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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/11/2022 TO: 23/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	2025 On 02-February-23			Bond Future	165.43	165.5066	165.4332	165.5066	6,088.00
23/11/2022	2025 On 04-May-23			Bond Future	168.62	168.6972	168.6202	168.6972	0.00
23/11/2022	2025 On 03-August-23			Bond Future	170.26	170.3411	170.2621	170.3411	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
23/11/2022	2025 On 02-November-23			Bond Future	173.80	173.8859	173.8040	173.8859	0.00
23/11/2022	2025 On 01-February-24			Bond Future	175.39	175.4704	175.3885	175.4704	0.00
23/11/2022	2029 On 02-February-23			Bond Future	119.06	118.3059	119.0617	118.3059	1,392.00
23/11/2022	2029 On 04-May-23			Bond Future	120.06	119.2947	120.0623	119.2947	0.00
23/11/2022	2029 On 03-August-23			Bond Future	122.47	121.6905	122.4725	121.6905	0.00
23/11/2022	2029 On 02-November-23			Bond Future	123.69	122.8961	123.6936	122.8961	0.00
23/11/2022	2029 On 01-February-24			Bond Future	126.09	125.2753	126.0894	125.2753	0.00
23/11/2022	2030 On 02-February-23			Bond Future	10.32	88.4390	88.7893	88.4390	91,655.00
23/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	52	0	0	0	102.00
23/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	109	0	0	0	388.00
23/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5621	5	6	5	5,000.00
23/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	4048	4	4	4	0.00
23/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4189	4	4	4	0.00
23/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	943	1	1	1	0.00
23/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	661	1	1	1	388.00
23/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	825	1	1	1	0.00
23/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	607	1	1	1	0.00
23/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	98	0	0	0	0.00
23/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4877	5	5	5	5,000.00
23/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	908	1	1	1	0.00
23/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	925	1	1	1	0.00
23/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	620	1	1	1	0.00
23/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	148	0	0	0	0.00
23/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	453	0	0	0	0.00
23/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3525	4	4	4	102.00
23/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5428	6	5	6	0.00
23/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2585	3	3	3	102.00
23/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2379	3	2	3	0.00
23/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	380	0	0	0	0.00
23/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6162	7	6	7	0.00
23/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	5976	6	6	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
23/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	503	1	1	1	388.00
23/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7256	8	7	8	0.00
23/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3067	3	3	3	0.00
23/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	2934	3	3	3	0.00
23/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3033	3	3	3	0.00
23/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2436	3	2	3	0.00
23/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2407	3	2	3	0.00
23/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	533	1	1	1	0.00
23/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	282	0	0	0	0.00
23/11/2022	2030 On 04-May-23			Bond Future	10.46	90.1234	90.4792	90.1234	0.00
23/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9123	9	9	9	0.00
23/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5920	6	6	6	0.00
23/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7312	7	7	7	0.00
23/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8889	9	9	9	0.00
23/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2810	3	3	3	0.00
23/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1073	1	1	1	150.00
23/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3080	3	3	3	350.00
23/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	5035	5	5	5	0.00
23/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2530	2	3	2	479.00
23/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2762	3	3	3	0.00
23/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2785	3	3	3	0.00
23/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1189	1	1	1	479.00
23/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1342	1	1	1	388.00
23/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1687	2	2	2	1,080.00
23/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	589	1	1	1	388.00
23/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7143	7	7	7	0.00
23/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5030	5	5	5	0.00
23/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3721	4	4	4	0.00
23/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4377	5	4	5	0.00
23/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4729	5	5	5	0.00
23/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2464	3	2	3	0.00
23/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2484	3	2	3	0.00
23/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2691	3	3	3	0.00

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23/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1261	1	1	1	150.00
23/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2237	2	2	2	0.00
23/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2445	3	2	3	0.00
23/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	466	0	0	0	479.00
23/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	693	1	1	1	1,080.00
23/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	994	1	1	1	388.00
23/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	430	0	0	0	350.00
23/11/2022	2030 On 03-August-23			Bond Future	10.58	87.9061	88.2682	87.9061	0.00
23/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8834	9	9	9	0.00
23/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5051	5	5	5	0.00
23/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9787	9	10	9	0.00
23/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4994	5	5	5	0.00
23/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	5022	5	5	5	0.00
23/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2658	2	3	2	1,012.00
23/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3206	3	3	3	350.00
23/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2930	3	3	3	0.00
23/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1832	2	2	2	0.00
23/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1856	2	2	2	0.00
23/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	640	1	1	1	350.00
23/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3448	4	3	4	0.00
23/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	807	1	1	1	1,012.00
23/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1844	2	2	2	0.00
23/11/2022	2030 On 02-November-23			Bond Future	10.70	89.7183	90.0871	89.7183	0.00
23/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3410	3	3	3	0.00
23/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3386	3	3	3	0.00
23/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3363	3	3	3	0.00
23/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2937	3	3	3	0.00
23/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2920	3	3	3	0.00
23/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2903	3	3	3	0.00
23/11/2022	2030 On 01-February-24			Bond Future	10.85	87.4284	87.8051	87.4284	0.00
23/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4565	4	5	4	0.00
23/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4540	4	5	4	0.00
23/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4590	4	5	4	0.00

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23/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2567	3	3	3	0.00
23/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2595	3	3	3	0.00
23/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2581	3	3	3	0.00
23/11/2022	2032 On 02-February-23			Bond Future	10.86	87.5735	88.0215	87.5735	113,601.00
23/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	49	0	0	0	454.00
23/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9139	9	9	9	0.00
23/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5358	5	5	5	0.00
23/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	834	1	1	1	0.00
23/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	851	1	1	1	0.00
23/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	513	0	1	0	0.00
23/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	706	1	1	1	8,000.00
23/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	81	0	0	0	500.00
23/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	281	0	0	0	750.00
23/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	4036	4	4	4	0.00
23/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4764	4	5	4	0.00
23/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1054	1	1	1	0.00
23/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1426	1	1	1	750.00
23/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3851	4	4	4	0.00
23/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	591	1	1	1	500.00
23/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	869	1	1	1	0.00
23/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3281	4	3	4	0.00
23/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3968	4	4	4	0.00
23/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	903	1	1	1	8,000.00
23/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2417	3	2	3	0.00
23/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2936	3	3	3	454.00
23/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	652	1	1	1	0.00
23/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	844	1	1	1	8,000.00
23/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5298	6	5	6	0.00
23/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7633	8	8	8	0.00
23/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3652	4	4	4	0.00
23/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4215	5	4	5	454.00
23/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3316	4	3	4	0.00

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23/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3353	4	3	4	0.00
23/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	531	1	1	1	500.00
23/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	144	0	0	0	750.00
23/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8524	9	9	9	0.00
23/11/2022	2032 On 04-May-23			Bond Future	10.99	85.0814	85.5367	85.0814	66,460.00
23/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2889	3	3	3	0.00
23/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2864	3	3	3	0.00
23/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2274	2	2	2	400.00
23/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11535	11	12	11	0.00
23/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2914	3	3	3	0.00
23/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4258	4	4	4	400.00
23/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3437	4	3	4	0.00
23/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	424	0	0	0	400.00
23/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4173	4	4	4	0.00
23/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3487	4	3	4	0.00
23/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3462	4	3	4	0.00
23/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2403	3	2	3	0.00
23/11/2022	2032 On 03-August-23			Bond Future	11.12	86.7716	87.2352	86.7716	2,600.00
23/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5501	5	6	5	0.00
23/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5532	5	6	5	0.00
23/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5563	5	6	5	0.00
23/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5973	6	6	6	5,000.00
23/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2263	2	2	2	0.00
23/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2455	3	2	3	0.00
23/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2470	3	2	3	0.00
23/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2486	3	2	3	0.00
23/11/2022	2032 On 02-November-23			Bond Future	11.24	84.3992	84.8717	84.3992	0.00
23/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3763	3	4	3	0.00
23/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3738	3	4	3	0.00
23/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3789	3	4	3	0.00
23/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3775	4	4	4	0.00
23/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3819	4	4	4	0.00
23/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3797	4	4	4	0.00

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23/11/2022	2032 On 01-February-24			Bond Future	11.39	86.0113	86.4936	86.0113	0.00
23/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5323	5	5	5	0.00
23/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5295	5	5	5	0.00
23/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5267	5	5	5	0.00
23/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3258	3	3	3	0.00
23/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3241	3	3	3	0.00
23/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3224	3	3	3	0.00
23/11/2022	2033 On 02-February-23			Bond Future	113.42	112.9690	113.4236	112.9690	7,298.00
23/11/2022	2033 On 04-May-23			Bond Future	114.22	113.7648	114.2242	113.7648	0.00
23/11/2022	2033 On 03-August-23			Bond Future	116.52	116.0495	116.5172	116.0495	0.00
23/11/2022	2033 On 02-November-23			Bond Future	117.52	117.0463	117.5231	117.0463	0.00
23/11/2022	2033 On 01-February-24			Bond Future	119.80	119.3123	119.7994	119.3123	0.00
23/11/2022	2037 On 02-February-23			Bond Future	11.43	79.4056	79.9422	79.4056	134,370.00
23/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1350	1	1	1	0.00
23/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1465	1	1	1	577.00
23/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1306	1	1	1	0.00
23/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1328	1	1	1	0.00
23/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4282	4	4	4	0.00
23/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3660	4	4	4	0.00
23/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3699	4	4	4	0.00
23/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3432	4	3	4	0.00
23/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1217	1	1	1	577.00
23/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3621	4	4	4	0.00
23/11/2022	2037 On 04-May-23			Bond Future	11.56	80.9183	81.4639	80.9183	0.00
23/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4378	4	4	4	400.00
23/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2263	2	2	2	400.00
23/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11850	11	12	11	0.00
23/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2990	3	3	3	0.00
23/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2935	3	3	3	0.00
23/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2962	3	3	3	0.00
23/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4411	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5387	6	5	6	0.00
23/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4443	5	4	5	0.00
23/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	713	1	1	1	400.00
23/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4380	5	4	5	0.00
23/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3125	3	3	3	0.00
23/11/2022	2037 On 03-August-23			Bond Future	11.68	78.2679	78.8236	78.2679	0.00
23/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5887	5	6	5	0.00
23/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5853	5	6	5	0.00
23/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5820	5	6	5	0.00
23/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3424	4	3	4	0.00
23/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3403	4	3	4	0.00
23/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3383	3	3	3	0.00
23/11/2022	2037 On 02-November-23			Bond Future	11.80	79.8819	80.4484	79.8819	0.00
23/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3971	4	4	4	0.00
23/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3944	4	4	4	0.00
23/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3998	4	4	4	0.00
23/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5323	5	5	5	0.00
23/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5293	5	5	5	0.00
23/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5264	5	5	5	0.00
23/11/2022	2037 On 01-February-24			Bond Future	11.94	77.1530	77.7311	77.1530	0.00
23/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6177	6	6	6	0.00
23/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6146	6	6	6	0.00
23/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6209	6	6	6	0.00
23/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4121	4	4	4	0.00
23/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4163	4	4	4	0.00
23/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4142	4	4	4	0.00
23/11/2022	2038 On 02-February-23			Bond Future	124.43	124.2819	124.4284	124.2819	4,059.00
23/11/2022	2038 On 04-May-23			Bond Future	126.83	126.6780	126.8258	126.6780	1,583.00
23/11/2022	2038 On 03-August-23			Bond Future	127.41	127.2602	127.4108	127.2602	0.00
23/11/2022	2038 On 02-November-23			Bond Future	130.06	129.9090	130.0619	129.9090	0.00
23/11/2022	2038 On 01-February-24			Bond Future	130.58	130.4185	130.5756	130.4185	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
23/11/2022	2040 On 02-February-23			Bond Future	11.53	80.8404	81.4798	80.8404	121,256.00
23/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	192	0	0	0	0.00
23/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	207	0	0	0	388.00
23/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1341	1	1	1	0.00
23/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4563	4	5	4	0.00
23/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1319	1	1	1	0.00
23/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	972	1	1	1	0.00
23/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5297	5	5	5	0.00
23/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5430	5	5	5	0.00
23/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1364	1	1	1	0.00
23/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1028	1	1	1	388.00
23/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1530	1	2	1	563.00
23/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3729	4	4	4	0.00
23/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1294	2	1	2	563.00
23/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4756	5	5	5	0.00
23/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4024	4	4	4	0.00
23/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	997	1	1	1	388.00
23/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1037	1	1	1	0.00
23/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4111	5	4	5	0.00
23/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4067	5	4	5	0.00
23/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9231	10	9	10	0.00
23/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4903	5	5	5	0.00
23/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9438	10	9	10	0.00
23/11/2022	2040 On 04-May-23			Bond Future	11.66	82.3803	83.0308	82.3803	300.00
23/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11041	10	11	10	0.00
23/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3276	3	3	3	0.00
23/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3455	3	3	3	486.00
23/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1602	1	2	1	486.00
23/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1990	2	2	2	388.00
23/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3246	3	3	3	0.00
23/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	825	1	1	1	388.00
23/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8245	8	8	8	0.00
23/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3305	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4731	5	5	5	0.00
23/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7662	8	8	8	0.00
23/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1762	2	2	2	388.00
23/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1074	1	1	1	486.00
23/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10887	11	11	11	0.00
23/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4799	5	5	5	0.00
23/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6752	7	7	7	0.00
23/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4565	5	5	5	0.00
23/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4765	5	5	5	0.00
23/11/2022	2040 On 03-August-23			Bond Future	11.78	79.5086	80.1712	79.5086	0.00
23/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6248	6	6	6	0.00
23/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6213	6	6	6	0.00
23/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6284	6	6	6	0.00
23/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3627	4	4	4	0.00
23/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3671	4	4	4	0.00
23/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3649	4	4	4	0.00
23/11/2022	2040 On 02-November-23			Bond Future	11.89	81.1483	81.8239	81.1483	0.00
23/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4289	4	4	4	0.00
23/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4260	4	4	4	0.00
23/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4232	4	4	4	0.00
23/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6102	6	6	6	0.00
23/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6035	6	6	6	0.00
23/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6069	6	6	6	0.00
23/11/2022	2040 On 01-February-24			Bond Future	12.02	78.1932	78.8824	78.1932	0.00
23/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6516	6	7	6	0.00
23/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6483	6	6	6	0.00
23/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6450	6	6	6	0.00
23/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4694	5	5	5	0.00
23/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4670	5	5	5	0.00
23/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4647	5	5	5	0.00
23/11/2022	2044 On 02-February-23			Bond Future	11.46	78.1117	78.8000	78.1117	92,137.00
23/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	823	1	1	1	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1821	2	2	2	0.00
23/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3696	3	4	3	0.00
23/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1712	1	2	1	0.00
23/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	303	0	0	0	2,840.00
23/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1312	1	1	1	2,840.00
23/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4728	4	5	4	0.00
23/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4304	4	4	4	0.00
23/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1658	1	2	1	0.00
23/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1685	1	2	1	0.00
23/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3775	4	4	4	0.00
23/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1540	2	2	2	0.00
23/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1358	2	1	2	4,000.00
23/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3534	4	4	4	0.00
23/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	1855	2	2	2	2,500.00
23/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3734	4	4	4	0.00
23/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4385	5	4	5	0.00
23/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8449	9	8	9	0.00
23/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3694	4	4	4	0.00
23/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	5651	6	6	6	0.00
23/11/2022	2044 On 04-May-23			Bond Future	11.58	79.5996	80.3000	79.5996	0.00
23/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6582	6	7	6	0.00
23/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4691	4	5	4	0.00
23/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5611	5	6	5	0.00
23/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3616	3	4	3	0.00
23/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3553	3	4	3	0.00
23/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3584	3	4	3	0.00
23/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4582	5	5	5	0.00
23/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4616	5	5	5	0.00
23/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3591	4	4	4	4,115.00
23/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4548	5	5	5	0.00
23/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2983	3	3	3	4,115.00
23/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2477	3	2	3	1,500.00
23/11/2022	2044 On 03-August-23			Bond Future	11.69	76.7979	77.5114	76.7979	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
23/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6625	6	7	6	0.00
23/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6552	6	7	6	0.00
23/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6589	6	7	6	0.00
23/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3742	4	4	4	0.00
23/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3720	4	4	4	0.00
23/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3697	4	4	4	0.00
23/11/2022	2044 On 02-November-23			Bond Future	11.78	78.3818	79.1093	78.3818	0.00
23/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4692	4	5	4	0.00
23/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4722	4	5	4	0.00
23/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4752	4	5	4	0.00
23/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6097	6	6	6	0.00
23/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6130	6	6	6	0.00
23/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6164	6	6	6	0.00
23/11/2022	2044 On 01-February-24			Bond Future	11.91	75.4989	76.2411	75.4989	0.00
23/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	7036	6	7	6	0.00
23/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	7070	6	7	6	0.00
23/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7104	6	7	6	0.00
23/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4856	5	5	5	0.00
23/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4879	5	5	5	0.00
23/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4903	5	5	5	0.00
23/11/2022	2046 On 02-February-23			Bond Future	110.92	110.3919	110.9190	110.3919	13,076.00
23/11/2022	2046 On 04-May-23			Bond Future	111.02	110.4903	111.0241	110.4903	4,935.00
23/11/2022	2046 On 03-August-23			Bond Future	113.25	112.7096	113.2531	112.7096	0.00
23/11/2022	2046 On 02-November-23			Bond Future	113.53	112.9706	113.5250	112.9706	0.00
23/11/2022	2046 On 01-February-24			Bond Future	115.72	115.1568	115.7228	115.1568	0.00
23/11/2022	2050 On 02-February-23			Bond Future	110.73	109.8522	110.7309	109.8522	9,301.00
23/11/2022	2050 On 04-May-23			Bond Future	112.86	111.9700	112.8641	111.9700	3,359.00
23/11/2022	2050 On 03-August-23			Bond Future	112.95	112.0354	112.9493	112.0354	0.00
23/11/2022	2050 On 02-November-23			Bond Future	115.30	114.3674	115.2995	114.3674	0.00
23/11/2022	2050 On 01-February-24			Bond Future	115.30	114.3478	115.2992	114.3478	0.00
23/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	AL37 On 02-February-23			Index Future	856.08	856.5900	856.0830	856.5900	0.00
23/11/2022	AL37 On 04-May-23			Index Future	872.37	872.8860	872.3660	872.8860	0.00
23/11/2022	AL37 On 03-August-23			Index Future	889.67	890.2050	889.6730	890.2050	0.00
23/11/2022	AL37 On 02-November-23			Index Future	907.98	908.5210	907.9760	908.5210	0.00
23/11/2022	AL37 On 01-February-24			Index Future	925.38	925.9320	925.3780	925.9320	0.00
23/11/2022	AL7T On 02-February-23			Index Future	986.33	982.0980	986.3340	982.0980	0.00
23/11/2022	AL7T On 04-May-23			Index Future	1005.09	1000.7820	1005.0940	1000.7820	0.00
23/11/2022	AL7T On 03-August-23			Index Future	1025.03	1020.6390	1025.0340	1020.6390	0.00
23/11/2022	AL7T On 02-November-23			Index Future	1046.12	1041.6390	1046.1220	1041.6390	0.00
23/11/2022	AL7T On 01-February-24			Index Future	1066.17	1061.6000	1066.1720	1061.6000	0.00
23/11/2022	ALBI On 02-February-23			Index Future	865.55	861.2960	865.5450	861.2960	107.00
23/11/2022	ALBI On 04-May-23			Index Future	882.01	877.6810	882.0080	877.6810	0.00
23/11/2022	ALBI On 03-August-23			Index Future	899.51	895.0960	899.5050	895.0960	0.00
23/11/2022	ALBI On 02-November-23			Index Future	918.01	913.5130	918.0110	913.5130	0.00
23/11/2022	ALBI On 01-February-24			Index Future	935.61	931.0190	935.6060	931.0190	0.00
23/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	C446 On 31-March-46			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
23/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2022	ES33 On 02-February-23			Bond Future	12.24	74.7755	75.2384	74.7755	350.00
23/11/2022	ES33 On 04-May-23			Bond Future	12.41	72.4238	72.8947	72.4238	0.00
23/11/2022	ES33 On 03-August-23			Bond Future	12.58	73.8793	74.3590	73.8793	0.00
23/11/2022	ES33 On 02-November-23			Bond Future	12.74	71.6230	72.1121	71.6230	0.00
23/11/2022	ES33 On 01-February-24			Bond Future	12.94	73.0062	73.5055	73.0062	0.00
23/11/2022	ES42 On 02-February-23			Bond Future	12.46	73.1705	73.7640	73.1705	4,195.00
23/11/2022	ES42 On 04-May-23			Bond Future	12.61	70.3184	70.9224	70.3184	0.00
23/11/2022	ES42 On 03-August-23			Bond Future	12.75	71.7323	72.3478	71.7323	0.00
23/11/2022	ES42 On 02-November-23			Bond Future	12.90	68.9637	69.5915	68.9637	0.00
23/11/2022	ES42 On 01-February-24			Bond Future	13.06	70.2939	70.9345	70.2939	0.00
23/11/2022	GOVI On 02-February-23			GOVI	853.31	849.1200	853.3100	849.1200	835.00
23/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	24700	0	2	0	0.00
23/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	24900	0	2	0	0.00
23/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	24800	0	2	0	0.00
23/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	2	0	2	0.00
23/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	2	0	2	0.00
23/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	2	0	2	0.00
23/11/2022	GOVI On 04-May-23			GOVI	869.54	865.2740	869.5400	865.2740	0.00
23/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	166600	12	17	12	0.00
23/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	166700	12	17	12	0.00
23/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	166800	12	17	12	0.00
23/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 03-August-23			GOVI	886.79	882.4420	886.7900	882.4420	0.00
23/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	495600	45	50	45	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
23/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	495800	45	50	45	0.00
23/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	495700	45	50	45	0.00
23/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 02-November-23			GOVI	905.03	900.5990	905.0340	900.5990	0.00
23/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	192340	15	19	15	0.00
23/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	192240	15	19	15	0.00
23/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	192140	15	19	15	0.00
23/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 01-February-24			GOVI	922.38	917.8580	922.3810	917.8580	0.00
23/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	424010	38	42	38	0.00
23/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	423910	38	42	38	0.00
23/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	423810	38	42	38	0.00
23/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2022	IGOV On 02-February-23			Index Future	316.60	315.5170	316.6040	315.5170	662.00
23/11/2022	IGOV On 04-May-23			Index Future	322.70	321.5960	322.7020	321.5960	16.00
23/11/2022	IGOV On 03-August-23			Index Future	329.18	328.0520	329.1790	328.0520	0.00
23/11/2022	IGOV On 02-November-23			Index Future	336.03	334.8750	336.0250	334.8750	0.00
23/11/2022	IGOV On 01-February-24			Index Future	342.54	341.3640	342.5380	341.3640	0.00
23/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
23/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.16	92.8950	92.8400	92.8950	68.00
23/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.23	92.8500	92.7750	92.8500	0.00
23/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.53	92.5450	92.4750	92.5450	0.00
23/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.4900	92.4200	92.4900	0.00
23/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.68	92.3900	92.3250	92.3900	0.00
23/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.70	92.3700	92.3000	92.3700	0.00
23/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.75	92.3250	92.2550	92.3250	0.00
23/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.79	92.2750	92.2100	92.2750	75.00
23/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.78	92.2500	92.2200	92.2500	272.00
23/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.77	92.2500	92.2300	92.2500	0.00
23/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.76	92.2500	92.2400	92.2500	0.00
23/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.72	92.2750	92.2800	92.2750	0.00
23/11/2022	R035 On 02-February-23			Bond Future	11.24	87.9235	88.4869	87.9235	162,644.00
23/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	5042	5	5	5	0.00
23/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10585	10	11	10	0.00
23/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1780	2	2	2	976.00
23/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1807	2	2	2	0.00
23/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1318	1	1	1	0.00
23/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1341	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	436	0	0	0	976.00
23/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	891	1	1	1	388.00
23/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	135	0	0	0	582.00
23/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	150	0	0	0	0.00
23/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	166	0	0	0	388.00
23/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4876	4	5	4	0.00
23/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1363	1	1	1	0.00
23/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	925	1	1	1	0.00
23/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	825	1	1	1	0.00
23/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4659	5	5	5	0.00
23/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4479	5	4	5	0.00
23/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4390	5	4	5	582.00
23/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6146	7	6	7	0.00
23/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3495	4	3	4	0.00
23/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	160	0	0	0	976.00
23/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8533	9	9	9	0.00
23/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9033	10	9	10	0.00
23/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3533	4	4	4	0.00
23/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3571	4	4	4	0.00
23/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2869	3	3	3	582.00
23/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2901	3	3	3	0.00
23/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	918	1	1	1	388.00
23/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8781	9	9	9	0.00
23/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	969	1	1	1	0.00
23/11/2022	R035 On 04-May-23			Bond Future	11.37	85.0956	85.6686	85.0956	0.00
23/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3179	3	3	3	0.00
23/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	701	1	1	1	388.00
23/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1391	1	1	1	491.00
23/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7460	7	7	7	0.00
23/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	3040	3	3	3	491.00
23/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3123	3	3	3	0.00
23/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3151	3	3	3	0.00
23/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1705	2	2	2	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
23/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10342	10	10	10	0.00
23/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	900	1	1	1	491.00
23/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6230	7	6	7	0.00
23/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1579	2	2	2	388.00
23/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4027	4	4	4	0.00
23/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7025	7	7	7	0.00
23/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4177	4	4	4	0.00
23/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4087	4	4	4	0.00
23/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4057	4	4	4	0.00
23/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9977	10	10	10	0.00
23/11/2022	R035 On 03-August-23			Bond Future	11.49	86.7858	87.3694	86.7858	0.00
23/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5911	5	6	5	0.00
23/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5945	5	6	5	0.00
23/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5978	6	6	6	0.00
23/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3204	3	3	3	0.00
23/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3223	3	3	3	0.00
23/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3243	3	3	3	0.00
23/11/2022	R035 On 02-November-23			Bond Future	11.61	84.0691	84.6641	84.0691	0.00
23/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	4011	4	4	4	0.00
23/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3957	3	4	3	0.00
23/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3984	4	4	4	0.00
23/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5018	5	5	5	0.00
23/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5046	5	5	5	0.00
23/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4989	5	5	5	0.00
23/11/2022	R035 On 01-February-24			Bond Future	11.76	85.6753	86.2823	85.6753	0.00
23/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	6156	6	6	6	0.00
23/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6219	6	6	6	0.00
23/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	6187	6	6	6	0.00
23/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3941	4	4	4	0.00
23/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3961	4	4	4	0.00
23/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3921	4	4	4	0.00
23/11/2022	R186 On 02-February-23			Bond Future	8.76	107.0262	106.9678	107.0262	77,826.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	502	1	1	1	0.00
23/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	481	1	0	1	0.00
23/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	491	1	0	1	0.00
23/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1940	2	2	2	0.00
23/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	1963	2	2	2	0.00
23/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1916	2	2	2	0.00
23/11/2022	R186 On 04-May-23			Bond Future	8.85	109.0639	109.0029	109.0639	12,188.00
23/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1559	2	2	2	0.00
23/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1575	2	2	2	0.00
23/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1592	2	2	2	0.00
23/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1639	2	2	2	0.00
23/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1624	2	2	2	0.00
23/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1654	2	2	2	0.00
23/11/2022	R186 On 03-August-23			Bond Future	8.92	105.9253	105.8621	105.9253	0.00
23/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3395	3	3	3	0.00
23/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3437	4	3	4	0.00
23/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3416	4	3	4	0.00
23/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1046	1	1	1	0.00
23/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1053	1	1	1	0.00
23/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1038	1	1	1	0.00
23/11/2022	R186 On 02-November-23			Bond Future	8.97	108.1082	108.0429	108.1082	0.00
23/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4688	5	5	5	0.00
23/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2662	3	3	3	0.00
23/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2644	3	3	3	0.00
23/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2250	2	2	2	1,715.00
23/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2679	3	3	3	0.00
23/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1518	1	2	1	0.00
23/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1537	1	2	1	0.00
23/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1528	1	2	1	0.00
23/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	817	1	1	1	1,715.00
23/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1767	2	2	2	0.00
23/11/2022	R186 On 01-February-24			Bond Future	9.10	104.8716	104.8059	104.8716	0.00
23/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2746	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2713	3	3	3	0.00
23/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2730	3	3	3	0.00
23/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1678	2	2	2	0.00
23/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1695	2	2	2	0.00
23/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1687	2	2	2	0.00
23/11/2022	R197 On 02-February-23			Bond Future	329.36	329.3940	329.3572	329.3940	977.00
23/11/2022	R197 On 04-May-23			Bond Future	335.70	335.7435	335.7013	335.7435	0.00
23/11/2022	R197 On 03-August-23			Bond Future	333.38	333.4120	333.3800	333.4120	0.00
23/11/2022	R197 On 02-November-23			Bond Future	340.32	340.3521	340.3169	340.3521	0.00
23/11/2022	R202 On 02-February-23			Bond Future	245.06	244.6247	245.0560	244.6247	5,970.00
23/11/2022	R202 On 04-May-23			Bond Future	249.78	249.3402	249.7762	249.3402	0.00
23/11/2022	R202 On 03-August-23			Bond Future	249.98	249.5276	249.9778	249.5276	0.00
23/11/2022	R202 On 02-November-23			Bond Future	255.18	254.7207	255.1783	254.7207	0.00
23/11/2022	R202 On 01-February-24			Bond Future	255.18	254.7155	255.1842	254.7155	0.00
23/11/2022	R209 On 02-February-23			Bond Future	11.26	67.7885	68.2775	67.7885	25,810.00
23/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	1018	1	1	1	0.00
23/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	982	1	1	1	0.00
23/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	1000	1	1	1	0.00
23/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3399	4	3	4	0.00
23/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3470	4	3	4	0.00
23/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3435	4	3	4	0.00
23/11/2022	R209 On 04-May-23			Bond Future	11.37	65.9281	66.4255	65.9281	2,510.00
23/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2517	2	3	2	0.00
23/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6644	6	7	6	0.00
23/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2266	2	2	2	0.00
23/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2493	2	2	2	0.00
23/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	742	1	1	1	1,000.00
23/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2470	2	2	2	0.00
23/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3906	4	4	4	0.00
23/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8126	8	8	8	0.00
23/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3878	4	4	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
23/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4167	4	4	4	6,250.00
23/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1341	1	1	1	8,500.00
23/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3850	4	4	4	0.00
23/11/2022	R209 On 03-August-23			Bond Future	11.48	67.2378	67.7444	67.2378	0.00
23/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5129	5	5	5	0.00
23/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5071	5	5	5	0.00
23/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5100	5	5	5	0.00
23/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2880	3	3	3	0.00
23/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2916	3	3	3	0.00
23/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2898	3	3	3	0.00
23/11/2022	R209 On 02-November-23			Bond Future	11.58	65.4714	65.9880	65.4714	0.00
23/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3407	3	3	3	0.00
23/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3360	3	3	3	0.00
23/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3384	3	3	3	0.00
23/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4582	5	5	5	0.00
23/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4608	5	5	5	0.00
23/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4555	5	5	5	0.00
23/11/2022	R209 On 01-February-24			Bond Future	11.71	66.7220	67.2491	66.7220	0.00
23/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5402	5	5	5	0.00
23/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5429	5	5	5	0.00
23/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5457	5	5	5	0.00
23/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3466	3	3	3	0.00
23/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3483	4	3	4	0.00
23/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3501	4	4	4	0.00
23/11/2022	R210 On 02-February-23			Bond Future	223.45	222.5923	223.4460	222.5923	372.00
23/11/2022	R210 On 04-May-23			Bond Future	224.67	223.8062	224.6703	223.8062	0.00
23/11/2022	R210 On 03-August-23			Bond Future	229.18	228.3013	229.1808	228.3013	0.00
23/11/2022	R210 On 02-November-23			Bond Future	230.79	229.8921	230.7888	229.8921	0.00
23/11/2022	R210 On 01-February-24			Bond Future	235.26	234.3420	235.2579	234.3420	0.00
23/11/2022	R213 On 02-February-23			Bond Future	10.70	83.0343	83.4149	83.0343	39,157.00
23/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	45	0	0	0	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
23/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1102	1	1	1	912.00
23/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	736	1	1	1	0.00
23/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	721	1	1	1	0.00
23/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	463	0	0	0	0.00
23/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	751	1	1	1	0.00
23/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	951	1	1	1	0.00
23/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6768	6	7	6	0.00
23/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	227	0	0	0	912.00
23/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3011	3	3	3	0.00
23/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2608	3	3	3	476.00
23/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2381	3	2	3	0.00
23/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3044	3	3	3	0.00
23/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	2978	3	3	3	0.00
23/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7594	8	8	8	0.00
23/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3751	4	4	4	476.00
23/11/2022	R213 On 04-May-23			Bond Future	10.83	81.0643	81.4510	81.0643	0.00
23/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2552	2	3	2	0.00
23/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2529	2	3	2	0.00
23/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2574	2	3	2	0.00
23/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2948	3	3	3	0.00
23/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2993	3	3	3	0.00
23/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2971	3	3	3	0.00
23/11/2022	R213 On 03-August-23			Bond Future	10.95	82.6742	83.0679	82.6742	0.00
23/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	5012	5	5	5	0.00
23/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4984	5	5	5	0.00
23/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	5041	5	5	5	0.00
23/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2159	2	2	2	0.00
23/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2173	2	2	2	0.00
23/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2146	2	2	2	0.00
23/11/2022	R213 On 02-November-23			Bond Future	11.08	80.8243	81.2254	80.8243	0.00
23/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3405	3	3	3	0.00
23/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3382	3	3	3	0.00
23/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3428	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3196	3	3	3	0.00
23/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3234	3	3	3	0.00
23/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3215	3	3	3	0.00
23/11/2022	R213 On 01-February-24			Bond Future	11.24	82.3692	82.7787	82.3692	0.00
23/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4806	4	5	4	0.00
23/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4781	4	5	4	0.00
23/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4755	4	5	4	0.00
23/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2868	3	3	3	0.00
23/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2853	3	3	3	0.00
23/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2838	3	3	3	0.00
23/11/2022	R214 On 02-February-23			Bond Future	11.37	65.2870	65.8540	65.2870	71,030.00
23/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	302	0	0	0	3,550.00
23/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1231	1	1	1	3,550.00
23/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1426	1	1	1	0.00
23/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3488	3	3	3	0.00
23/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1381	1	1	1	0.00
23/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1403	1	1	1	0.00
23/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1448	1	1	1	0.00
23/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2974	3	3	3	0.00
23/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3007	3	3	3	0.00
23/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1248	1	1	1	0.00
23/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2941	3	3	3	0.00
23/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2908	3	3	3	0.00
23/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3248	4	3	4	0.00
23/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6435	7	6	7	0.00
23/11/2022	R214 On 04-May-23			Bond Future	11.47	63.2329	63.8098	63.2329	0.00
23/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3136	3	3	3	0.00
23/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3083	3	3	3	0.00
23/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3109	3	3	3	0.00
23/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3659	4	4	4	0.00
23/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3686	4	4	4	0.00
23/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3632	4	4	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
23/11/2022	R214 On 03-August-23			Bond Future	11.57	64.4888	65.0766	64.4888	0.00
23/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5739	5	6	5	0.00
23/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5677	5	6	5	0.00
23/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5708	5	6	5	0.00
23/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2821	3	3	3	0.00
23/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2838	3	3	3	0.00
23/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2804	3	3	3	0.00
23/11/2022	R214 On 02-November-23			Bond Future	11.67	62.5182	63.1176	62.5182	0.00
23/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3880	3	4	3	0.00
23/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3830	3	4	3	0.00
23/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3855	3	4	3	0.00
23/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4944	5	5	5	0.00
23/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4971	5	5	5	0.00
23/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4916	5	5	5	0.00
23/11/2022	R214 On 01-February-24			Bond Future	11.79	63.7127	64.3241	63.7127	0.00
23/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5627	5	6	5	0.00
23/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5655	5	6	5	0.00
23/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5684	5	6	5	0.00
23/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3870	4	4	4	0.00
23/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3890	4	4	4	0.00
23/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3910	4	4	4	0.00
23/11/2022	R248 On 02-February-23			Bond Future	11.35	81.6199	82.3641	81.6199	247,562.00
23/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	480	0	0	0	3,820.00
23/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1741	1	2	1	0.00
23/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1855	2	2	2	3,820.00
23/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1769	1	2	1	0.00
23/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1578	1	2	1	0.00
23/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	4007	4	4	4	0.00
23/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1798	2	2	2	0.00
23/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3670	4	4	4	0.00
23/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3588	4	4	4	0.00
23/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1743	2	2	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
23/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4012	4	4	4	0.00
23/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3711	4	4	4	0.00
23/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3753	4	4	4	0.00
23/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7357	8	7	8	0.00
23/11/2022	R248 On 04-May-23			Bond Future	11.46	78.7162	79.4735	78.7162	10,943.00
23/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3805	3	4	3	0.00
23/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3838	3	4	3	0.00
23/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3871	3	4	3	0.00
23/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4607	5	5	5	0.00
23/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4641	5	5	5	0.00
23/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4675	5	5	5	0.00
23/11/2022	R248 On 03-August-23			Bond Future	11.56	80.2422	81.0138	80.2422	0.00
23/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6931	6	7	6	0.00
23/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6969	6	7	6	0.00
23/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	7007	7	7	7	0.00
23/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3607	4	4	4	0.00
23/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3629	4	4	4	0.00
23/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3651	4	4	4	0.00
23/11/2022	R248 On 02-November-23			Bond Future	11.66	77.4737	78.2606	77.4737	13,000.00
23/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4813	4	5	4	0.00
23/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4749	4	5	4	0.00
23/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4781	4	5	4	0.00
23/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5897	6	6	6	0.00
23/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5965	6	6	6	0.00
23/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5931	6	6	6	0.00
23/11/2022	R248 On 01-February-24			Bond Future	11.77	78.9906	79.7932	78.9906	0.00
23/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	7060	6	7	6	0.00
23/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6989	6	7	6	0.00
23/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	7024	6	7	6	0.00
23/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4715	5	5	5	0.00
23/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4739	5	5	5	0.00
23/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4691	5	5	5	0.00