	7.8000	92.0850	0.00
21/11/2022	R035 On 02-February-23			Bond Future	11.39	87.7289	11.3927	87.7289	166,143.00
21/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4407	5	4407	5	0.00
21/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	9772	10	9772	10	0.00
21/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1433	2	1433	2	976.00
21/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1456	2	1456	2	0.00
21/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1038	1	1038	1	0.00
21/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1056	1	1056	1	0.00
21/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	317	0	317	0	976.00
21/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	681	1	681	1	388.00
21/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	92	0	92	0	582.00
21/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	102	0	102	0	0.00
21/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	114	0	114	0	388.00
21/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4251	4	4251	4	0.00
21/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1075	1	1075	1	0.00
21/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	709	1	709	1	0.00
21/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	627	1	627	1	0.00
21/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5328	5	5328	5	0.00
21/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	5136	5	5136	5	0.00
21/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	5041	5	5041	5	582.00
21/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6894	7	6894	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
21/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	4074	4	4074	4	0.00
21/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	213	0	213	0	976.00
21/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9347	9	9347	9	0.00
21/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9856	10	9856	10	0.00
21/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	4115	4	4115	4	0.00
21/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	4156	4	4156	4	0.00
21/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3385	3	3385	3	582.00
21/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3421	3	3421	3	0.00
21/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1150	1	1150	1	388.00
21/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	9600	10	9600	10	0.00
21/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1210	1	1210	1	0.00
21/11/2022	R035 On 04-May-23			Bond Future	11.52	84.9271	11.5199	84.9271	0.00
21/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2797	3	2797	3	0.00
21/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	544	1	544	1	388.00
21/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1156	1	1156	1	491.00
21/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	6847	7	6847	7	0.00
21/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2668	3	2668	3	491.00
21/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2745	3	2745	3	0.00
21/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2771	3	2771	3	0.00
21/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1444	2	1444	2	388.00
21/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9639	10	9639	10	0.00
21/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1049	1	1049	1	491.00
21/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6822	7	6822	7	0.00
21/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1819	2	1819	2	388.00
21/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4499	4	4499	4	0.00
21/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7642	8	7642	8	0.00
21/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4658	5	4658	5	0.00
21/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4562	5	4562	5	0.00
21/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4530	5	4530	5	0.00
21/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10673	11	10673	11	0.00
21/11/2022	R035 On 03-August-23			Bond Future	11.64	86.6311	11.6434	86.6311	0.00
21/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5290	5	5290	5	0.00
21/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5321	5	5321	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
21/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5354	5	5354	5	0.00
21/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3431	3	3431	3	0.00
21/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3452	3	3452	3	0.00
21/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3473	3	3473	3	0.00
21/11/2022	R035 On 02-November-23			Bond Future	11.77	83.9098	11.7687	83.9098	0.00
21/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3409	3	3409	3	0.00
21/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3358	3	3358	3	0.00
21/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3384	3	3384	3	0.00
21/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5288	5	5288	5	0.00
21/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5318	5	5318	5	0.00
21/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5258	5	5258	5	0.00
21/11/2022	R035 On 01-February-24			Bond Future	11.93	85.5010	11.9303	85.5010	0.00
21/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5421	6	5421	6	0.00
21/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5482	6	5482	6	0.00
21/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5451	6	5451	6	0.00
21/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	4104	4	4104	4	0.00
21/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	4126	4	4126	4	0.00
21/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	4083	4	4083	4	0.00
21/11/2022	R186 On 02-February-23			Bond Future	8.82	106.6119	8.8181	106.6119	77,776.00
21/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	500	0	500	0	0.00
21/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	480	0	480	0	0.00
21/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	490	0	490	0	0.00
21/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2130	2	2130	2	0.00
21/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2154	2	2154	2	0.00
21/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2107	2	2107	2	0.00
21/11/2022	R186 On 04-May-23			Bond Future	8.90	108.6791	8.9006	108.6791	12,188.00
21/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1472	1	1472	1	0.00
21/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1488	1	1488	1	0.00
21/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1504	1	1504	1	0.00
21/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1709	2	1709	2	0.00
21/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1694	2	1694	2	0.00
21/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1725	2	1725	2	0.00
21/11/2022	R186 On 03-August-23			Bond Future	8.97	105.5543	8.9688	105.5543	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
21/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3357	3	3357	3	0.00
21/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3398	3	3398	3	0.00
21/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3377	3	3377	3	0.00
21/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1146	1	1146	1	0.00
21/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1153	1	1153	1	0.00
21/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1138	1	1138	1	0.00
21/11/2022	R186 On 02-November-23			Bond Future	9.03	107.7279	9.0253	107.7279	0.00
21/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4559	4	4559	4	0.00
21/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2553	2	2553	2	0.00
21/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2535	2	2535	2	0.00
21/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2145	2	2145	2	1,715.00
21/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2570	2	2570	2	0.00
21/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1552	2	1552	2	0.00
21/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1571	2	1571	2	0.00
21/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1561	2	1561	2	0.00
21/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	830	1	830	1	1,715.00
21/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1804	2	1804	2	0.00
21/11/2022	R186 On 01-February-24			Bond Future	9.16	104.4691	9.1593	104.4691	0.00
21/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2635	3	2635	3	0.00
21/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2603	3	2603	3	0.00
21/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2619	3	2619	3	0.00
21/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1728	2	1728	2	0.00
21/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1745	2	1745	2	0.00
21/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1737	2	1737	2	0.00
21/11/2022	R197 On 02-February-23			Bond Future	329.31	329.3229	329.3123	329.3229	977.00
21/11/2022	R197 On 04-May-23			Bond Future	335.77	335.7858	335.7729	335.7858	0.00
21/11/2022	R197 On 03-August-23			Bond Future	333.51	333.5232	333.5085	333.5232	0.00
21/11/2022	R197 On 02-November-23			Bond Future	340.45	340.4613	340.4458	340.4613	0.00
21/11/2022	R202 On 02-February-23			Bond Future	244.63	251.0789	244.6315	251.0789	5,970.00
21/11/2022	R202 On 04-May-23			Bond Future	249.43	256.0060	249.4307	256.0060	0.00
21/11/2022	R202 On 03-August-23			Bond Future	249.67	256.3793	249.6694	256.3793	0.00
21/11/2022	R202 On 02-November-23			Bond Future	254.86	261.7118	254.8620	261.7118	0.00
21/11/2022	R202 On 01-February-24			Bond Future	254.83	261.8089	254.8277	261.8089	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
21/11/2022	R209 On 02-February-23			Bond Future	11.36	67.6722	11.3608	67.6722	24,569.00
21/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	860	1	860	1	0.00
21/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	828	1	828	1	0.00
21/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	844	1	844	1	0.00
21/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3762	4	3762	4	0.00
21/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3837	4	3837	4	0.00
21/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3799	4	3799	4	0.00
21/11/2022	R209 On 04-May-23			Bond Future	11.48	65.8327	11.4754	65.8327	2,510.00
21/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2302	2	2302	2	0.00
21/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6276	6	6276	6	0.00
21/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2064	2	2064	2	0.00
21/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2280	2	2280	2	0.00
21/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	620	1	620	1	1,000.00
21/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2257	2	2257	2	0.00
21/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4200	4	4200	4	0.00
21/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8511	9	8511	9	0.00
21/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4171	4	4171	4	0.00
21/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4472	5	4472	5	6,250.00
21/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1479	2	1479	2	8,500.00
21/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4142	4	4142	4	0.00
21/11/2022	R209 On 03-August-23			Bond Future	11.58	67.1539	11.5841	67.1539	0.00
21/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4729	5	4729	5	0.00
21/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4672	5	4672	5	0.00
21/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4701	5	4701	5	0.00
21/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2983	3	2983	3	0.00
21/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3020	3	3020	3	0.00
21/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3002	3	3002	3	0.00
21/11/2022	R209 On 02-November-23			Bond Future	11.69	65.3848	11.6911	65.3848	0.00
21/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3005	3	3005	3	0.00
21/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2960	3	2960	3	0.00
21/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2983	3	2983	3	0.00
21/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4694	5	4694	5	0.00
21/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4722	5	4722	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
21/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4668	5	4668	5	0.00
21/11/2022	R209 On 01-February-24			Bond Future	11.83	66.6245	11.8251	66.6245	0.00
21/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	4904	5	4904	5	0.00
21/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	4931	5	4931	5	0.00
21/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	4958	5	4958	5	0.00
21/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3499	4	3499	4	0.00
21/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3518	4	3518	4	0.00
21/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3537	4	3537	4	0.00
21/11/2022	R210 On 02-February-23			Bond Future	223.15	225.9110	223.1493	225.9110	372.00
21/11/2022	R210 On 04-May-23			Bond Future	224.45	227.2673	224.4499	227.2673	0.00
21/11/2022	R210 On 03-August-23			Bond Future	229.00	231.8778	229.0025	231.8778	0.00
21/11/2022	R210 On 02-November-23			Bond Future	230.61	233.5412	230.6055	233.5412	0.00
21/11/2022	R210 On 01-February-24			Bond Future	235.04	238.0309	235.0396	238.0309	0.00
21/11/2022	R213 On 02-February-23			Bond Future	10.84	82.6408	10.8401	82.6408	38,397.00
21/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	40	0	40	0	476.00
21/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	907	1	907	1	912.00
21/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	600	1	600	1	0.00
21/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	587	1	587	1	0.00
21/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	377	0	377	0	0.00
21/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	612	1	612	1	0.00
21/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	780	1	780	1	0.00
21/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6202	6	6202	6	0.00
21/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	285	0	285	0	912.00
21/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3499	4	3499	4	0.00
21/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	3060	3	3060	3	476.00
21/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2810	3	2810	3	0.00
21/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3534	4	3534	4	0.00
21/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3463	4	3463	4	0.00
21/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	8213	8	8213	8	0.00
21/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	4288	4	4288	4	476.00
21/11/2022	R213 On 04-May-23			Bond Future	10.97	80.6915	10.9683	80.6915	0.00
21/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2278	2	2278	2	0.00
21/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2256	2	2256	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2299	2	2299	2	0.00
21/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3279	3	3279	3	0.00
21/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3328	3	3328	3	0.00
21/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3303	3	3303	3	0.00
21/11/2022	R213 On 03-August-23			Bond Future	11.09	82.3103	11.0924	82.3103	0.00
21/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4560	4	4560	4	0.00
21/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4533	4	4533	4	0.00
21/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4587	5	4587	5	0.00
21/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2310	2	2310	2	0.00
21/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2324	2	2324	2	0.00
21/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2295	2	2295	2	0.00
21/11/2022	R213 On 02-November-23			Bond Future	11.22	80.4515	11.2203	80.4515	0.00
21/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2958	3	2958	3	0.00
21/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2936	3	2936	3	0.00
21/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	2980	3	2980	3	0.00
21/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3364	3	3364	3	0.00
21/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3405	3	3405	3	0.00
21/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3384	3	3384	3	0.00
21/11/2022	R213 On 01-February-24			Bond Future	11.39	81.9782	11.3929	81.9782	0.00
21/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4298	4	4298	4	0.00
21/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4274	4	4274	4	0.00
21/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4249	4	4249	4	0.00
21/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	3001	3	3001	3	0.00
21/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2985	3	2985	3	0.00
21/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2970	3	2970	3	0.00
21/11/2022	R214 On 02-February-23			Bond Future	11.47	65.2197	11.4714	65.2197	71,030.00
21/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	241	0	241	0	3,550.00
21/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1049	1	1049	1	3,550.00
21/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1224	1	1224	1	0.00
21/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3136	3	3136	3	0.00
21/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1183	1	1183	1	0.00
21/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1203	1	1203	1	0.00
21/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1244	1	1244	1	0.00

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21/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3320	3	3320	3	0.00
21/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3355	3	3355	3	0.00
21/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1442	2	1442	2	0.00
21/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3285	3	3285	3	0.00
21/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3250	3	3250	3	0.00
21/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3611	4	3611	4	0.00
21/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6920	7	6920	7	0.00
21/11/2022	R214 On 04-May-23			Bond Future	11.58	63.1864	11.5758	63.1864	0.00
21/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2824	3	2824	3	0.00
21/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2773	3	2773	3	0.00
21/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2799	3	2799	3	0.00
21/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3882	4	3882	4	0.00
21/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3910	4	3910	4	0.00
21/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3854	4	3854	4	0.00
21/11/2022	R214 On 03-August-23			Bond Future	11.68	64.4542	11.6759	64.4542	0.00
21/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5389	5	5389	5	0.00
21/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5328	5	5328	5	0.00
21/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5359	5	5359	5	0.00
21/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3003	3	3003	3	0.00
21/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3021	3	3021	3	0.00
21/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2985	3	2985	3	0.00
21/11/2022	R214 On 02-November-23			Bond Future	11.78	62.4818	11.7763	62.4818	0.00
21/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3474	3	3474	3	0.00
21/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3426	3	3426	3	0.00
21/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3450	3	3450	3	0.00
21/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5081	5	5081	5	0.00
21/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5110	5	5110	5	0.00
21/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5052	5	5052	5	0.00
21/11/2022	R214 On 01-February-24			Bond Future	11.90	63.6668	11.9039	63.6668	0.00
21/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5247	5	5247	5	0.00
21/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5275	5	5275	5	0.00
21/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5303	5	5303	5	0.00
21/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4051	4	4051	4	0.00

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21/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4072	4	4072	4	0.00
21/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4092	4	4092	4	0.00
21/11/2022	R248 On 02-February-23			Bond Future	11.50	81.5024	11.4975	81.5024	247,612.00
21/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	355	0	355	0	3,820.00
21/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1402	1	1402	1	0.00
21/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1500	2	1500	2	3,820.00
21/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1426	2	1426	2	0.00
21/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1262	1	1262	1	0.00
21/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3427	4	3427	4	0.00
21/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1451	2	1451	2	0.00
21/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4277	4	4277	4	0.00
21/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4188	4	4188	4	0.00
21/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2118	2	2118	2	0.00
21/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4651	5	4651	5	0.00
21/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4323	4	4323	4	0.00
21/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4369	4	4369	4	0.00
21/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	8187	8	8187	8	0.00
21/11/2022	R248 On 04-May-23			Bond Future	11.61	78.6242	11.6054	78.6242	10,943.00
21/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3299	3	3299	3	0.00
21/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3329	3	3329	3	0.00
21/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3360	3	3360	3	0.00
21/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	5040	5	5040	5	0.00
21/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	5077	5	5077	5	0.00
21/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5113	5	5113	5	0.00
21/11/2022	R248 On 03-August-23			Bond Future	11.71	80.1643	11.7123	80.1643	0.00
21/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6336	6	6336	6	0.00
21/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6373	6	6373	6	0.00
21/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6409	6	6409	6	0.00
21/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3956	4	3956	4	0.00
21/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3979	4	3979	4	0.00
21/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	4003	4	4003	4	0.00
21/11/2022	R248 On 02-November-23			Bond Future	11.81	77.3927	11.8104	77.3927	13,000.00
21/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4066	4	4066	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
21/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4007	4	4007	4	0.00
21/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4037	4	4037	4	0.00
21/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6118	6	6118	6	0.00
21/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6191	6	6191	6	0.00
21/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6155	6	6155	6	0.00
21/11/2022	R248 On 01-February-24			Bond Future	11.93	78.8970	11.9330	78.8970	0.00
21/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6362	6	6362	6	0.00
21/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6294	6	6294	6	0.00
21/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6328	6	6328	6	0.00
21/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	5016	5	5016	5	0.00
21/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	5042	5	5042	5	0.00
21/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4991	5	4991	5	0.00