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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
18/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	2025 On 02-February-23			Bond Future	165.40	165.8270	165.3993	165.8270	6,088.00
18/11/2022	2025 On 04-May-23			Bond Future	168.65	169.0827	168.6455	169.0827	0.00
18/11/2022	2025 On 03-August-23			Bond Future	170.32	170.7687	170.3228	170.7687	0.00
18/11/2022	2025 On 02-November-23			Bond Future	173.87	174.3207	173.8652	174.3207	0.00
18/11/2022	2025 On 01-February-24			Bond Future	175.43	175.8878	175.4272	175.8878	0.00
18/11/2022	2029 On 02-February-23			Bond Future	118.59	119.2840	118.5877	119.2840	1,392.00
18/11/2022	2029 On 04-May-23			Bond Future	119.62	120.3333	119.6231	120.3333	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
18/11/2022	2029 On 03-August-23			Bond Future	122.05	122.7747	122.0497	122.7747	0.00
18/11/2022	2029 On 02-November-23			Bond Future	123.26	124.0008	123.2617	124.0008	0.00
18/11/2022	2029 On 01-February-24			Bond Future	125.63	126.3848	125.6319	126.3848	0.00
18/11/2022	2030 On 02-February-23			Bond Future	10.50	87.6949	10.5032	87.6949	90,949.00
18/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	42	0	42	0	102.00
18/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	86	0	86	0	388.00
18/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	4975	5	4975	5	5,000.00
18/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3505	3	3505	3	0.00
18/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3635	3	3635	3	0.00
18/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	778	1	778	1	0.00
18/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	542	0	542	0	388.00
18/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	679	1	679	1	0.00
18/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	497	0	497	0	0.00
18/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	77	0	77	0	0.00
18/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4274	4	4274	4	5,000.00
18/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	748	1	748	1	0.00
18/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	763	1	763	1	0.00
18/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	508	0	508	0	0.00
18/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	115	0	115	0	0.00
18/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	373	0	373	0	0.00
18/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	4252	4	4252	4	102.00
18/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	6203	6	6203	6	0.00
18/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	3247	3	3247	3	102.00
18/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	3021	3	3021	3	0.00
18/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	585	1	585	1	0.00
18/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6949	7	6949	7	0.00
18/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6760	7	6760	7	0.00
18/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	756	1	756	1	388.00
18/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	8054	8	8054	8	0.00
18/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3764	4	3764	4	0.00
18/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3622	4	3622	4	0.00
18/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3729	4	3729	4	0.00
18/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	3084	3	3084	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
18/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	3052	3	3052	3	0.00
18/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	798	1	798	1	0.00
18/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	443	1	443	1	0.00
18/11/2022	2030 On 04-May-23			Bond Future	10.64	89.3969	10.6377	89.3969	0.00
18/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8424	8	8424	8	0.00
18/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5318	5	5318	5	0.00
18/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6660	6	6660	6	0.00
18/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8195	8	8195	8	0.00
18/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2394	2	2394	2	0.00
18/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	856	1	856	1	150.00
18/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2643	3	2643	3	350.00
18/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4472	4	4472	4	0.00
18/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2139	2	2139	2	479.00
18/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2350	2	2350	2	0.00
18/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2372	2	2372	2	0.00
18/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	955	1	955	1	479.00
18/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1086	1	1086	1	388.00
18/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1386	1	1386	1	1,080.00
18/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	455	0	455	0	388.00
18/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7799	8	7799	8	0.00
18/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5604	6	5604	6	0.00
18/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	4210	4	4210	4	0.00
18/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4912	5	4912	5	0.00
18/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	5286	6	5286	6	0.00
18/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2841	3	2841	3	0.00
18/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2863	3	2863	3	0.00
18/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3091	3	3091	3	0.00
18/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1490	2	1490	2	150.00
18/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2590	3	2590	3	0.00
18/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2819	3	2819	3	0.00
18/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	563	1	563	1	479.00
18/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	831	1	831	1	1,080.00
18/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1182	1	1182	1	388.00

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18/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	521	1	521	1	350.00
18/11/2022	2030 On 03-August-23			Bond Future	10.77	87.1834	10.7711	87.1834	0.00
18/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8187	8	8187	8	0.00
18/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4563	4	4563	4	0.00
18/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9090	9	9090	9	0.00
18/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4509	4	4509	4	0.00
18/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4536	4	4536	4	0.00
18/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2309	2	2309	2	1,012.00
18/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2823	3	2823	3	350.00
18/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3333	3	3333	3	0.00
18/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2131	2	2131	2	0.00
18/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2159	2	2159	2	0.00
18/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	730	1	730	1	350.00
18/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3887	4	3887	4	0.00
18/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	948	1	948	1	1,012.00
18/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2145	2	2145	2	0.00
18/11/2022	2030 On 02-November-23			Bond Future	10.89	88.9793	10.8928	88.9793	0.00
18/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	2806	3	2806	3	0.00
18/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2784	3	2784	3	0.00
18/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2762	3	2762	3	0.00
18/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3141	3	3141	3	0.00
18/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3122	3	3122	3	0.00
18/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3103	3	3103	3	0.00
18/11/2022	2030 On 01-February-24			Bond Future	11.06	86.6627	11.0645	86.6627	0.00
18/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4022	4	4022	4	0.00
18/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	3999	4	3999	4	0.00
18/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4046	4	4046	4	0.00
18/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2856	3	2856	3	0.00
18/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2886	3	2886	3	0.00
18/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2871	3	2871	3	0.00
18/11/2022	2032 On 02-February-23			Bond Future	11.02	86.9197	11.0248	86.9197	110,745.00
18/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	42	0	42	0	454.00
18/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8392	8	8392	8	0.00

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18/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	4765	5	4765	5	0.00
18/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	711	1	711	1	0.00
18/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	725	1	725	1	0.00
18/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	440	0	440	0	0.00
18/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	601	1	601	1	8,000.00
18/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	69	0	69	0	500.00
18/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	242	0	242	0	750.00
18/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3539	3	3539	3	0.00
18/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4211	4	4211	4	0.00
18/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	899	1	899	1	0.00
18/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1217	1	1217	1	750.00
18/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3369	3	3369	3	0.00
18/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	504	0	504	0	500.00
18/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	740	1	740	1	0.00
18/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3983	4	3983	4	0.00
18/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4712	5	4712	5	0.00
18/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	1253	1	1253	1	8,000.00
18/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	3039	3	3039	3	0.00
18/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	3612	4	3612	4	454.00
18/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	931	1	931	1	0.00
18/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	1178	1	1178	1	8,000.00
18/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	6089	6	6089	6	0.00
18/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	8451	9	8451	9	0.00
18/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	4379	5	4379	5	0.00
18/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4973	5	4973	5	454.00
18/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	4022	4	4022	4	0.00
18/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	4061	4	4061	4	0.00
18/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	769	1	769	1	500.00
18/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	229	0	229	0	750.00
18/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	9349	10	9349	10	0.00
18/11/2022	2032 On 04-May-23			Bond Future	11.16	84.4456	11.1581	84.4456	66,448.00
18/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2494	2	2494	2	0.00
18/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2470	2	2470	2	0.00

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18/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1934	2	1934	2	400.00
18/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	10793	11	10793	11	0.00
18/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2517	2	2517	2	0.00
18/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3764	4	3764	4	400.00
18/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3855	4	3855	4	0.00
18/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	498	1	498	1	400.00
18/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4649	5	4649	5	0.00
18/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3910	4	3910	4	0.00
18/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3883	4	3883	4	0.00
18/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2726	3	2726	3	0.00
18/11/2022	2032 On 03-August-23			Bond Future	11.29	86.1405	11.2856	86.1405	2,600.00
18/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	4994	5	4994	5	0.00
18/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5024	5	5024	5	0.00
18/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5053	5	5053	5	0.00
18/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5444	5	5444	5	5,000.00
18/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2548	3	2548	3	0.00
18/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2759	3	2759	3	0.00
18/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2776	3	2776	3	0.00
18/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2793	3	2793	3	0.00
18/11/2022	2032 On 02-November-23			Bond Future	11.41	83.7539	11.4125	83.7539	0.00
18/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3169	3	3169	3	0.00
18/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3145	3	3145	3	0.00
18/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3193	3	3193	3	0.00
18/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4010	4	4010	4	0.00
18/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4058	4	4058	4	0.00
18/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4034	4	4034	4	0.00
18/11/2022	2032 On 01-February-24			Bond Future	11.58	85.3415	11.5770	85.3415	0.00
18/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	4769	5	4769	5	0.00
18/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	4742	5	4742	5	0.00
18/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	4716	5	4716	5	0.00
18/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3567	4	3567	4	0.00
18/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3549	4	3549	4	0.00
18/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3531	4	3531	4	0.00

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18/11/2022	2033 On 02-February-23			Bond Future	113.17	114.9149	113.1747	114.9149	7,298.00
18/11/2022	2033 On 04-May-23			Bond Future	114.01	115.7885	114.0138	115.7885	0.00
18/11/2022	2033 On 03-August-23			Bond Future	116.33	118.1376	116.3266	118.1376	0.00
18/11/2022	2033 On 02-November-23			Bond Future	117.33	119.1760	117.3280	119.1760	0.00
18/11/2022	2033 On 01-February-24			Bond Future	119.58	121.4673	119.5841	121.4673	0.00
18/11/2022	2037 On 02-February-23			Bond Future	11.55	78.9044	11.5513	78.9044	132,044.00
18/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1158	1	1158	1	0.00
18/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1260	1	1260	1	577.00
18/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1118	1	1118	1	0.00
18/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1138	1	1138	1	0.00
18/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3850	4	3850	4	0.00
18/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4172	4	4172	4	0.00
18/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4214	4	4214	4	0.00
18/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3929	4	3929	4	0.00
18/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1487	2	1487	2	577.00
18/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	4131	4	4131	4	0.00
18/11/2022	2037 On 04-May-23			Bond Future	11.68	80.4359	11.6795	80.4359	0.00
18/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4045	4	4045	4	400.00
18/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2036	2	2036	2	400.00
18/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11243	11	11243	11	0.00
18/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2728	3	2728	3	0.00
18/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2676	3	2676	3	0.00
18/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2702	3	2702	3	0.00
18/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4837	5	4837	5	0.00
18/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5846	6	5846	6	0.00
18/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4870	5	4870	5	0.00
18/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	792	1	792	1	400.00
18/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4804	5	4804	5	0.00
18/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3478	4	3478	4	0.00
18/11/2022	2037 On 03-August-23			Bond Future	11.81	77.7925	11.8066	77.7925	0.00
18/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5391	5	5391	5	0.00
18/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5358	5	5358	5	0.00
18/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5326	5	5326	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
18/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3612	4	3612	4	0.00
18/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3591	4	3591	4	0.00
18/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3569	4	3569	4	0.00
18/11/2022	2037 On 02-November-23			Bond Future	11.92	79.3953	11.9227	79.3953	0.00
18/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3508	3	3508	3	0.00
18/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3482	3	3482	3	0.00
18/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3534	3	3534	3	0.00
18/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5558	6	5558	6	0.00
18/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5527	6	5527	6	0.00
18/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5497	6	5497	6	0.00
18/11/2022	2037 On 01-February-24			Bond Future	12.07	76.6458	12.0716	76.6458	0.00
18/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5578	5	5578	5	0.00
18/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5547	5	5547	5	0.00
18/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5608	5	5608	5	0.00
18/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4244	4	4244	4	0.00
18/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4287	4	4287	4	0.00
18/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4266	4	4266	4	0.00
18/11/2022	2038 On 02-February-23			Bond Future	124.21	125.5100	124.2099	125.5100	4,059.00
18/11/2022	2038 On 04-May-23			Bond Future	126.65	127.9744	126.6479	127.9744	1,583.00
18/11/2022	2038 On 03-August-23			Bond Future	127.26	128.6085	127.2555	128.6085	0.00
18/11/2022	2038 On 02-November-23			Bond Future	129.90	131.2840	129.9025	131.2840	0.00
18/11/2022	2038 On 01-February-24			Bond Future	130.40	131.7996	130.3955	131.7996	0.00
18/11/2022	2040 On 02-February-23			Bond Future	11.63	80.4310	11.6327	80.4310	120,774.00
18/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	165	0	165	0	0.00
18/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	178	0	178	0	388.00
18/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1232	1	1232	1	0.00
18/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4248	4	4248	4	0.00
18/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1211	1	1211	1	0.00
18/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	890	1	890	1	0.00
18/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4944	5	4944	5	0.00
18/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5070	5	5070	5	0.00
18/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1253	1	1253	1	0.00
18/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	941	1	941	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
18/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1408	1	1408	1	563.00
18/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4232	5	4232	5	0.00
18/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1603	2	1603	2	563.00
18/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5293	6	5293	6	0.00
18/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4538	5	4538	5	0.00
18/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1261	1	1261	1	388.00
18/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1308	1	1308	1	0.00
18/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4627	5	4627	5	0.00
18/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4582	5	4582	5	0.00
18/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9826	10	9826	10	0.00
18/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5444	6	5444	6	0.00
18/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10036	10	10036	10	0.00
18/11/2022	2040 On 04-May-23			Bond Future	11.76	81.9923	11.7568	81.9923	300.00
18/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10520	10	10520	10	0.00
18/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2974	3	2974	3	0.00
18/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3144	3	3144	3	486.00
18/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1413	1	1413	1	486.00
18/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1770	2	1770	2	388.00
18/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2947	3	2947	3	0.00
18/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	709	1	709	1	388.00
18/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7771	7	7771	7	0.00
18/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3002	3	3002	3	0.00
18/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5035	5	5035	5	0.00
18/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8078	8	8078	8	0.00
18/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1894	2	1894	2	388.00
18/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1159	1	1159	1	486.00
18/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11378	12	11378	12	0.00
18/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5106	5	5106	5	0.00
18/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7139	7	7139	7	0.00
18/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4860	5	4860	5	0.00
18/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5070	5	5070	5	0.00
18/11/2022	2040 On 03-August-23			Bond Future	11.88	79.1297	11.8796	79.1297	0.00
18/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5887	6	5887	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
18/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5852	6	5852	6	0.00
18/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5921	6	5921	6	0.00
18/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3865	4	3865	4	0.00
18/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3912	4	3912	4	0.00
18/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3888	4	3888	4	0.00
18/11/2022	2040 On 02-November-23			Bond Future	11.99	80.7601	11.9915	80.7601	0.00
18/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3927	4	3927	4	0.00
18/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3900	4	3900	4	0.00
18/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3872	4	3872	4	0.00
18/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6356	7	6356	7	0.00
18/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6288	7	6288	7	0.00
18/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6322	7	6322	7	0.00
18/11/2022	2040 On 01-February-24			Bond Future	12.13	77.7860	12.1343	77.7860	0.00
18/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6101	6	6101	6	0.00
18/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6069	6	6069	6	0.00
18/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6037	6	6037	6	0.00
18/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4919	5	4919	5	0.00
18/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4895	5	4895	5	0.00
18/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4871	5	4871	5	0.00
18/11/2022	2044 On 02-February-23			Bond Future	11.58	77.5957	11.5799	77.5957	91,942.00
18/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	696	1	696	1	2,500.00
18/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1579	1	1579	1	0.00
18/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3293	3	3293	3	0.00
18/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1481	1	1481	1	0.00
18/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	251	0	251	0	2,840.00
18/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1125	1	1125	1	2,840.00
18/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4259	4	4259	4	0.00
18/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3862	4	3862	4	0.00
18/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1433	1	1433	1	0.00
18/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1457	1	1457	1	0.00
18/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4321	5	4321	5	0.00
18/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1867	2	1867	2	0.00
18/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1659	2	1659	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
18/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	4063	4	4063	4	0.00
18/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	2223	2	2223	2	2,500.00
18/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4277	5	4277	5	0.00
18/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4968	5	4968	5	0.00
18/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	9168	10	9168	10	0.00
18/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4233	5	4233	5	0.00
18/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	6295	7	6295	7	0.00
18/11/2022	2044 On 04-May-23			Bond Future	11.69	79.1020	11.6949	79.1020	0.00
18/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6145	6	6145	6	0.00
18/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4339	4	4339	4	0.00
18/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5215	5	5215	5	0.00
18/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3317	3	3317	3	0.00
18/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3257	3	3257	3	0.00
18/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3287	3	3287	3	0.00
18/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5040	5	5040	5	0.00
18/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	5076	5	5076	5	0.00
18/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3996	4	3996	4	4,115.00
18/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	5005	5	5005	5	0.00
18/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3344	4	3344	4	4,115.00
18/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2796	3	2796	3	1,500.00
18/11/2022	2044 On 03-August-23			Bond Future	11.81	76.3066	11.8083	76.3066	0.00
18/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6081	6	6081	6	0.00
18/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6010	6	6010	6	0.00
18/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6045	6	6045	6	0.00
18/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3954	4	3954	4	0.00
18/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3930	4	3930	4	0.00
18/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3907	4	3907	4	0.00
18/11/2022	2044 On 02-November-23			Bond Future	11.91	77.8789	11.9110	77.8789	0.00
18/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4253	4	4253	4	0.00
18/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4282	4	4282	4	0.00
18/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4311	4	4311	4	0.00
18/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6427	7	6427	7	0.00
18/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6461	7	6461	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
18/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6496	7	6496	7	0.00
18/11/2022	2044 On 01-February-24			Bond Future	12.04	74.9752	12.0421	74.9752	0.00
18/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6414	6	6414	6	0.00
18/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6447	6	6447	6	0.00
18/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6480	6	6480	6	0.00
18/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	5029	5	5029	5	0.00
18/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	5054	5	5054	5	0.00
18/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	5078	5	5078	5	0.00
18/11/2022	2046 On 02-February-23			Bond Future	109.78	111.9916	109.7822	111.9916	12,606.00
18/11/2022	2046 On 04-May-23			Bond Future	109.91	112.1596	109.9068	112.1596	4,935.00
18/11/2022	2046 On 03-August-23			Bond Future	112.14	114.4355	112.1367	114.4355	0.00
18/11/2022	2046 On 02-November-23			Bond Future	112.39	114.7300	112.3851	114.7300	0.00
18/11/2022	2046 On 01-February-24			Bond Future	114.54	116.9344	114.5449	116.9344	0.00
18/11/2022	2050 On 02-February-23			Bond Future	110.44	110.3441	110.4415	110.3441	9,301.00
18/11/2022	2050 On 04-May-23			Bond Future	112.61	112.5105	112.6092	112.5105	3,359.00
18/11/2022	2050 On 03-August-23			Bond Future	112.71	112.6097	112.7104	112.6097	0.00
18/11/2022	2050 On 02-November-23			Bond Future	115.05	114.9523	115.0550	114.9523	0.00
18/11/2022	2050 On 01-February-24			Bond Future	115.03	114.9259	115.0343	114.9259	0.00
18/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	AL37 On 02-February-23			Index Future	853.36	852.2390	853.3560	852.2390	0.00
18/11/2022	AL37 On 04-May-23			Index Future	869.90	868.7620	869.8950	868.7620	0.00
18/11/2022	AL37 On 03-August-23			Index Future	887.34	886.1820	887.3360	886.1820	0.00
18/11/2022	AL37 On 02-November-23			Index Future	905.59	904.4130	905.5890	904.4130	0.00
18/11/2022	AL37 On 01-February-24			Index Future	922.82	921.6220	922.8230	921.6220	0.00
18/11/2022	AL7T On 02-February-23			Index Future	977.44	974.3250	977.4360	974.3250	0.00
18/11/2022	AL7T On 04-May-23			Index Future	996.38	993.2140	996.3800	993.2140	0.00
18/11/2022	AL7T On 03-August-23			Index Future	1016.36	1013.1300	1016.3570	1013.1300	0.00
18/11/2022	AL7T On 02-November-23			Index Future	1037.26	1033.9730	1037.2640	1033.9730	0.00
18/11/2022	AL7T On 01-February-24			Index Future	1057.00	1053.6470	1057.0040	1053.6470	0.00
18/11/2022	ALBI On 02-February-23			Index Future	858.74	855.5830	858.7420	855.5830	109.00
18/11/2022	ALBI On 04-May-23			Index Future	875.39	872.1700	875.3850	872.1700	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
18/11/2022	ALBI On 03-August-23			Index Future	892.94	889.6600	892.9360	889.6600	0.00
18/11/2022	ALBI On 02-November-23			Index Future	911.31	907.9620	911.3050	907.9620	0.00
18/11/2022	ALBI On 01-February-24			Index Future	928.65	925.2380	928.6470	925.2380	0.00
18/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2022	ES33 On 02-February-23			Bond Future	12.37	74.3646	12.3672	74.3646	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
18/11/2022	ES33 On 04-May-23			Bond Future	12.54	72.0309	12.5368	72.0309	0.00
18/11/2022	ES33 On 03-August-23			Bond Future	12.70	73.4932	12.7026	73.4932	0.00
18/11/2022	ES33 On 02-November-23			Bond Future	12.87	71.2277	12.8717	71.2277	0.00
18/11/2022	ES33 On 01-February-24			Bond Future	13.08	72.5930	13.0816	72.5930	0.00
18/11/2022	ES42 On 02-February-23			Bond Future	12.58	72.7237	12.5807	72.7237	4,195.00
18/11/2022	ES42 On 04-May-23			Bond Future	12.73	69.8886	12.7337	69.8886	0.00
18/11/2022	ES42 On 03-August-23			Bond Future	12.88	71.3081	12.8789	71.3081	0.00
18/11/2022	ES42 On 02-November-23			Bond Future	13.03	68.5297	13.0266	68.5297	0.00
18/11/2022	ES42 On 01-February-24			Bond Future	13.20	69.8411	13.2003	69.8411	0.00
18/11/2022	GOVI On 02-February-23			GOVI	846.55	843.4410	846.5510	843.4410	835.00
18/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	42790	7	42790	7	0.00
18/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	42690	7	42690	7	0.00
18/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	42890	7	42890	7	0.00
18/11/2022	GOVI On 04-May-23			GOVI	862.96	859.7930	862.9570	859.7930	0.00
18/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	100770	7	100770	7	0.00
18/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	100870	7	100870	7	0.00
18/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	100970	7	100970	7	0.00
18/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 03-August-23			GOVI	880.26	877.0340	880.2590	877.0340	0.00
18/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	430290	40	430290	40	0.00
18/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	430490	40	430490	40	0.00
18/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	430390	40	430390	40	0.00
18/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 02-November-23			GOVI	898.37	895.0770	898.3670	895.0770	0.00
18/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	125670	9	125670	9	0.00
18/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	125570	9	125570	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
18/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	125470	9	125470	9	0.00
18/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 01-February-24			GOVI	915.46	912.1080	915.4630	912.1080	0.00
18/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	354830	32	354830	32	0.00
18/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	354730	32	354730	32	0.00
18/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	354630	32	354630	32	0.00
18/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2022	IGOV On 02-February-23			Index Future	317.20	319.1120	317.2000	319.1120	662.00
18/11/2022	IGOV On 04-May-23			Index Future	323.42	325.3750	323.4240	325.3750	16.00
18/11/2022	IGOV On 03-August-23			Index Future	329.98	331.9750	329.9840	331.9750	0.00
18/11/2022	IGOV On 02-November-23			Index Future	336.85	338.8790	336.8450	338.8790	0.00
18/11/2022	IGOV On 01-February-24			Index Future	343.33	345.3990	343.3270	345.3990	0.00
18/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/11/2022	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
18/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.11	92.8650	7.1050	92.8650	68.00
18/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.17	92.8050	7.1650	92.8050	0.00
18/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.50	92.4600	7.5000	92.4600	0.00
18/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.56	92.4250	7.5550	92.4250	0.00
18/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.68	92.2900	7.6800	92.2900	0.00
18/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.70	92.2600	7.7000	92.2600	0.00
18/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.75	92.1900	7.7500	92.1900	0.00
18/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.83	92.1050	7.8250	92.1050	75.00
18/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.87	92.0550	7.8650	92.0550	272.00
18/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.92	92.0000	7.9200	92.0000	0.00
18/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.92	92.0000	7.9200	92.0000	0.00
18/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.92	92.0150	7.9150	92.0150	0.00
18/11/2022	R035 On 02-February-23			Bond Future	11.37	87.3363	11.3737	87.3363	166,143.00
18/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4528	4	4528	4	0.00
18/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	9891	10	9891	10	0.00
18/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1519	1	1519	1	976.00
18/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1542	1	1542	1	0.00
18/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1111	1	1111	1	0.00
18/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1130	1	1130	1	0.00
18/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	353	0	353	0	976.00
18/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	739	1	739	1	388.00
18/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	107	0	107	0	582.00
18/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	119	0	119	0	0.00
18/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	132	0	132	0	388.00
18/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4371	4	4371	4	0.00
18/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1150	1	1150	1	0.00
18/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	769	1	769	1	0.00
18/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	683	1	683	1	0.00
18/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5275	6	5275	6	0.00
18/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	5086	5	5086	5	0.00
18/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4992	5	4992	5	582.00
18/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6822	7	6822	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
18/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	4040	4	4040	4	0.00
18/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	224	0	224	0	976.00
18/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9256	10	9256	10	0.00
18/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9762	10	9762	10	0.00
18/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	4081	4	4081	4	0.00
18/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	4121	4	4121	4	0.00
18/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3363	4	3363	4	582.00
18/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3398	4	3398	4	0.00
18/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1163	1	1163	1	388.00
18/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	9508	10	9508	10	0.00
18/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1222	1	1222	1	0.00
18/11/2022	R035 On 04-May-23			Bond Future	11.50	84.5274	11.5001	84.5274	0.00
18/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2879	3	2879	3	0.00
18/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	576	1	576	1	388.00
18/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1207	1	1207	1	491.00
18/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	6958	7	6958	7	0.00
18/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2748	3	2748	3	491.00
18/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2826	3	2826	3	0.00
18/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2853	3	2853	3	0.00
18/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1503	1	1503	1	388.00
18/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9755	9	9755	9	0.00
18/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1054	1	1054	1	491.00
18/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6769	7	6769	7	0.00
18/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1818	2	1818	2	388.00
18/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4469	5	4469	5	0.00
18/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7582	8	7582	8	0.00
18/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4627	5	4627	5	0.00
18/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4532	5	4532	5	0.00
18/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4500	5	4500	5	0.00
18/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10594	11	10594	11	0.00
18/11/2022	R035 On 03-August-23			Bond Future	11.62	86.2237	11.6226	86.2237	0.00
18/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5382	5	5382	5	0.00
18/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5414	5	5414	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
18/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5447	5	5447	5	0.00
18/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3410	4	3410	4	0.00
18/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3431	4	3431	4	0.00
18/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3452	4	3452	4	0.00
18/11/2022	R035 On 02-November-23			Bond Future	11.75	83.4941	11.7471	83.4941	0.00
18/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3481	3	3481	3	0.00
18/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3429	3	3429	3	0.00
18/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3455	3	3455	3	0.00
18/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5243	5	5243	5	0.00
18/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5273	6	5273	6	0.00
18/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5213	5	5213	5	0.00
18/11/2022	R035 On 01-February-24			Bond Future	11.91	85.0772	11.9078	85.0772	0.00
18/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5505	5	5505	5	0.00
18/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5566	5	5566	5	0.00
18/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5535	5	5535	5	0.00
18/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	4070	4	4070	4	0.00
18/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	4091	4	4091	4	0.00
18/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	4050	4	4050	4	0.00
18/11/2022	R186 On 02-February-23			Bond Future	8.87	106.4658	8.8673	106.4658	77,776.00
18/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	473	0	473	0	0.00
18/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	454	0	454	0	0.00
18/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	464	0	464	0	0.00
18/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2268	2	2268	2	0.00
18/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2292	2	2292	2	0.00
18/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2244	2	2244	2	0.00
18/11/2022	R186 On 04-May-23			Bond Future	8.95	108.5308	8.9538	108.5308	12,188.00
18/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1408	1	1408	1	0.00
18/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1423	1	1423	1	0.00
18/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1439	1	1439	1	0.00
18/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1811	2	1811	2	0.00
18/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1795	2	1795	2	0.00
18/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1827	2	1827	2	0.00
18/11/2022	R186 On 03-August-23			Bond Future	9.03	105.4034	9.0265	105.4034	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
18/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3255	3	3255	3	0.00
18/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3295	3	3295	3	0.00
18/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3275	3	3275	3	0.00
18/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1213	1	1213	1	0.00
18/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1221	1	1221	1	0.00
18/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1205	1	1205	1	0.00
18/11/2022	R186 On 02-November-23			Bond Future	9.09	107.5741	9.0884	107.5741	0.00
18/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4437	4	4437	4	0.00
18/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2461	2	2461	2	0.00
18/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2444	2	2444	2	0.00
18/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2062	2	2062	2	1,715.00
18/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2479	2	2479	2	0.00
18/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1632	2	1632	2	0.00
18/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1652	2	1652	2	0.00
18/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1642	2	1642	2	0.00
18/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	881	1	881	1	1,715.00
18/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1894	2	1894	2	0.00
18/11/2022	R186 On 01-February-24			Bond Future	9.23	104.3119	9.2290	104.3119	0.00
18/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2542	2	2542	2	0.00
18/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2510	2	2510	2	0.00
18/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2526	2	2526	2	0.00
18/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1811	2	1811	2	0.00
18/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1829	2	1829	2	0.00
18/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1820	2	1820	2	0.00
18/11/2022	R197 On 02-February-23			Bond Future	329.32	329.5331	329.3229	329.5331	977.00
18/11/2022	R197 On 04-May-23			Bond Future	335.79	336.0021	335.7858	336.0021	0.00
18/11/2022	R197 On 03-August-23			Bond Future	333.52	333.7436	333.5232	333.7436	0.00
18/11/2022	R197 On 02-November-23			Bond Future	340.46	340.6869	340.4613	340.6869	0.00
18/11/2022	R202 On 02-February-23			Bond Future	251.08	251.0827	251.0789	251.0827	5,970.00
18/11/2022	R202 On 04-May-23			Bond Future	256.01	256.0114	256.0060	256.0114	0.00
18/11/2022	R202 On 03-August-23			Bond Future	256.38	256.3848	256.3793	256.3848	0.00
18/11/2022	R202 On 02-November-23			Bond Future	261.71	261.7179	261.7118	261.7179	0.00
18/11/2022	R202 On 01-February-24			Bond Future	261.81	261.8075	261.8089	261.8075	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
18/11/2022	R209 On 02-February-23			Bond Future	11.38	67.3561	11.3777	67.3561	24,569.00
18/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	869	1	869	1	0.00
18/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	838	1	838	1	0.00
18/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	853	1	853	1	0.00
18/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3856	4	3856	4	0.00
18/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3931	4	3931	4	0.00
18/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3893	4	3893	4	0.00
18/11/2022	R209 On 04-May-23			Bond Future	11.49	65.5110	11.4928	65.5110	2,510.00
18/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2293	2	2293	2	0.00
18/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6238	6	6238	6	0.00
18/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2056	2	2056	2	0.00
18/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2271	2	2271	2	0.00
18/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	622	1	622	1	1,000.00
18/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2249	2	2249	2	0.00
18/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4277	4	4277	4	0.00
18/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8600	9	8600	9	0.00
18/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4248	4	4248	4	0.00
18/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4550	5	4550	5	6,250.00
18/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1528	2	1528	2	8,500.00
18/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4219	4	4219	4	0.00
18/11/2022	R209 On 03-August-23			Bond Future	11.60	66.8258	11.6021	66.8258	0.00
18/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4698	5	4698	5	0.00
18/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4642	4	4642	4	0.00
18/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4670	4	4670	4	0.00
18/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3040	3	3040	3	0.00
18/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3078	3	3078	3	0.00
18/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3059	3	3059	3	0.00
18/11/2022	R209 On 02-November-23			Bond Future	11.71	65.0501	11.7097	65.0501	0.00
18/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2981	3	2981	3	0.00
18/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2936	3	2936	3	0.00
18/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2958	3	2958	3	0.00
18/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4759	5	4759	5	0.00
18/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4786	5	4786	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
18/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4732	5	4732	5	0.00
18/11/2022	R209 On 01-February-24			Bond Future	11.84	66.2832	11.8444	66.2832	0.00
18/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	4865	5	4865	5	0.00
18/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	4892	5	4892	5	0.00
18/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	4919	5	4919	5	0.00
18/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3551	4	3551	4	0.00
18/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3570	4	3570	4	0.00
18/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3589	4	3589	4	0.00
18/11/2022	R210 On 02-February-23			Bond Future	225.91	225.3648	225.9110	225.3648	372.00
18/11/2022	R210 On 04-May-23			Bond Future	227.27	226.7109	227.2673	226.7109	0.00
18/11/2022	R210 On 03-August-23			Bond Future	231.88	231.3107	231.8778	231.3107	0.00
18/11/2022	R210 On 02-November-23			Bond Future	233.54	232.9596	233.5412	232.9596	0.00
18/11/2022	R210 On 01-February-24			Bond Future	238.03	237.4375	238.0309	237.4375	0.00
18/11/2022	R213 On 02-February-23			Bond Future	10.87	82.3730	10.8730	82.3730	38,419.00
18/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	41	0	41	0	476.00
18/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	889	1	889	1	912.00
18/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	589	1	589	1	0.00
18/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	577	1	577	1	0.00
18/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	372	0	372	0	0.00
18/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	601	1	601	1	0.00
18/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	764	1	764	1	0.00
18/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6090	6	6090	6	0.00
18/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	323	0	323	0	912.00
18/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3638	4	3638	4	0.00
18/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	3195	3	3195	3	476.00
18/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2941	3	2941	3	0.00
18/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3674	4	3674	4	0.00
18/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3602	4	3602	4	0.00
18/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	8364	9	8364	9	0.00
18/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	4433	5	4433	5	476.00
18/11/2022	R213 On 04-May-23			Bond Future	11.00	80.4191	11.0026	80.4191	0.00
18/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2233	2	2233	2	0.00
18/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2212	2	2212	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
18/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2254	2	2254	2	0.00
18/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3387	4	3387	4	0.00
18/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3436	4	3436	4	0.00
18/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3411	4	3411	4	0.00
18/11/2022	R213 On 03-August-23			Bond Future	11.13	82.0327	11.1282	82.0327	0.00
18/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4482	4	4482	4	0.00
18/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4455	4	4455	4	0.00
18/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4509	4	4509	4	0.00
18/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2387	3	2387	3	0.00
18/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2402	3	2402	3	0.00
18/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2372	2	2372	2	0.00
18/11/2022	R213 On 02-November-23			Bond Future	11.26	80.1683	11.2577	80.1683	0.00
18/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2894	3	2894	3	0.00
18/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2872	3	2872	3	0.00
18/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	2916	3	2916	3	0.00
18/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3457	4	3457	4	0.00
18/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3499	4	3499	4	0.00
18/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3478	4	3478	4	0.00
18/11/2022	R213 On 01-February-24			Bond Future	11.43	81.6893	11.4323	81.6893	0.00
18/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4217	4	4217	4	0.00
18/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4193	4	4193	4	0.00
18/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4169	4	4169	4	0.00
18/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	3082	3	3082	3	0.00
18/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	3066	3	3066	3	0.00
18/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	3050	3	3050	3	0.00
18/11/2022	R214 On 02-February-23			Bond Future	11.49	64.8619	11.4882	64.8619	71,030.00
18/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	250	0	250	0	3,550.00
18/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1057	1	1057	1	3,550.00
18/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1231	1	1231	1	0.00
18/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3123	3	3123	3	0.00
18/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1191	1	1191	1	0.00
18/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1211	1	1211	1	0.00
18/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1251	1	1251	1	0.00

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18/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3416	4	3416	4	0.00
18/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3452	4	3452	4	0.00
18/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1517	2	1517	2	0.00
18/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3381	4	3381	4	0.00
18/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3345	4	3345	4	0.00
18/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3709	4	3709	4	0.00
18/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	7017	7	7017	7	0.00
18/11/2022	R214 On 04-May-23			Bond Future	11.59	62.8222	11.5931	62.8222	0.00
18/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2811	3	2811	3	0.00
18/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2761	3	2761	3	0.00
18/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2786	3	2786	3	0.00
18/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3959	4	3959	4	0.00
18/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3987	4	3987	4	0.00
18/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3931	4	3931	4	0.00
18/11/2022	R214 On 03-August-23			Bond Future	11.69	64.0828	11.6938	64.0828	0.00
18/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5355	5	5355	5	0.00
18/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5295	5	5295	5	0.00
18/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5325	5	5325	5	0.00
18/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3061	3	3061	3	0.00
18/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3079	3	3079	3	0.00
18/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3043	3	3043	3	0.00
18/11/2022	R214 On 02-November-23			Bond Future	11.79	62.1029	11.7948	62.1029	0.00
18/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3448	3	3448	3	0.00
18/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3400	3	3400	3	0.00
18/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3424	3	3424	3	0.00
18/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5148	5	5148	5	0.00
18/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5177	5	5177	5	0.00
18/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5119	5	5119	5	0.00
18/11/2022	R214 On 01-February-24			Bond Future	11.92	63.2804	11.9231	63.2804	0.00
18/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5209	5	5209	5	0.00
18/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5236	5	5236	5	0.00
18/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5264	5	5264	5	0.00
18/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4107	4	4107	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
18/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4128	4	4128	4	0.00
18/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4149	4	4149	4	0.00
18/11/2022	R248 On 02-February-23			Bond Future	11.48	81.0551	11.4834	81.0551	247,612.00
18/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	392	0	392	0	3,820.00
18/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1482	1	1482	1	0.00
18/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1583	1	1583	1	3,820.00
18/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1507	1	1507	1	0.00
18/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1339	1	1339	1	0.00
18/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3537	3	3537	3	0.00
18/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1532	1	1532	1	0.00
18/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4266	5	4266	5	0.00
18/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4178	4	4178	4	0.00
18/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2135	2	2135	2	0.00
18/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4635	5	4635	5	0.00
18/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4311	5	4311	5	0.00
18/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4356	5	4356	5	0.00
18/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	8131	9	8131	9	0.00
18/11/2022	R248 On 04-May-23			Bond Future	11.59	78.1688	11.5907	78.1688	10,943.00
18/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3380	3	3380	3	0.00
18/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3411	3	3411	3	0.00
18/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3442	3	3442	3	0.00
18/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	5027	5	5027	5	0.00
18/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	5063	5	5063	5	0.00
18/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5099	5	5099	5	0.00
18/11/2022	R248 On 03-August-23			Bond Future	11.70	79.6999	11.6970	79.6999	0.00
18/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6424	6	6424	6	0.00
18/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6461	6	6461	6	0.00
18/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6498	6	6498	6	0.00
18/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3947	4	3947	4	0.00
18/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3970	4	3970	4	0.00
18/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3994	4	3994	4	0.00
18/11/2022	R248 On 02-November-23			Bond Future	11.79	76.9190	11.7945	76.9190	13,000.00
18/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4135	4	4135	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
18/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4075	4	4075	4	0.00
18/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4105	4	4105	4	0.00
18/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6087	6	6087	6	0.00
18/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6159	6	6159	6	0.00
18/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6123	6	6123	6	0.00
18/11/2022	R248 On 01-February-24			Bond Future	11.92	78.4140	11.9166	78.4140	0.00
18/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6440	6	6440	6	0.00
18/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6371	6	6371	6	0.00
18/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6405	6	6405	6	0.00
18/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4992	5	4992	5	0.00
18/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	5018	5	5018	5	0.00
18/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4967	5	4967	5	0.00