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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
25/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	2025 On 02-February-23			Bond Future	166.05	165.8456	166.0520	165.8456	6,088.00
25/11/2022	2025 On 04-May-23			Bond Future	169.25	169.0399	169.2495	169.0399	0.00
25/11/2022	2025 On 03-August-23			Bond Future	170.90	170.6886	170.9015	170.6886	0.00
25/11/2022	2025 On 02-November-23			Bond Future	174.46	174.2391	174.4560	174.2391	0.00
25/11/2022	2025 On 01-February-24			Bond Future	176.05	175.8304	176.0509	175.8304	0.00
25/11/2022	2029 On 02-February-23			Bond Future	119.47	119.4767	119.4746	119.4767	1,392.00
25/11/2022	2029 On 04-May-23			Bond Future	120.48	120.4844	120.4815	120.4844	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
25/11/2022	2029 On 03-August-23			Bond Future	122.90	122.9028	122.8995	122.9028	0.00
25/11/2022	2029 On 02-November-23			Bond Future	124.13	124.1316	124.1274	124.1316	0.00
25/11/2022	2029 On 01-February-24			Bond Future	126.53	126.5361	126.5322	126.5361	0.00
25/11/2022	2030 On 02-February-23			Bond Future	10.34	89.1974	10.3363	89.1974	95,254.00
25/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	46	0	46	0	102.00
25/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	98	0	98	0	388.00
25/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5558	6	5558	6	5,000.00
25/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3985	4	3985	4	0.00
25/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4126	5	4126	5	0.00
25/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	902	1	902	1	0.00
25/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	627	1	627	1	388.00
25/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	787	1	787	1	0.00
25/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	574	1	574	1	0.00
25/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	88	0	88	0	0.00
25/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4813	5	4813	5	5,000.00
25/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	867	1	867	1	0.00
25/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	884	1	884	1	0.00
25/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	587	1	587	1	0.00
25/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	135	0	135	0	0.00
25/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	425	1	425	1	0.00
25/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3554	3	3554	3	102.00
25/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5472	5	5472	5	0.00
25/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2603	2	2603	2	102.00
25/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2394	2	2394	2	0.00
25/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	373	0	373	0	0.00
25/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6208	6	6208	6	0.00
25/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6022	6	6022	6	0.00
25/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	496	0	496	0	388.00
25/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7307	7	7307	7	0.00
25/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3091	3	3091	3	0.00
25/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	2956	3	2956	3	0.00
25/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3057	3	3057	3	0.00
25/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2452	2	2452	2	0.00

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25/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2423	2	2423	2	0.00
25/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	527	0	527	0	0.00
25/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	275	0	275	0	0.00
25/11/2022	2030 On 04-May-23			Bond Future	10.47	90.8946	10.4699	90.8946	0.00
25/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9063	9	9063	9	0.00
25/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5862	6	5862	6	0.00
25/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7252	8	7252	8	0.00
25/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8828	9	8828	9	0.00
25/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2762	3	2762	3	0.00
25/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1043	1	1043	1	150.00
25/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3031	3	3031	3	350.00
25/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4978	5	4978	5	0.00
25/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2485	3	2485	3	479.00
25/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2714	3	2714	3	0.00
25/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2738	3	2738	3	0.00
25/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1157	1	1157	1	479.00
25/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1308	1	1308	1	388.00
25/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1649	2	1649	2	1,080.00
25/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	569	1	569	1	388.00
25/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7181	7	7181	7	0.00
25/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5058	5	5058	5	0.00
25/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3741	3	3741	3	0.00
25/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4402	4	4402	4	0.00
25/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4756	4	4756	4	0.00
25/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2475	2	2475	2	0.00
25/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2495	2	2495	2	0.00
25/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2704	2	2704	2	0.00
25/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1263	1	1263	1	150.00
25/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2246	2	2246	2	0.00
25/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2455	2	2455	2	0.00
25/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	463	0	463	0	479.00
25/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	691	1	691	1	1,080.00
25/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	994	1	994	1	388.00

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25/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	428	0	428	0	350.00
25/11/2022	2030 On 03-August-23			Bond Future	10.60	88.6916	10.5990	88.6916	0.00
25/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8775	9	8775	9	0.00
25/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4999	5	4999	5	0.00
25/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9727	10	9727	10	0.00
25/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4942	5	4942	5	0.00
25/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2617	3	2617	3	1,012.00
25/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3162	3	3162	3	350.00
25/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4970	5	4970	5	0.00
25/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1840	2	1840	2	0.00
25/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2946	3	2946	3	0.00
25/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1865	2	1865	2	0.00
25/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	640	1	640	1	350.00
25/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3467	3	3467	3	0.00
25/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	808	1	808	1	1,012.00
25/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1852	2	1852	2	0.00
25/11/2022	2030 On 02-November-23			Bond Future	10.71	90.5190	10.7114	90.5190	0.00
25/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3367	4	3367	4	0.00
25/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3321	4	3321	4	0.00
25/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3344	4	3344	4	0.00
25/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2939	3	2939	3	0.00
25/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2957	3	2957	3	0.00
25/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2922	3	2922	3	0.00
25/11/2022	2030 On 01-February-24			Bond Future	10.87	88.2455	10.8695	88.2455	0.00
25/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4520	5	4520	5	0.00
25/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4495	5	4495	5	0.00
25/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4544	5	4544	5	0.00
25/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2584	2	2584	2	0.00
25/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2611	2	2611	2	0.00
25/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2598	2	2598	2	0.00
25/11/2022	2032 On 02-February-23			Bond Future	10.88	88.4553	10.8843	88.4553	113,602.00
25/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	42	0	42	0	454.00
25/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9020	10	9020	10	0.00

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25/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5243	6	5243	6	0.00
25/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	778	1	778	1	0.00
25/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	795	1	795	1	0.00
25/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	472	1	472	1	0.00
25/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	655	1	655	1	8,000.00
25/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	70	0	70	0	500.00
25/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	254	0	254	0	750.00
25/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3926	4	3926	4	0.00
25/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4650	5	4650	5	0.00
25/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	990	1	990	1	0.00
25/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1351	2	1351	2	750.00
25/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3742	4	3742	4	0.00
25/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	811	1	811	1	0.00
25/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	545	1	545	1	500.00
25/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4038	4	4038	4	0.00
25/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3339	3	3339	3	0.00
25/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	910	1	910	1	8,000.00
25/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2458	2	2458	2	0.00
25/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2987	3	2987	3	454.00
25/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	654	1	654	1	0.00
25/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	850	1	850	1	8,000.00
25/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5386	5	5386	5	0.00
25/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7738	7	7738	7	0.00
25/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3717	3	3717	3	0.00
25/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4289	4	4289	4	454.00
25/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3376	3	3376	3	0.00
25/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3413	3	3413	3	0.00
25/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	531	0	531	0	500.00
25/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	141	0	141	0	750.00
25/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8633	8	8633	8	0.00
25/11/2022	2032 On 04-May-23			Bond Future	11.02	85.9784	11.0178	85.9784	66,460.00
25/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2811	3	2811	3	0.00
25/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2786	3	2786	3	0.00

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25/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2205	2	2205	2	400.00
25/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2837	3	2837	3	0.00
25/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11417	12	11417	12	0.00
25/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4166	5	4166	5	400.00
25/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3478	3	3478	3	0.00
25/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	426	0	426	0	400.00
25/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4223	4	4223	4	0.00
25/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3529	3	3529	3	0.00
25/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3504	3	3504	3	0.00
25/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2431	2	2431	2	0.00
25/11/2022	2032 On 03-August-23			Bond Future	11.14	87.6853	11.1429	87.6853	2,600.00
25/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5409	6	5409	6	0.00
25/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5439	6	5439	6	0.00
25/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5470	6	5470	6	0.00
25/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5877	6	5877	6	5,000.00
25/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2289	2	2289	2	0.00
25/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2484	2	2484	2	0.00
25/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2499	2	2499	2	0.00
25/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2515	2	2515	2	0.00
25/11/2022	2032 On 02-November-23			Bond Future	11.26	85.3309	11.2632	85.3309	0.00
25/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3688	4	3688	4	0.00
25/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3663	4	3663	4	0.00
25/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3713	4	3713	4	0.00
25/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3823	4	3823	4	0.00
25/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3868	4	3868	4	0.00
25/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3846	4	3846	4	0.00
25/11/2022	2032 On 01-February-24			Bond Future	11.42	86.9618	11.4178	86.9618	0.00
25/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5238	6	5238	6	0.00
25/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5210	6	5210	6	0.00
25/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5182	6	5182	6	0.00
25/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3300	3	3300	3	0.00
25/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3282	3	3282	3	0.00
25/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3265	3	3265	3	0.00

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25/11/2022	2033 On 02-February-23			Bond Future	114.29	114.1872	114.2887	114.1872	7,298.00
25/11/2022	2033 On 04-May-23			Bond Future	115.10	115.0018	115.1044	115.0018	0.00
25/11/2022	2033 On 03-August-23			Bond Future	117.41	117.3101	117.4144	117.3101	0.00
25/11/2022	2033 On 02-November-23			Bond Future	118.44	118.3313	118.4369	118.3313	0.00
25/11/2022	2033 On 01-February-24			Bond Future	120.73	120.6235	120.7315	120.6235	0.00
25/11/2022	2037 On 02-February-23			Bond Future	11.44	80.5566	11.4377	80.5566	133,345.00
25/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1304	2	1304	2	0.00
25/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1418	2	1418	2	577.00
25/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1261	2	1261	2	0.00
25/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1283	2	1283	2	0.00
25/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4221	5	4221	5	0.00
25/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3657	3	3657	3	0.00
25/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3696	3	3696	3	0.00
25/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3428	3	3428	3	0.00
25/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1198	1	1198	1	577.00
25/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3618	3	3618	3	0.00
25/11/2022	2037 On 04-May-23			Bond Future	11.57	82.0896	11.5668	82.0896	0.00
25/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11798	12	11798	12	0.00
25/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2947	3	2947	3	0.00
25/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2225	3	2225	3	400.00
25/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4329	5	4329	5	400.00
25/11/2022	2037 On 04-May-23	11.94	Call	Bond Future	4866	5	4866	5	0.00
25/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2893	3	2893	3	0.00
25/11/2022	2037 On 04-May-23	10.95	Call	Bond Future	2047	2	2047	2	703.00
25/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2920	3	2920	3	0.00
25/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4413	4	4413	4	0.00
25/11/2022	2037 On 04-May-23	10.95	Put	Bond Future	5703	5	5703	5	0.00
25/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4445	4	4445	4	0.00
25/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5393	5	5393	5	0.00
25/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	705	1	705	1	400.00
25/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3121	3	3121	3	0.00
25/11/2022	2037 On 04-May-23	11.94	Put	Bond Future	2768	3	2768	3	703.00
25/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4381	4	4381	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
25/11/2022	2037 On 03-August-23			Bond Future	11.69	79.4615	11.6926	79.4615	0.00
25/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5841	6	5841	6	0.00
25/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5808	6	5808	6	0.00
25/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5775	6	5775	6	0.00
25/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3424	3	3424	3	0.00
25/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3403	3	3403	3	0.00
25/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3383	3	3383	3	0.00
25/11/2022	2037 On 02-November-23			Bond Future	11.80	81.0992	11.8043	81.0992	0.00
25/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3909	4	3909	4	0.00
25/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3935	4	3935	4	0.00
25/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3962	4	3962	4	0.00
25/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5334	5	5334	5	0.00
25/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5304	5	5304	5	0.00
25/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5275	5	5275	5	0.00
25/11/2022	2037 On 01-February-24			Bond Future	11.95	78.3946	11.9462	78.3946	0.00
25/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6106	7	6106	7	0.00
25/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6138	7	6138	7	0.00
25/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6169	7	6169	7	0.00
25/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4129	4	4129	4	0.00
25/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4150	4	4150	4	0.00
25/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4170	4	4170	4	0.00
25/11/2022	2038 On 02-February-23			Bond Future	125.96	125.8051	125.9583	125.8051	4,059.00
25/11/2022	2038 On 04-May-23			Bond Future	128.38	128.2284	128.3840	128.2284	1,583.00
25/11/2022	2038 On 03-August-23			Bond Future	129.00	128.8402	128.9978	128.8402	0.00
25/11/2022	2038 On 02-November-23			Bond Future	131.68	131.5207	131.6812	131.5207	0.00
25/11/2022	2038 On 01-February-24			Bond Future	132.22	132.0606	132.2235	132.0606	0.00
25/11/2022	2040 On 02-February-23			Bond Future	11.53	82.1727	11.5350	82.1727	122,608.00
25/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	179	0	179	0	0.00
25/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	194	0	194	0	388.00
25/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1305	2	1305	2	0.00
25/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4521	5	4521	5	0.00
25/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1283	2	1283	2	0.00
25/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	940	1	940	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5256	6	5256	6	0.00
25/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5389	6	5389	6	0.00
25/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1327	2	1327	2	0.00
25/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1492	2	1492	2	563.00
25/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	996	1	996	1	388.00
25/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4737	4	4737	4	0.00
25/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3705	3	3705	3	0.00
25/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1266	1	1266	1	563.00
25/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4001	4	4001	4	0.00
25/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	970	1	970	1	388.00
25/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1010	1	1010	1	0.00
25/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4089	4	4089	4	0.00
25/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4045	4	4045	4	0.00
25/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9231	9	9231	9	0.00
25/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4884	4	4884	4	0.00
25/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9439	9	9439	9	0.00
25/11/2022	2040 On 04-May-23			Bond Future	11.66	83.7366	11.6603	83.7366	300.00
25/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11011	12	11011	12	0.00
25/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3424	4	3424	4	486.00
25/11/2022	2040 On 04-May-23	12.05	Call	Bond Future	5348	6	5348	6	0.00
25/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3215	4	3215	4	0.00
25/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3245	4	3245	4	0.00
25/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1578	2	1578	2	486.00
25/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1963	2	1963	2	388.00
25/11/2022	2040 On 04-May-23	11.03	Call	Bond Future	2213	2	2213	2	684.00
25/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	807	1	807	1	388.00
25/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3274	4	3274	4	0.00
25/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8212	9	8212	9	0.00
25/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1744	2	1744	2	388.00
25/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4715	4	4715	4	0.00
25/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7652	7	7652	7	0.00
25/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1058	1	1058	1	486.00
25/11/2022	2040 On 04-May-23	12.05	Put	Bond Future	2999	3	2999	3	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10884	10	10884	10	0.00
25/11/2022	2040 On 04-May-23	11.03	Put	Bond Future	6253	6	6253	6	0.00
25/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6741	6	6741	6	0.00
25/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4749	4	4749	4	0.00
25/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4783	4	4783	4	0.00
25/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4548	4	4548	4	0.00
25/11/2022	2040 On 03-August-23			Bond Future	11.78	80.8907	11.7824	80.8907	0.00
25/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6185	7	6185	7	0.00
25/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6220	7	6220	7	0.00
25/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6256	7	6256	7	0.00
25/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3615	3	3615	3	0.00
25/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3636	3	3636	3	0.00
25/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3659	3	3659	3	0.00
25/11/2022	2040 On 02-November-23			Bond Future	11.89	82.5580	11.8907	82.5580	0.00
25/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4266	5	4266	5	0.00
25/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4238	5	4238	5	0.00
25/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4209	5	4209	5	0.00
25/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6096	6	6096	6	0.00
25/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6029	6	6029	6	0.00
25/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6063	6	6063	6	0.00
25/11/2022	2040 On 01-February-24			Bond Future	12.03	79.6308	12.0272	79.6308	0.00
25/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6494	7	6494	7	0.00
25/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6428	7	6428	7	0.00
25/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6461	7	6461	7	0.00
25/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4664	4	4664	4	0.00
25/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4688	4	4688	4	0.00
25/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4641	4	4641	4	0.00
25/11/2022	2044 On 02-February-23			Bond Future	11.46	79.5468	11.4624	79.5468	86,046.00
25/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	792	1	792	1	2,500.00
25/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1779	2	1779	2	0.00
25/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3650	4	3650	4	0.00
25/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1671	2	1671	2	0.00
25/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1274	2	1274	2	2,840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	286	0	286	0	2,840.00
25/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4682	5	4682	5	0.00
25/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4259	5	4259	5	0.00
25/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1644	2	1644	2	0.00
25/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1618	2	1618	2	0.00
25/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3750	3	3750	3	0.00
25/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3709	3	3709	3	0.00
25/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1510	1	1510	1	0.00
25/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1328	1	1328	1	4,000.00
25/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3508	3	3508	3	0.00
25/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	1825	2	1825	2	2,500.00
25/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8448	8	8448	8	0.00
25/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4363	4	4363	4	0.00
25/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3668	3	3668	3	0.00
25/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	5636	5	5636	5	0.00
25/11/2022	2044 On 04-May-23			Bond Future	11.58	81.0607	11.5777	81.0607	0.00
25/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6547	7	6547	7	0.00
25/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3583	4	3583	4	0.00
25/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4656	5	4656	5	0.00
25/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5575	6	5575	6	0.00
25/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3520	4	3520	4	0.00
25/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3551	4	3551	4	0.00
25/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4565	4	4565	4	0.00
25/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4599	4	4599	4	0.00
25/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3573	3	3573	3	4,115.00
25/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2964	3	2964	3	4,115.00
25/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4532	4	4532	4	0.00
25/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2458	2	2458	2	1,500.00
25/11/2022	2044 On 03-August-23			Bond Future	11.69	78.2869	11.6895	78.2869	0.00
25/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6595	7	6595	7	0.00
25/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6522	7	6522	7	0.00
25/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6558	7	6558	7	0.00
25/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3707	3	3707	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
25/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3729	3	3729	3	0.00
25/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3685	3	3685	3	0.00
25/11/2022	2044 On 02-November-23			Bond Future	11.79	79.9006	11.7879	79.9006	0.00
25/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4667	5	4667	5	0.00
25/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4697	5	4697	5	0.00
25/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4727	5	4727	5	0.00
25/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6090	6	6090	6	0.00
25/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6124	6	6124	6	0.00
25/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6157	6	6157	6	0.00
25/11/2022	2044 On 01-February-24			Bond Future	11.91	77.0478	11.9123	77.0478	0.00
25/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	7011	8	7011	8	0.00
25/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	7046	8	7046	8	0.00
25/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7080	8	7080	8	0.00
25/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4850	5	4850	5	0.00
25/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4873	5	4873	5	0.00
25/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4897	5	4897	5	0.00
25/11/2022	2046 On 02-February-23			Bond Future	112.16	112.1636	112.1629	112.1636	13,076.00
25/11/2022	2046 On 04-May-23			Bond Future	112.29	112.2917	112.2901	112.2917	4,935.00
25/11/2022	2046 On 03-August-23			Bond Future	114.54	114.5460	114.5439	114.5460	0.00
25/11/2022	2046 On 02-November-23			Bond Future	114.84	114.8429	114.8397	114.8429	0.00
25/11/2022	2046 On 01-February-24			Bond Future	117.06	117.0665	117.0636	117.0665	0.00
25/11/2022	2050 On 02-February-23			Bond Future	112.62	112.0179	112.6181	112.0179	9,301.00
25/11/2022	2050 On 04-May-23			Bond Future	114.79	114.1755	114.7867	114.1755	3,359.00
25/11/2022	2050 On 03-August-23			Bond Future	114.91	114.2857	114.9083	114.2857	0.00
25/11/2022	2050 On 02-November-23			Bond Future	117.30	116.6632	117.2986	116.6632	0.00
25/11/2022	2050 On 01-February-24			Bond Future	117.33	116.6872	117.3340	116.6872	0.00
25/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	AL37 On 02-February-23			Index Future	855.48	858.9590	855.4780	858.9590	0.00
25/11/2022	AL37 On 04-May-23			Index Future	871.74	875.2930	871.7410	875.2930	0.00
25/11/2022	AL37 On 03-August-23			Index Future	889.03	892.6550	889.0300	892.6550	0.00
25/11/2022	AL37 On 02-November-23			Index Future	907.32	911.0170	907.3160	911.0170	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
25/11/2022	AL37 On 01-February-24			Index Future	924.71	928.4810	924.7110	928.4810	0.00
25/11/2022	AL7T On 02-February-23			Index Future	985.41	991.0230	985.4140	991.0230	0.00
25/11/2022	AL7T On 04-May-23			Index Future	1004.15	1009.8670	1004.1480	1009.8670	0.00
25/11/2022	AL7T On 03-August-23			Index Future	1024.06	1029.8990	1024.0630	1029.8990	0.00
25/11/2022	AL7T On 02-November-23			Index Future	1045.13	1051.0840	1045.1260	1051.0840	0.00
25/11/2022	AL7T On 01-February-24			Index Future	1065.16	1071.2320	1065.1620	1071.2320	0.00
25/11/2022	ALBI On 02-February-23			Index Future	865.02	870.9440	865.0200	870.9440	107.00
25/11/2022	ALBI On 04-May-23			Index Future	881.47	887.5050	881.4650	887.5050	0.00
25/11/2022	ALBI On 03-August-23			Index Future	898.95	905.1090	898.9470	905.1090	0.00
25/11/2022	ALBI On 02-November-23			Index Future	917.44	923.7280	917.4370	923.7280	0.00
25/11/2022	ALBI On 01-February-24			Index Future	935.03	941.4350	935.0250	941.4350	0.00
25/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2022	ES33 On 02-February-23			Bond Future	12.24	75.7585	12.2444	75.7585	350.00
25/11/2022	ES33 On 04-May-23			Bond Future	12.41	73.4245	12.4148	73.4245	0.00
25/11/2022	ES33 On 03-August-23			Bond Future	12.58	74.8992	12.5788	74.8992	0.00
25/11/2022	ES33 On 02-November-23			Bond Future	12.74	72.6633	12.7425	72.6633	0.00
25/11/2022	ES33 On 01-February-24			Bond Future	12.94	74.0677	12.9439	74.0677	0.00
25/11/2022	ES42 On 02-February-23			Bond Future	12.47	74.3737	12.4652	74.3737	4,195.00
25/11/2022	ES42 On 04-May-23			Bond Future	12.62	71.5436	12.6186	71.5436	0.00
25/11/2022	ES42 On 03-August-23			Bond Future	12.76	72.9812	12.7621	72.9812	0.00
25/11/2022	ES42 On 02-November-23			Bond Future	12.90	70.2379	12.9050	70.2379	0.00
25/11/2022	ES42 On 01-February-24			Bond Future	13.07	71.5936	13.0714	71.5936	0.00
25/11/2022	GOVI On 02-February-23			GOVI	852.78	858.6150	852.7840	858.6150	835.00
25/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	19440	8	19440	8	0.00
25/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	19540	8	19540	8	0.00
25/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	19640	8	19640	8	0.00
25/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 04-May-23			GOVI	869.00	874.9420	868.9970	874.9420	0.00
25/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	161170	22	161170	22	0.00
25/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	161370	22	161370	22	0.00
25/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	161270	22	161270	22	0.00
25/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 03-August-23			GOVI	886.23	892.2970	886.2310	892.2970	0.00
25/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	490010	55	490010	55	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
25/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	490210	55	490210	55	0.00
25/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	490110	55	490110	55	0.00
25/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 02-November-23			GOVI	904.46	910.6520	904.4600	910.6520	0.00
25/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	186600	25	186600	25	0.00
25/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	186500	25	186500	25	0.00
25/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	186400	25	186400	25	0.00
25/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 01-February-24			GOVI	921.80	928.1080	921.7990	928.1080	0.00
25/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	418190	48	418190	48	0.00
25/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	418090	48	418090	48	0.00
25/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	417990	48	417990	48	0.00
25/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
25/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
25/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2022	IGOV On 02-February-23			Index Future	318.94	318.5650	318.9420	318.5650	662.00
25/11/2022	IGOV On 04-May-23			Index Future	325.08	324.7000	325.0830	324.7000	16.00
25/11/2022	IGOV On 03-August-23			Index Future	331.61	331.2160	331.6050	331.2160	0.00
25/11/2022	IGOV On 02-November-23			Index Future	338.50	338.1030	338.5000	338.1030	0.00
25/11/2022	IGOV On 01-February-24			Index Future	345.06	344.6570	345.0620	344.6570	0.00
25/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
25/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.8450	7.2350	92.8450	68.00
25/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.33	92.7450	7.3250	92.7450	0.00
25/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.62	92.4500	7.6200	92.4500	0.00
25/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.67	92.4150	7.6650	92.4150	0.00
25/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.80	92.2900	7.8000	92.2900	0.00
25/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.82	92.2800	7.8200	92.2800	0.00
25/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.83	92.2700	7.8300	92.2700	0.00
25/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.85	92.2550	7.8450	92.2550	75.00
25/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.84	92.2450	7.8350	92.2450	272.00
25/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.81	92.2700	7.8100	92.2700	0.00
25/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.79	92.2900	7.7900	92.2900	0.00
25/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.78	92.3050	7.7750	92.3050	0.00
25/11/2022	R035 On 02-February-23			Bond Future	11.25	89.0963	11.2541	89.0963	167,821.00
25/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4960	6	4960	6	0.00
25/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10507	11	10507	11	0.00
25/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1717	2	1717	2	976.00
25/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1744	2	1744	2	0.00
25/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1264	2	1264	2	0.00
25/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	406	1	406	1	976.00
25/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	846	1	846	1	388.00
25/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1286	2	1286	2	0.00
25/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	123	0	123	0	582.00
25/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	136	0	136	0	0.00
25/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	151	0	151	0	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
25/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4794	5	4794	5	0.00
25/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1308	2	1308	2	0.00
25/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	879	1	879	1	0.00
25/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	782	1	782	1	0.00
25/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4687	4	4687	4	0.00
25/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4505	4	4505	4	0.00
25/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4415	4	4415	4	582.00
25/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6188	6	6188	6	0.00
25/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3511	3	3511	3	0.00
25/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	153	0	153	0	976.00
25/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8589	8	8589	8	0.00
25/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9091	8	9091	8	0.00
25/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3548	3	3548	3	0.00
25/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3587	3	3587	3	0.00
25/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2877	3	2877	3	582.00
25/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2909	3	2909	3	0.00
25/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	908	1	908	1	388.00
25/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8838	8	8838	8	0.00
25/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	958	1	958	1	0.00
25/11/2022	R035 On 04-May-23			Bond Future	11.38	86.2891	11.3814	86.2891	0.00
25/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3122	3	3122	3	0.00
25/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1354	2	1354	2	491.00
25/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	677	1	677	1	388.00
25/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7385	8	7385	8	0.00
25/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2983	3	2983	3	491.00
25/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3066	3	3066	3	0.00
25/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3094	3	3094	3	0.00
25/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1663	2	1663	2	388.00
25/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10265	11	10265	11	0.00
25/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	896	1	896	1	491.00
25/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6260	6	6260	6	0.00
25/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1577	1	1577	1	388.00
25/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4043	4	4043	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
25/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10026	9	10026	9	0.00
25/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7060	7	7060	7	0.00
25/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4193	4	4193	4	0.00
25/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4103	4	4103	4	0.00
25/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4073	4	4073	4	0.00
25/11/2022	R035 On 03-August-23			Bond Future	11.50	88.0020	11.5026	88.0020	0.00
25/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5848	6	5848	6	0.00
25/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5881	6	5881	6	0.00
25/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5915	6	5915	6	0.00
25/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3215	3	3215	3	0.00
25/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3235	3	3235	3	0.00
25/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3255	3	3255	3	0.00
25/11/2022	R035 On 02-November-23			Bond Future	11.62	85.3095	11.6220	85.3095	0.00
25/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3960	4	3960	4	0.00
25/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3907	4	3907	4	0.00
25/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3934	4	3934	4	0.00
25/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5044	5	5044	5	0.00
25/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5073	5	5073	5	0.00
25/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5015	5	5015	5	0.00
25/11/2022	R035 On 01-February-24			Bond Future	11.77	86.9404	11.7749	86.9404	0.00
25/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	6098	7	6098	7	0.00
25/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6161	7	6161	7	0.00
25/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	6129	7	6129	7	0.00
25/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3961	4	3961	4	0.00
25/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3981	4	3981	4	0.00
25/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3941	4	3941	4	0.00
25/11/2022	R186 On 02-February-23			Bond Future	8.78	107.3444	8.7844	107.3444	72,500.00
25/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	465	1	465	1	0.00
25/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	445	1	445	1	0.00
25/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	455	1	455	1	0.00
25/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1983	2	1983	2	0.00
25/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2007	2	2007	2	0.00
25/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1960	2	1960	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
25/11/2022	R186 On 04-May-23			Bond Future	8.88	109.3861	8.8767	109.3861	12,188.00
25/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1508	2	1508	2	0.00
25/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1524	2	1524	2	0.00
25/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1541	2	1541	2	0.00
25/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1670	1	1670	1	0.00
25/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1656	1	1656	1	0.00
25/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1686	1	1686	1	0.00
25/11/2022	R186 On 03-August-23			Bond Future	8.95	106.2526	8.9505	106.2526	0.00
25/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3329	4	3329	4	0.00
25/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3371	4	3371	4	0.00
25/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3350	4	3350	4	0.00
25/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1065	1	1065	1	0.00
25/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1073	1	1073	1	0.00
25/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1057	1	1057	1	0.00
25/11/2022	R186 On 02-November-23			Bond Future	9.01	108.4411	9.0050	108.4411	0.00
25/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4617	5	4617	5	0.00
25/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2586	3	2586	3	0.00
25/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2604	3	2604	3	0.00
25/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2196	2	2196	2	1,715.00
25/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2622	3	2622	3	0.00
25/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1548	1	1548	1	0.00
25/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1557	1	1557	1	0.00
25/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1566	1	1566	1	0.00
25/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	833	1	833	1	1,715.00
25/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1801	2	1801	2	0.00
25/11/2022	R186 On 01-February-24			Bond Future	9.13	105.2121	9.1307	105.2121	0.00
25/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2690	3	2690	3	0.00
25/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2673	3	2673	3	0.00
25/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2657	3	2657	3	0.00
25/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1710	2	1710	2	0.00
25/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1727	2	1727	2	0.00
25/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1719	2	1719	2	0.00
25/11/2022	R197 On 02-February-23			Bond Future	329.56	329.7546	329.5638	329.7546	977.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2022	R197 On 04-May-23			Bond Future	335.91	336.1049	335.9090	336.1049	0.00
25/11/2022	R197 On 03-August-23			Bond Future	333.58	333.7870	333.5844	333.7870	0.00
25/11/2022	R197 On 02-November-23			Bond Future	340.52	340.7316	340.5240	340.7316	0.00
25/11/2022	R202 On 02-February-23			Bond Future	245.27	245.5143	245.2713	245.5143	5,970.00
25/11/2022	R202 On 04-May-23			Bond Future	249.99	250.2424	249.9935	250.2424	0.00
25/11/2022	R202 On 03-August-23			Bond Future	250.20	250.4506	250.1951	250.4506	0.00
25/11/2022	R202 On 02-November-23			Bond Future	255.40	255.6604	255.3990	255.6604	0.00
25/11/2022	R202 On 01-February-24			Bond Future	255.40	255.6715	255.4033	255.6715	0.00
25/11/2022	R209 On 02-February-23			Bond Future	11.26	68.8356	11.2600	68.8356	25,765.00
25/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	989	1	989	1	0.00
25/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	954	1	954	1	0.00
25/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	971	1	971	1	0.00
25/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3382	3	3382	3	0.00
25/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3454	3	3454	3	0.00
25/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3418	3	3418	3	0.00
25/11/2022	R209 On 04-May-23			Bond Future	11.38	66.9939	11.3759	66.9939	2,510.00
25/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2492	3	2492	3	0.00
25/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2241	3	2241	3	0.00
25/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6618	7	6618	7	0.00
25/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2468	3	2468	3	0.00
25/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	727	1	727	1	1,000.00
25/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2445	3	2445	3	0.00
25/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3894	4	3894	4	0.00
25/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8124	8	8124	8	0.00
25/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3866	4	3866	4	0.00
25/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1327	1	1327	1	8,500.00
25/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4155	4	4155	4	6,250.00
25/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3838	4	3838	4	0.00
25/11/2022	R209 On 03-August-23			Bond Future	11.48	68.3239	11.4839	68.3239	0.00
25/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5106	5	5106	5	0.00
25/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5047	5	5047	5	0.00
25/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5077	5	5077	5	0.00
25/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2870	3	2870	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
25/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2906	3	2906	3	0.00
25/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2888	3	2888	3	0.00
25/11/2022	R209 On 02-November-23			Bond Future	11.59	66.5792	11.5872	66.5792	0.00
25/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3389	4	3389	4	0.00
25/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3342	4	3342	4	0.00
25/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3366	4	3366	4	0.00
25/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4578	4	4578	4	0.00
25/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4604	4	4604	4	0.00
25/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4551	4	4551	4	0.00
25/11/2022	R209 On 01-February-24			Bond Future	11.72	67.8518	11.7152	67.8518	0.00
25/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5384	6	5384	6	0.00
25/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5411	6	5411	6	0.00
25/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5439	6	5439	6	0.00
25/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3461	3	3461	3	0.00
25/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3479	3	3479	3	0.00
25/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3497	3	3497	3	0.00
25/11/2022	R210 On 02-February-23			Bond Future	223.21	223.1117	223.2141	223.1117	372.00
25/11/2022	R210 On 04-May-23			Bond Future	224.43	224.3281	224.4308	224.3281	0.00
25/11/2022	R210 On 03-August-23			Bond Future	228.94	228.8312	228.9352	228.8312	0.00
25/11/2022	R210 On 02-November-23			Bond Future	230.53	230.4288	230.5333	230.4288	0.00
25/11/2022	R210 On 01-February-24			Bond Future	235.00	234.8917	234.9987	234.8917	0.00
25/11/2022	R213 On 02-February-23			Bond Future	10.73	83.8058	10.7268	83.8058	39,157.00
25/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	39	0	39	0	476.00
25/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	671	1	671	1	0.00
25/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1040	1	1040	1	912.00
25/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	686	1	686	1	0.00
25/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	426	1	426	1	0.00
25/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	700	1	700	1	0.00
25/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	894	1	894	1	0.00
25/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6661	7	6661	7	0.00
25/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	225	0	225	0	912.00
25/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3065	3	3065	3	0.00
25/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2654	2	2654	2	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2422	2	2422	2	0.00
25/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3032	3	3032	3	0.00
25/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3099	3	3099	3	0.00
25/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7692	7	7692	7	0.00
25/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3818	3	3818	3	476.00
25/11/2022	R213 On 04-May-23			Bond Future	10.86	81.8491	10.8565	81.8491	0.00
25/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2483	3	2483	3	0.00
25/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2460	3	2460	3	0.00
25/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2505	3	2505	3	0.00
25/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2985	3	2985	3	0.00
25/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3031	3	3031	3	0.00
25/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3008	3	3008	3	0.00
25/11/2022	R213 On 03-August-23			Bond Future	10.98	83.4736	10.9794	83.4736	0.00
25/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4928	5	4928	5	0.00
25/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4900	5	4900	5	0.00
25/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4957	5	4957	5	0.00
25/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2185	2	2185	2	0.00
25/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2199	2	2199	2	0.00
25/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2172	2	2172	2	0.00
25/11/2022	R213 On 02-November-23			Bond Future	11.10	81.6393	11.1018	81.6393	0.00
25/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3336	4	3336	4	0.00
25/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3313	4	3313	4	0.00
25/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3359	4	3359	4	0.00
25/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3239	3	3239	3	0.00
25/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3278	3	3278	3	0.00
25/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3259	3	3259	3	0.00
25/11/2022	R213 On 01-February-24			Bond Future	11.27	83.2007	11.2656	83.2007	0.00
25/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4729	5	4729	5	0.00
25/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4704	5	4704	5	0.00
25/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4678	5	4678	5	0.00
25/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2905	3	2905	3	0.00
25/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2890	3	2890	3	0.00
25/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2875	3	2875	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
25/11/2022	R214 On 02-February-23			Bond Future	11.38	66.4414	11.3761	66.4414	71,030.00
25/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	282	0	282	0	3,550.00
25/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1381	2	1381	2	0.00
25/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1189	1	1189	1	3,550.00
25/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3432	4	3432	4	0.00
25/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1337	2	1337	2	0.00
25/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1359	2	1359	2	0.00
25/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1403	2	1403	2	0.00
25/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2970	3	2970	3	0.00
25/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3004	3	3004	3	0.00
25/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1233	1	1233	1	0.00
25/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3247	3	3247	3	0.00
25/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2937	3	2937	3	0.00
25/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2904	3	2904	3	0.00
25/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6456	6	6456	6	0.00
25/11/2022	R214 On 04-May-23			Bond Future	11.48	64.4080	11.4817	64.4080	0.00
25/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3094	3	3094	3	0.00
25/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3041	3	3041	3	0.00
25/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3068	3	3068	3	0.00
25/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3686	3	3686	3	0.00
25/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3659	3	3659	3	0.00
25/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3632	3	3632	3	0.00
25/11/2022	R214 On 03-August-23			Bond Future	11.58	65.6865	11.5812	65.6865	0.00
25/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5695	6	5695	6	0.00
25/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5634	6	5634	6	0.00
25/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5664	6	5664	6	0.00
25/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2821	3	2821	3	0.00
25/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2838	3	2838	3	0.00
25/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2804	3	2804	3	0.00
25/11/2022	R214 On 02-November-23			Bond Future	11.68	63.7399	11.6783	63.7399	0.00
25/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3846	4	3846	4	0.00
25/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3796	4	3796	4	0.00
25/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3821	4	3821	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
25/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4953	5	4953	5	0.00
25/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4981	5	4981	5	0.00
25/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4926	5	4926	5	0.00
25/11/2022	R214 On 01-February-24			Bond Future	11.80	64.9585	11.8005	64.9585	0.00
25/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5590	6	5590	6	0.00
25/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5618	6	5618	6	0.00
25/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5646	6	5646	6	0.00
25/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3878	4	3878	4	0.00
25/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3897	4	3897	4	0.00
25/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3917	4	3917	4	0.00
25/11/2022	R248 On 02-February-23			Bond Future	11.36	83.1373	11.3562	83.1373	247,577.00
25/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	457	1	457	1	3,820.00
25/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1699	2	1699	2	0.00
25/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1727	2	1727	2	0.00
25/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1812	2	1812	2	3,820.00
25/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1537	2	1537	2	0.00
25/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3959	5	3959	5	0.00
25/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1755	2	1755	2	0.00
25/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3645	3	3645	3	0.00
25/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3562	3	3562	3	0.00
25/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1713	1	1713	1	0.00
25/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	3989	4	3989	4	0.00
25/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3686	3	3686	3	0.00
25/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3728	3	3728	3	0.00
25/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7351	7	7351	7	0.00
25/11/2022	R248 On 04-May-23			Bond Future	11.46	80.2610	11.4635	80.2610	10,943.00
25/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3770	4	3770	4	0.00
25/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3803	4	3803	4	0.00
25/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3836	4	3836	4	0.00
25/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4590	4	4590	4	0.00
25/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4624	4	4624	4	0.00
25/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4658	4	4658	4	0.00
25/11/2022	R248 On 03-August-23			Bond Future	11.57	81.8167	11.5677	81.8167	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
25/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6899	7	6899	7	0.00
25/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6937	7	6937	7	0.00
25/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6975	8	6975	8	0.00
25/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3594	3	3594	3	0.00
25/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3616	3	3616	3	0.00
25/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3638	3	3638	3	0.00
25/11/2022	R248 On 02-November-23			Bond Future	11.66	79.0798	11.6607	79.0798	13,000.00
25/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4787	5	4787	5	0.00
25/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4724	5	4724	5	0.00
25/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4756	5	4756	5	0.00
25/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5892	5	5892	5	0.00
25/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5960	6	5960	6	0.00
25/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5926	6	5926	6	0.00
25/11/2022	R248 On 01-February-24			Bond Future	11.78	80.6282	11.7757	80.6282	0.00
25/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	7034	8	7034	8	0.00
25/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6999	8	6999	8	0.00
25/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6964	7	6964	7	0.00
25/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4734	4	4734	4	0.00
25/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4710	4	4710	4	0.00
25/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4686	4	4686	4	0.00