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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	2025 On 04-November-21			Bond Future	155.52	155.4964	155.5173	155.4964	1,995.00
15/10/2021	2025 On 03-February-22			Bond Future	155.72	155.6979	155.7182	155.6979	3,794.00
15/10/2021	2025 On 05-May-22			Bond Future	157.58	157.5629	157.5831	157.5629	164.00
15/10/2021	2025 On 04-August-22			Bond Future	157.92	157.8959	157.9163	157.8959	0.00
15/10/2021	2025 On 03-November-22			Bond Future	157.90	157.9000	157.9000	157.9000	0.00
15/10/2021	2029 On 04-November-21			Bond Future	114.75	114.3580	114.7466	114.3580	2,232.00
15/10/2021	2029 On 03-February-22			Bond Future	116.06	115.6709	116.0635	115.6709	2,576.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	2029 On 05-May-22			Bond Future	116.25	115.8569	116.2540	115.8569	186.00
15/10/2021	2029 On 04-August-22			Bond Future	117.69	117.2915	117.6933	117.2915	0.00
15/10/2021	2029 On 03-November-22			Bond Future	117.62	117.6200	117.6200	117.6200	0.00
15/10/2021	2030 On 04-November-21			Bond Future	9.44	93.8758	9.4422	93.8758	93,840.00
15/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	11	0	11	0	3,250.00
15/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	14	0	14	0	300.00
15/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5971	6	5971	6	0.00
15/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	5873	6	5873	6	0.00
15/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	425	0	425	0	0.00
15/10/2021	2030 On 04-November-21	9.40	Call	Bond Future	645	1	645	1	560.00
15/10/2021	2030 On 04-November-21	8.80	Call	Bond Future	18	0	18	0	560.00
15/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	337	0	337	0	0.00
15/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	9909	10	9909	10	0.00
15/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2513	2	2513	2	29.00
15/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
15/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	9075	9	9075	9	0.00
15/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	5922	6	5922	6	0.00
15/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	527	0	527	0	0.00
15/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	262	0	262	0	29.00
15/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1021	1	1021	1	9,100.00
15/10/2021	2030 On 04-November-21	9.40	Put	Bond Future	870	1	870	1	0.00
15/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	2	0	2	0	0.00
15/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1188	1	1188	1	0.00
15/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
15/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	2	0	2	0	0.00
15/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	6537	7	6537	7	0.00
15/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	3692	4	3692	4	0.00
15/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	111	0	111	0	0.00
15/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1370	2	1370	2	5,000.00
15/10/2021	2030 On 04-November-21	8.80	Put	Bond Future	3528	4	3528	4	0.00
15/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	1566	2	1566	2	0.00
15/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	2	0	2	0	0.00
15/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	3802	4	3802	4	0.00
15/10/2021	2030 On 03-February-22			Bond Future	9.66	90.9264	9.6566	90.9264	66,148.00
15/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1628	2	1628	2	1,000.00
15/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	2120	2	2120	2	0.00
15/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	6174	6	6174	6	0.00
15/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1226	1	1226	1	0.00
15/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1248	1	1248	1	0.00
15/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1271	1	1271	1	0.00
15/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	101	0	101	0	101.00
15/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	1059	1	1059	1	0.00
15/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	340	0	340	0	1,000.00
15/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	4620	5	4620	5	0.00
15/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	2656	3	2656	3	101.00
15/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	6936	7	6936	7	0.00
15/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2343	2	2343	2	0.00
15/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2373	2	2373	2	0.00
15/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2403	3	2403	3	0.00
15/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	283	0	283	0	1,000.00
15/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1487	2	1487	2	101.00
15/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	1920	2	1920	2	0.00
15/10/2021	2030 On 05-May-22			Bond Future	9.88	91.9943	9.8792	91.9943	14,728.00
15/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	6194	6	6194	6	0.00
15/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	3163	3	3163	3	0.00
15/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	3194	3	3194	3	0.00
15/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	450	0	450	0	200.00
15/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	516	0	516	0	1,800.00
15/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1129	1	1129	1	0.00
15/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	48	0	48	0	200.00
15/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	3224	3	3224	3	0.00
15/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2470	2	2470	2	0.00
15/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	125	0	125	0	1,800.00
15/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	243	0	243	0	1,073.00
15/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	9330	9	9330	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	5974	6	5974	6	0.00
15/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	5611	6	5611	6	0.00
15/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1598	2	1598	2	0.00
15/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	11595	12	11595	12	0.00
15/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	7613	8	7613	8	0.00
15/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	3811	4	3811	4	1,073.00
15/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1616	2	1616	2	200.00
15/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1634	2	1634	2	0.00
15/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	651	1	651	1	1,800.00
15/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2119	2	2119	2	1,073.00
15/10/2021	2030 On 04-August-22			Bond Future	10.12	89.0587	10.1190	89.0587	0.00
15/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	727	1	727	1	800.00
15/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1411	1	1411	1	0.00
15/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1429	1	1429	1	0.00
15/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	227	0	227	0	800.00
15/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1447	1	1447	1	0.00
15/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	5163	5	5163	5	0.00
15/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1292	1	1292	1	800.00
15/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4177	4	4177	4	0.00
15/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	9512	10	9512	10	0.00
15/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4209	4	4209	4	0.00
15/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4241	4	4241	4	0.00
15/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6042	6	6042	6	0.00
15/10/2021	2030 On 03-November-22			Bond Future	10.09	10.0900	10.0900	10.0900	0.00
15/10/2021	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2030 On 03-November-22	10.10	Call	Bond Future	47	0	47	0	0.00
15/10/2021	2030 On 03-November-22	10.10	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2030 On 03-November-22	10.08	Put	Bond Future	47	0	47	0	0.00
15/10/2021	2030 On 03-November-22	10.09	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2032 On 04-November-21			Bond Future	10.05	89.2745	10.0465	89.2745	113,101.00
15/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	7	0	7	0	700.00
15/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	9069	9	9069	9	0.00

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15/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	14380	14	14380	14	0.00
15/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	288	0	288	0	700.00
15/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	8967	9	8967	9	0.00
15/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	9018	9	9018	9	0.00
15/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
15/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	4344	5	4344	5	0.00
15/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	1569	2	1569	2	0.00
15/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2032 On 03-February-22			Bond Future	10.26	90.2773	10.2583	90.2773	93,589.00
15/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	4462	4	4462	4	0.00
15/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	4247	4	4247	4	0.00
15/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2467	2	2467	2	0.00
15/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	405	0	405	0	1,050.00
15/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2501	2	2501	2	0.00
15/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	2170	2	2170	2	0.00
15/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	954	1	954	1	900.00
15/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1541	1	1541	1	0.00
15/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	469	0	469	0	210.00
15/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	61	0	61	0	198.00
15/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	122	0	122	0	97.00
15/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	5259	5	5259	5	0.00
15/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	3229	3	3229	3	0.00
15/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	3267	3	3267	3	0.00
15/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2783	3	2783	3	0.00
15/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2400	2	2400	2	0.00
15/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2433	2	2433	2	0.00
15/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	774	1	774	1	0.00
15/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	540	1	540	1	0.00
15/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	417	0	417	0	400.00
15/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	4389	5	4389	5	0.00
15/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	8195	8	8195	8	0.00

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15/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	3373	4	3373	4	198.00
15/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	3023	3	3023	3	900.00
15/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1465	2	1465	2	0.00
15/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1487	2	1487	2	0.00
15/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1257	1	1257	1	210.00
15/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	1651	2	1651	2	400.00
15/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1024	1	1024	1	97.00
15/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1421	2	1421	2	198.00
15/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1040	1	1040	1	1,050.00
15/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	488	1	488	1	210.00
15/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	6800	7	6800	7	0.00
15/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	4200	4	4200	4	0.00
15/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	3971	4	3971	4	1,050.00
15/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2217	2	2217	2	97.00
15/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	4437	5	4437	5	0.00
15/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1443	2	1443	2	0.00
15/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	700	1	700	1	900.00
15/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	646	1	646	1	400.00
15/10/2021	2032 On 05-May-22			Bond Future	10.47	87.1908	10.4741	87.1908	20,384.00
15/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	4241	4	4241	4	0.00
15/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	4317	4	4317	4	0.00
15/10/2021	2032 On 05-May-22	10.29	Call	Bond Future	1906	2	1906	2	993.00
15/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	565	1	565	1	780.00
15/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1626	2	1626	2	780.00
15/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4859	5	4859	5	0.00
15/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	4279	4	4279	4	0.00
15/10/2021	2032 On 05-May-22	10.98	Call	Bond Future	4092	4	4092	4	0.00
15/10/2021	2032 On 05-May-22	10.98	Put	Bond Future	1364	1	1364	1	993.00
15/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1287	1	1287	1	0.00
15/10/2021	2032 On 05-May-22	10.29	Put	Bond Future	2928	3	2928	3	0.00
15/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1085	1	1085	1	780.00
15/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1302	1	1302	1	0.00
15/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	3266	3	3266	3	0.00

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15/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	5684	6	5684	6	0.00
15/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1273	1	1273	1	0.00
15/10/2021	2032 On 04-August-22			Bond Future	10.70	88.1999	10.6986	88.1999	0.00
15/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5972	6	5972	6	0.00
15/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	7102	7	7102	7	0.00
15/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1694	2	1694	2	0.00
15/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1715	2	1715	2	0.00
15/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	848	1	848	1	800.00
15/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1737	2	1737	2	0.00
15/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	247	0	247	0	800.00
15/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	10178	10	10178	10	0.00
15/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	6293	6	6293	6	0.00
15/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	4412	5	4412	5	0.00
15/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4378	5	4378	5	0.00
15/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	4344	4	4344	4	0.00
15/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1046	1	1046	1	0.00
15/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1335	1	1335	1	800.00
15/10/2021	2032 On 03-November-22			Bond Future	10.66	10.6600	10.6600	10.6600	0.00
15/10/2021	2033 On 04-November-21			Bond Future	108.97	108.8769	108.9673	108.8769	2,117.00
15/10/2021	2033 On 03-February-22			Bond Future	110.22	110.1269	110.2178	110.1269	7,143.00
15/10/2021	2033 On 05-May-22			Bond Future	110.26	110.1664	110.2582	110.1664	2,121.00
15/10/2021	2033 On 04-August-22			Bond Future	111.62	111.5304	111.6232	111.5304	0.00
15/10/2021	2033 On 03-November-22			Bond Future	111.55	111.5500	111.5500	111.5500	0.00
15/10/2021	2037 On 04-November-21			Bond Future	10.70	85.6152	10.6989	85.6152	88,538.00
15/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	12222	12	12222	12	0.00
15/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	12273	12	12273	12	0.00
15/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	4952	5	4952	5	600.00
15/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	9532	9	9532	9	0.00
15/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	12325	12	12325	12	0.00
15/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	0	0	0	0	600.00
15/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	25	0	25	0	0.00
15/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2037 On 03-February-22			Bond Future	10.90	82.3227	10.8981	82.3227	83,356.00
15/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	4413	4	4413	4	0.00
15/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	4368	4	4368	4	0.00
15/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	4322	4	4322	4	0.00
15/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	906	1	906	1	0.00
15/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	934	1	934	1	0.00
15/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	920	1	920	1	0.00
15/10/2021	2037 On 05-May-22			Bond Future	11.10	83.2897	11.1010	83.2897	11,855.00
15/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	5585	5	5585	5	0.00
15/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	5541	5	5541	5	0.00
15/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	5497	5	5497	5	0.00
15/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1215	1	1215	1	0.00
15/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1241	1	1241	1	0.00
15/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1228	1	1228	1	0.00
15/10/2021	2037 On 04-August-22			Bond Future	11.32	79.9980	11.3159	79.9980	0.00
15/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3567	3	3567	3	0.00
15/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	2078	2	2078	2	0.00
15/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	655	1	655	1	50.00
15/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	2052	2	2052	2	0.00
15/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	2027	2	2027	2	0.00
15/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	4636	5	4636	5	0.00
15/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	4562	5	4562	5	0.00
15/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	8446	9	8446	9	0.00
15/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	2948	3	2948	3	50.00
15/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	4598	5	4598	5	50.00
15/10/2021	2037 On 03-November-22			Bond Future	11.31	11.3100	11.3100	11.3100	0.00
15/10/2021	2037 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2037 On 03-November-22	11.32	Call	Bond Future	60	0	60	0	0.00
15/10/2021	2037 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2037 On 03-November-22	11.31	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2037 On 03-November-22	11.30	Put	Bond Future	60	0	60	0	0.00
15/10/2021	2037 On 03-November-22	11.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	2038 On 04-November-21			Bond Future	121.88	121.7558	121.8759	121.7558	3,196.00
15/10/2021	2038 On 03-February-22			Bond Future	121.49	121.3719	121.4929	121.3719	4,177.00
15/10/2021	2038 On 05-May-22			Bond Future	122.95	122.8260	122.9480	122.8260	677.00
15/10/2021	2038 On 04-August-22			Bond Future	122.65	122.5267	122.6502	122.5267	0.00
15/10/2021	2038 On 03-November-22			Bond Future	122.00	122.0000	122.0000	122.0000	0.00
15/10/2021	2040 On 04-November-21			Bond Future	10.83	87.7345	10.8278	87.7345	54,322.00
15/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	12784	12	12784	12	0.00
15/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	12677	12	12677	12	0.00
15/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	12731	12	12731	12	0.00
15/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2040 On 03-February-22			Bond Future	11.02	84.2156	11.0220	84.2156	42,837.00
15/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	4553	4	4553	4	0.00
15/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	4601	4	4601	4	0.00
15/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	4650	4	4650	4	0.00
15/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	959	1	959	1	0.00
15/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	945	1	945	1	0.00
15/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	930	1	930	1	0.00
15/10/2021	2040 On 05-May-22			Bond Future	11.22	85.2049	11.2192	85.2049	8,550.00
15/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	5769	6	5769	6	0.00
15/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	232	0	232	0	1,200.00
15/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	5723	6	5723	6	0.00
15/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	5816	6	5816	6	0.00
15/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	11225	11	11225	11	0.00
15/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	1115	1	1115	1	1,200.00
15/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	5580	6	5580	6	0.00
15/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	463	0	463	0	1,200.00
15/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1387	1	1387	1	0.00
15/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1401	1	1401	1	0.00
15/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1416	2	1416	2	0.00
15/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	10335	11	10335	11	0.00
15/10/2021	2040 On 04-August-22			Bond Future	11.43	81.6847	11.4280	81.6847	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
15/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	2253	2	2253	2	0.00
15/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	2281	2	2281	2	0.00
15/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	2308	2	2308	2	0.00
15/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	4788	5	4788	5	0.00
15/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	4827	5	4827	5	0.00
15/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	4867	5	4867	5	0.00
15/10/2021	2040 On 03-November-22			Bond Future	11.40	11.4000	11.4000	11.4000	0.00
15/10/2021	2040 On 03-November-22	11.41	Call	Bond Future	64	0	64	0	0.00
15/10/2021	2040 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2040 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2040 On 03-November-22	11.41	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2040 On 03-November-22	11.39	Put	Bond Future	64	0	64	0	0.00
15/10/2021	2040 On 03-November-22	11.40	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 04-November-21			Bond Future	10.85	84.5619	10.8506	84.5619	48,392.00
15/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	12613	12	12613	12	0.00
15/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	12667	12	12667	12	0.00
15/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	12720	12	12720	12	0.00
15/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 03-February-22			Bond Future	11.03	81.1324	11.0349	81.1324	22,138.00
15/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	4737	5	4737	5	0.00
15/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	4638	4	4638	4	0.00
15/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	4687	4	4687	4	0.00
15/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	932	1	932	1	0.00
15/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	946	1	946	1	0.00
15/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	917	1	917	1	0.00
15/10/2021	2044 On 05-May-22			Bond Future	11.22	82.0855	11.2216	82.0855	5,735.00
15/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	5907	6	5907	6	0.00
15/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	5814	6	5814	6	0.00
15/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	5861	6	5861	6	0.00
15/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1385	1	1385	1	0.00
15/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1399	1	1399	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
15/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1371	1	1371	1	0.00
15/10/2021	2044 On 04-August-22			Bond Future	11.42	78.6544	11.4188	78.6544	0.00
15/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2469	2	2469	2	0.00
15/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	2412	2	2412	2	0.00
15/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	2440	2	2440	2	0.00
15/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	4638	5	4638	5	0.00
15/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	4677	5	4677	5	0.00
15/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	4598	5	4598	5	0.00
15/10/2021	2044 On 03-November-22			Bond Future	11.40	11.4000	11.4000	11.4000	0.00
15/10/2021	2044 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 03-November-22	11.41	Call	Bond Future	65	0	65	0	0.00
15/10/2021	2044 On 03-November-22	11.41	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 03-November-22	11.40	Put	Bond Future	0	0	0	0	0.00
15/10/2021	2044 On 03-November-22	11.39	Put	Bond Future	65	0	65	0	0.00
15/10/2021	2046 On 04-November-21			Bond Future	109.33	109.4786	109.3314	109.4786	9,554.00
15/10/2021	2046 On 03-February-22			Bond Future	110.59	110.7354	110.5860	110.7354	13,054.00
15/10/2021	2046 On 05-May-22			Bond Future	110.03	110.1773	110.0258	110.1773	171.00
15/10/2021	2046 On 04-August-22			Bond Future	111.39	111.5416	111.3881	111.5416	0.00
15/10/2021	2046 On 03-November-22			Bond Future	111.41	111.4100	111.4100	111.4100	0.00
15/10/2021	2050 On 04-November-21			Bond Future	112.31	113.2155	112.3146	113.2155	3,193.00
15/10/2021	2050 On 03-February-22			Bond Future	111.62	112.5344	111.6225	112.5344	7,284.00
15/10/2021	2050 On 05-May-22			Bond Future	112.96	113.8823	112.9594	113.8823	379.00
15/10/2021	2050 On 04-August-22			Bond Future	112.34	113.2723	112.3379	113.2723	0.00
15/10/2021	2050 On 03-November-22			Bond Future	112.91	112.9100	112.9100	112.9100	0.00
15/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	AL37 On 04-November-21			Index Future	795.87	795.6360	795.8690	795.6360	0.00
15/10/2021	AL37 On 03-February-22			Index Future	804.81	804.5730	804.8050	804.5730	0.00
15/10/2021	AL37 On 05-May-22			Index Future	814.25	814.0140	814.2460	814.0140	0.00
15/10/2021	AL37 On 04-August-22			Index Future	824.03	823.7950	824.0290	823.7950	0.00
15/10/2021	AL37 On 03-November-22			Index Future	825.54	825.5400	825.5400	825.5400	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
15/10/2021	AL7T On 04-November-21			Index Future	904.23	902.4160	904.2250	902.4160	0.00
15/10/2021	AL7T On 03-February-22			Index Future	914.38	912.5530	914.3770	912.5530	0.00
15/10/2021	AL7T On 05-May-22			Index Future	925.10	923.2610	925.1040	923.2610	0.00
15/10/2021	AL7T On 04-August-22			Index Future	936.22	934.3540	936.2180	934.3540	0.00
15/10/2021	AL7T On 03-November-22			Index Future	937.67	937.6700	937.6700	937.6700	0.00
15/10/2021	ALBI On 04-November-21			Index Future	801.41	799.6890	801.4140	799.6890	115.00
15/10/2021	ALBI On 03-February-22			Index Future	810.41	808.6720	810.4120	808.6720	90.00
15/10/2021	ALBI On 05-May-22			Index Future	819.92	818.1610	819.9190	818.1610	29.00
15/10/2021	ALBI On 04-August-22			Index Future	829.77	827.9910	829.7700	827.9910	0.00
15/10/2021	ALBI On 03-November-22			Index Future	831.00	831.0000	831.0000	831.0000	0.00
15/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	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
15/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2021	ES33 On 04-November-21			Bond Future	11.43	75.6470	11.4343	75.6470	0.00
15/10/2021	ES33 On 03-February-22			Bond Future	11.68	76.5154	11.6837	76.5154	263.00
15/10/2021	ES33 On 05-May-22			Bond Future	11.93	73.6548	11.9333	73.6548	87.00
15/10/2021	ES33 On 04-August-22			Bond Future	12.19	74.5192	12.1938	74.5192	0.00
15/10/2021	ES33 On 03-November-22			Bond Future	12.19	12.1900	12.1900	12.1900	0.00
15/10/2021	ES42 On 04-November-21			Bond Future	11.90	74.2038	11.9043	74.2038	0.00
15/10/2021	ES42 On 03-February-22			Bond Future	12.13	75.0557	12.1312	75.0557	3,587.00
15/10/2021	ES42 On 05-May-22			Bond Future	12.37	71.6964	12.3662	71.6964	1,192.00
15/10/2021	ES42 On 04-August-22			Bond Future	12.60	72.5365	12.6046	72.5365	0.00
15/10/2021	ES42 On 03-November-22			Bond Future	12.58	12.5800	12.5800	12.5800	0.00
15/10/2021	GOVI On 04-November-21			GOVI	791.17	789.5310	791.1720	789.5310	57.00
15/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	627520	61	627520	61	0.00
15/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	627720	61	627720	61	0.00
15/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	627620	61	627620	61	0.00
15/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 03-February-22			GOVI	800.06	798.3990	800.0550	798.3990	933.00
15/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	73150	6	73150	6	0.00
15/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	73050	6	73050	6	0.00
15/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	72950	6	72950	6	0.00
15/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 05-May-22			GOVI	809.44	807.7670	809.4410	807.7670	0.00
15/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	212110	20	212110	20	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
15/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	212010	20	212010	20	0.00
15/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	211910	20	211910	20	0.00
15/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 04-August-22			GOVI	819.17	817.4730	819.1660	817.4730	0.00
15/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	1140	2	1140	2	0.00
15/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	1040	2	1040	2	0.00
15/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	940	2	940	2	0.00
15/10/2021	GOVI On 03-November-22			GOVI	820.42	820.4200	820.4200	820.4200	0.00
15/10/2021	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 03-November-22	820.41	Call	GOVI	100	0	100	0	0.00
15/10/2021	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
15/10/2021	GOVI On 03-November-22	820.43	Put	GOVI	100	0	100	0	0.00
15/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2021	IGOV On 04-November-21			Index Future	298.05	298.1950	298.0520	298.1950	31.00
15/10/2021	IGOV On 03-February-22			Index Future	301.47	301.6180	301.4720	301.6180	485.00
15/10/2021	IGOV On 05-May-22			Index Future	305.08	305.2300	305.0820	305.2300	16.00
15/10/2021	IGOV On 04-August-22			Index Future	308.82	308.9700	308.8190	308.9700	0.00
15/10/2021	IGOV On 03-November-22			Index Future	308.73	308.7300	308.7300	308.7300	0.00
15/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
15/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
15/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
15/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2700	3.7300	96.2700	50,000.00
15/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.0150	4.0050	96.0150	0.00
15/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.08	95.9400	4.0800	95.9400	0.00
15/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.36	95.6600	4.3600	95.6600	0.00
15/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.43	95.6050	4.4250	95.6050	0.00
15/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.03	95.0000	5.0250	95.0000	72.00
15/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.8100	5.2300	94.8100	0.00
15/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.88	94.1500	5.8800	94.1500	68.00
15/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.05	93.9900	6.0450	93.9900	0.00
15/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.48	93.5450	6.4750	93.5450	0.00
15/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.69	93.3450	6.6850	93.3450	0.00
15/10/2021	R023 On 04-November-21			Bond Future	5.39	104.4572	5.3943	104.4572	12,574.00
15/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	632	1	632	1	0.00
15/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	620	1	620	1	0.00
15/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	607	1	607	1	0.00
15/10/2021	R023 On 03-February-22			Bond Future	5.62	105.6305	5.6218	105.6305	5,738.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	34	0	34	0	0.00
15/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	36	0	36	0	0.00
15/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	39	0	39	0	0.00
15/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	598	1	598	1	0.00
15/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	606	1	606	1	0.00
15/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	614	1	614	1	0.00
15/10/2021	R023 On 05-May-22			Bond Future	5.90	102.9603	5.8969	102.9603	777.00
15/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	472	0	472	0	0.00
15/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	478	1	478	1	0.00
15/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	483	1	483	1	0.00
15/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	159	0	159	0	0.00
15/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	161	0	161	0	0.00
15/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	163	0	163	0	0.00
15/10/2021	R023 On 04-August-22			Bond Future	6.37	104.1760	6.3668	104.1760	0.00
15/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	148	0	148	0	0.00
15/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	150	0	150	0	0.00
15/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	153	0	153	0	0.00
15/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	327	0	327	0	0.00
15/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	330	0	330	0	0.00
15/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	333	0	333	0	0.00
15/10/2021	R023 On 03-November-22			Bond Future	6.26	6.2600	6.2600	6.2600	0.00
15/10/2021	R023 On 03-November-22	6.27	Call	Bond Future	3	0	3	0	0.00
15/10/2021	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R023 On 03-November-22	6.26	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R023 On 03-November-22	6.25	Put	Bond Future	3	0	3	0	0.00
15/10/2021	R023 On 03-November-22	6.27	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 04-November-21			Bond Future	10.52	89.7972	10.5212	89.7972	77,209.00
15/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	207	0	207	0	782.00
15/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	18096	18	18096	18	0.00
15/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	11632	11	11632	11	0.00
15/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	11685	11	11685	11	0.00
15/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	4282	4	4282	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
15/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	7469	7	7469	7	0.00
15/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	247	0	247	0	150.00
15/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	97	0	97	0	350.00
15/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	104	0	104	0	400.00
15/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	11737	11	11737	11	0.00
15/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	3586	3	3586	3	0.00
15/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	1240	1	1240	1	400.00
15/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	1161	1	1161	1	0.00
15/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	653	1	653	1	350.00
15/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	604	1	604	1	0.00
15/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	72	0	72	0	782.00
15/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	39	0	39	0	350.00
15/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	2	0	2	0	782.00
15/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	2758	3	2758	3	0.00
15/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	2123	2	2123	2	0.00
15/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	2819	3	2819	3	0.00
15/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	1962	2	1962	2	0.00
15/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
15/10/2021	R035 On 03-February-22			Bond Future	10.73	90.8059	10.7321	90.8059	53,141.00
15/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	7167	7	7167	7	0.00
15/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	4483	4	4483	4	0.00
15/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	776	1	776	1	500.00
15/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	180	0	180	0	683.00
15/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	4074	4	4074	4	0.00
15/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	3268	3	3268	3	0.00
15/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	534	0	534	0	280.00
15/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	4762	5	4762	5	0.00
15/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	6414	6	6414	6	0.00
15/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	4254	4	4254	4	0.00
15/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	3516	3	3516	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
15/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3987	4	3987	4	0.00
15/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	4030	4	4030	4	0.00
15/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1825	2	1825	2	0.00
15/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	3187	3	3187	3	0.00
15/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	985	1	985	1	0.00
15/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	1008	1	1008	1	1,600.00
15/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1701	2	1701	2	0.00
15/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	815	1	815	1	200.00
15/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	325	0	325	0	200.00
15/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	5652	6	5652	6	0.00
15/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	3857	4	3857	4	0.00
15/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	2473	3	2473	3	200.00
15/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	3950	4	3950	4	0.00
15/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	3458	4	3458	4	0.00
15/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	3501	4	3501	4	500.00
15/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1303	1	1303	1	1,600.00
15/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	980	1	980	1	0.00
15/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	996	1	996	1	0.00
15/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	906	1	906	1	200.00
15/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	838	1	838	1	500.00
15/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	454	0	454	0	280.00
15/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	764	1	764	1	683.00
15/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	4641	5	4641	5	0.00
15/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	964	1	964	1	0.00
15/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	7030	7	7030	7	0.00
15/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1186	1	1186	1	200.00
15/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	2343	2	2343	2	683.00
15/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1344	1	1344	1	280.00
15/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	362	0	362	0	1,800.00
15/10/2021	R035 On 05-May-22			Bond Future	10.94	87.3942	10.9385	87.3942	8,926.00
15/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	5481	5	5481	5	0.00
15/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	5394	5	5394	5	0.00
15/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	5437	5	5437	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
15/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1301	1	1301	1	0.00
15/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1315	1	1315	1	0.00
15/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1287	1	1287	1	0.00
15/10/2021	R035 On 04-August-22			Bond Future	11.16	88.4038	11.1554	88.4038	0.00
15/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	2082	2	2082	2	0.00
15/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	3173	3	3173	3	0.00
15/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	2057	2	2057	2	0.00
15/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	562	1	562	1	100.00
15/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1837	2	1837	2	0.00
15/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	2032	2	2032	2	0.00
15/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	4671	5	4671	5	0.00
15/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	4974	5	4974	5	100.00
15/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	8905	9	8905	9	0.00
15/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	4635	5	4635	5	0.00
15/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3324	3	3324	3	100.00
15/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	4598	5	4598	5	0.00
15/10/2021	R035 On 03-November-22			Bond Future	11.14	11.1400	11.1400	11.1400	0.00
15/10/2021	R035 On 03-November-22	11.13	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 03-November-22	11.14	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 03-November-22	11.15	Call	Bond Future	59	0	59	0	0.00
15/10/2021	R035 On 03-November-22	11.15	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 03-November-22	11.14	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R035 On 03-November-22	11.13	Put	Bond Future	59	0	59	0	0.00
15/10/2021	R186 On 04-November-21			Bond Future	7.89	114.8101	7.8891	114.8101	50,626.00
15/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1175	1	1175	1	0.00
15/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	3812	4	3812	4	0.00
15/10/2021	R186 On 04-November-21		Call	Bond Future	14843	15	14843	15	0.00
15/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1142	1	1142	1	0.00
15/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	326	0	326	0	0.00
15/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1109	1	1109	1	0.00
15/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	225	0	225	0	0.00
15/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	214	0	214	0	0.00
15/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	3	0	3	0	15,177.00
15/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	204	0	204	0	0.00
15/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	854	1	854	1	15,177.00
15/10/2021	R186 On 03-February-22			Bond Future	8.11	110.8183	8.1087	110.8183	35,320.00
15/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	235	0	235	0	0.00
15/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	241	0	241	0	0.00
15/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	248	0	248	0	0.00
15/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3701	4	3701	4	0.00
15/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3738	4	3738	4	0.00
15/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3775	4	3775	4	0.00
15/10/2021	R186 On 05-May-22			Bond Future	8.34	112.1194	8.3408	112.1194	4,404.00
15/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2404	2	2404	2	0.00
15/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	896	1	896	1	435.00
15/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1639	2	1639	2	0.00
15/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	102	0	102	0	3,600.00
15/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1659	2	1659	2	0.00
15/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1680	2	1680	2	0.00
15/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	294	0	294	0	435.00
15/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	417	0	417	0	3,600.00
15/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3892	4	3892	4	0.00
15/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4596	5	4596	5	0.00
15/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1762	2	1762	2	0.00
15/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1781	2	1781	2	0.00
15/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6719	7	6719	7	0.00
15/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1801	2	1801	2	0.00
15/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2739	3	2739	3	0.00
15/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1228	1	1228	1	4,035.00
15/10/2021	R186 On 04-August-22			Bond Future	8.59	108.1475	8.5932	108.1475	0.00
15/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1157	1	1157	1	0.00
15/10/2021	R186 On 04-August-22	6.96	Call	Bond Future	180	0	180	0	3,600.00
15/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1173	1	1173	1	0.00
15/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1189	1	1189	1	0.00
15/10/2021	R186 On 04-August-22	9.78	Call	Bond Future	5013	5	5013	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
15/10/2021	R186 On 04-August-22	7.96	Call	Bond Future	905	1	905	1	3,600.00
15/10/2021	R186 On 04-August-22	9.78	Put	Bond Future	696	1	696	1	3,600.00
15/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2860	3	2860	3	0.00
15/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2882	3	2882	3	0.00
15/10/2021	R186 On 04-August-22	6.96	Put	Bond Future	6500	7	6500	7	0.00
15/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2904	3	2904	3	0.00
15/10/2021	R186 On 04-August-22	7.96	Put	Bond Future	3302	3	3302	3	0.00
15/10/2021	R186 On 03-November-22			Bond Future	8.54	8.5400	8.5400	8.5400	0.00
15/10/2021	R186 On 03-November-22	8.55	Call	Bond Future	36	0	36	0	0.00
15/10/2021	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R186 On 03-November-22	8.53	Put	Bond Future	36	0	36	0	0.00
15/10/2021	R186 On 03-November-22	8.54	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R186 On 03-November-22	8.55	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R197 On 04-November-21			Bond Future	328.95	328.8629	328.9472	328.8629	1,189.00
15/10/2021	R197 On 03-February-22			Bond Future	324.49	324.4022	324.4857	324.4022	952.00
15/10/2021	R197 On 05-May-22			Bond Future	328.37	328.2882	328.3720	328.2882	237.00
15/10/2021	R197 On 04-August-22			Bond Future	324.05	323.9659	324.0513	323.9659	0.00
15/10/2021	R197 On 03-November-22			Bond Future	323.88	323.8800	323.8800	323.8800	0.00
15/10/2021	R202 On 04-November-21			Bond Future	242.08	241.6525	242.0829	241.6525	4,415.00
15/10/2021	R202 On 03-February-22			Bond Future	240.49	240.0521	240.4861	240.0521	7,953.00
15/10/2021	R202 On 05-May-22			Bond Future	243.37	242.9276	243.3661	242.9276	413.00
15/10/2021	R202 On 04-August-22			Bond Future	241.92	241.4805	241.9248	241.4805	0.00
15/10/2021	R202 On 03-November-22			Bond Future	241.76	241.7600	241.7600	241.7600	0.00
15/10/2021	R209 On 04-November-21			Bond Future	10.47	69.3512	10.4703	69.3512	29,833.00
15/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	1,445.00
15/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	284	0	284	0	0.00
15/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	8781	8	8781	8	0.00
15/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	53	0	53	0	0.00
15/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	8827	9	8827	9	0.00
15/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	863	1	863	1	0.00
15/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	7935	8	7935	8	0.00
15/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	8734	8	8734	8	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
15/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	0	0	0	0	4,000.00
15/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	2788	3	2788	3	3,100.00
15/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	1547	2	1547	2	4,250.00
15/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	695	1	695	1	150.00
15/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	5815	6	5815	6	0.00
15/10/2021	R209 On 03-February-22			Bond Future	10.65	70.1302	10.6528	70.1302	1,550.00
15/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	3113	3	3113	3	0.00
15/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	3076	3	3076	3	0.00
15/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	3039	3	3039	3	0.00
15/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1054	1	1054	1	0.00
15/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1038	1	1038	1	0.00
15/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1023	1	1023	1	0.00
15/10/2021	R209 On 05-May-22			Bond Future	10.84	67.8123	10.8368	67.8123	2,766.00
15/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	4367	4	4367	4	0.00
15/10/2021	R209 On 05-May-22	12.00	Call	Bond Future	6517	6	6517	6	0.00
15/10/2021	R209 On 05-May-22	10.75	Call	Bond Future	2115	2	2115	2	0.00
15/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	4293	4	4293	4	0.00
15/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	4330	4	4330	4	0.00
15/10/2021	R209 On 05-May-22	9.75	Call	Bond Future	365	0	365	0	5,000.00
15/10/2021	R209 On 05-May-22	9.75	Put	Bond Future	6590	7	6590	7	0.00
15/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1191	1	1191	1	0.00
15/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1204	1	1204	1	0.00
15/10/2021	R209 On 05-May-22	10.75	Put	Bond Future	2584	3	2584	3	5,000.00
15/10/2021	R209 On 05-May-22	12.00	Put	Bond Future	648	1	648	1	5,000.00
15/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1178	1	1178	1	0.00
15/10/2021	R209 On 04-August-22			Bond Future	11.03	68.5959	11.0260	68.5959	0.00
15/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1704	2	1704	2	0.00
15/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1661	2	1661	2	0.00
15/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1682	2	1682	2	0.00
15/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4082	4	4082	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
15/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4116	4	4116	4	0.00
15/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4049	4	4049	4	0.00
15/10/2021	R209 On 03-November-22			Bond Future	11.02	11.0200	11.0200	11.0200	0.00
15/10/2021	R209 On 03-November-22	11.02	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R209 On 03-November-22	11.01	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R209 On 03-November-22	11.03	Call	Bond Future	52	0	52	0	0.00
15/10/2021	R209 On 03-November-22	11.03	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R209 On 03-November-22	11.01	Put	Bond Future	52	0	52	0	0.00
15/10/2021	R209 On 03-November-22	11.02	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R210 On 04-November-21			Bond Future	213.40	213.3323	213.3970	213.3323	1,253.00
15/10/2021	R210 On 03-February-22			Bond Future	215.85	215.7816	215.8459	215.7816	1,381.00
15/10/2021	R210 On 05-May-22			Bond Future	215.57	215.5091	215.5738	215.5091	104.00
15/10/2021	R210 On 04-August-22			Bond Future	218.24	218.1778	218.2430	218.1778	0.00
15/10/2021	R210 On 03-November-22			Bond Future	218.11	218.1100	218.1100	218.1100	0.00
15/10/2021	R212 On 04-November-21			Bond Future	175.88	175.7068	175.8776	175.7068	3,105.00
15/10/2021	R213 On 04-November-21			Bond Future	9.79	84.4154	9.7865	84.4154	9,212.00
15/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	6606	6	6606	6	0.00
15/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	6654	7	6654	7	0.00
15/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	6701	7	6701	7	0.00
15/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	1	0	1	0	0.00
15/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	1	0	1	0	0.00
15/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	1	0	1	0	0.00
15/10/2021	R213 On 03-February-22			Bond Future	10.00	85.3636	9.9983	85.3636	8,445.00
15/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2484	2	2484	2	0.00
15/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3724	4	3724	4	0.00
15/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	2171	2	2171	2	0.00
15/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	2232	2	2232	2	0.00
15/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1632	2	1632	2	0.00
15/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1658	2	1658	2	0.00
15/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	314	0	314	0	430.00
15/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	787	1	787	1	0.00
15/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	1144	1	1144	1	0.00
15/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	264	0	264	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3995	4	3995	4	0.00
15/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1686	2	1686	2	0.00
15/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1740	2	1740	2	0.00
15/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	62	0	62	0	200.00
15/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	103	0	103	0	102.00
15/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	6620	7	6620	7	0.00
15/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	7557	8	7557	8	0.00
15/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	1732	2	1732	2	430.00
15/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	1781	2	1781	2	0.00
15/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	4474	5	4474	5	0.00
15/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	2991	3	2991	3	200.00
15/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	610	1	610	1	220.00
15/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	683	1	683	1	430.00
15/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	4812	5	4812	5	0.00
15/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2390	2	2390	2	102.00
15/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	1805	2	1805	2	0.00
15/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	1830	2	1830	2	0.00
15/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1349	1	1349	1	220.00
15/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1390	1	1390	1	200.00
15/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1194	1	1194	1	102.00
15/10/2021	R213 On 05-May-22			Bond Future	10.21	82.8339	10.2072	82.8339	0.00
15/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3559	3	3559	3	0.00
15/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3592	3	3592	3	0.00
15/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3526	3	3526	3	0.00
15/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1408	1	1408	1	0.00
15/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1423	1	1423	1	0.00
15/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1438	1	1438	1	0.00
15/10/2021	R213 On 04-August-22			Bond Future	10.43	83.7938	10.4282	83.7938	0.00
15/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1509	1	1509	1	0.00
15/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1471	1	1471	1	0.00
15/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1490	1	1490	1	0.00
15/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4130	4	4130	4	0.00
15/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4162	4	4162	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
15/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4194	4	4194	4	0.00
15/10/2021	R213 On 03-November-22			Bond Future	10.39	10.3900	10.3900	10.3900	0.00
15/10/2021	R213 On 03-November-22	10.40	Call	Bond Future	48	0	48	0	0.00
15/10/2021	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R213 On 03-November-22	10.39	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R213 On 03-November-22	10.38	Put	Bond Future	48	0	48	0	0.00
15/10/2021	R213 On 03-November-22	10.40	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 04-November-21			Bond Future	10.83	66.2864	10.8251	66.2864	18,083.00
15/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	8556	8	8556	8	0.00
15/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	8464	8	8464	8	0.00
15/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	8510	8	8510	8	0.00
15/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 03-February-22			Bond Future	11.01	67.0310	11.0074	67.0310	1,346.00
15/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	3115	3	3115	3	0.00
15/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	3153	3	3153	3	0.00
15/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	3190	3	3190	3	0.00
15/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1018	1	1018	1	0.00
15/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1001	1	1001	1	0.00
15/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	986	1	986	1	0.00
15/10/2021	R214 On 05-May-22			Bond Future	11.18	64.5384	11.1846	64.5384	441.00
15/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	4208	4	4208	4	0.00
15/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	4245	4	4245	4	0.00
15/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	4281	4	4281	4	0.00
15/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1321	1	1321	1	0.00
15/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1307	1	1307	1	0.00
15/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1293	1	1293	1	0.00
15/10/2021	R214 On 04-August-22			Bond Future	11.37	65.2832	11.3691	65.2832	0.00
15/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1836	2	1836	2	0.00
15/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1859	2	1859	2	0.00
15/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1882	2	1882	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
15/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	3996	4	3996	4	0.00
15/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	3963	4	3963	4	0.00
15/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	4030	4	4030	4	0.00
15/10/2021	R214 On 03-November-22			Bond Future	11.35	11.3500	11.3500	11.3500	0.00
15/10/2021	R214 On 03-November-22	11.36	Call	Bond Future	54	0	54	0	0.00
15/10/2021	R214 On 03-November-22	11.35	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 03-November-22	11.34	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 03-November-22	11.36	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 03-November-22	11.35	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R214 On 03-November-22	11.34	Put	Bond Future	54	0	54	0	0.00
15/10/2021	R248 On 04-November-21			Bond Future	10.80	83.6421	10.7997	83.6421	104,219.00
15/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	24	0	24	0	1,050.00
15/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	53	0	53	0	0.00
15/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	12812	13	12812	13	0.00
15/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	12866	13	12866	13	0.00
15/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	956	1	956	1	1,050.00
15/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	12920	13	12920	13	0.00
15/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	954	1	954	1	0.00
15/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	4634	5	4634	5	0.00
15/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	3864	4	3864	4	0.00
15/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	9687	10	9687	10	0.00
15/10/2021	R248 On 03-February-22			Bond Future	10.98	84.5817	10.9806	84.5817	165,439.00
15/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	4576	4	4576	4	0.00
15/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1407	1	1407	1	1,300.00
15/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	2402	2	2402	2	100.00
15/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	392	0	392	0	900.00
15/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	4478	4	4478	4	0.00
15/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	4527	4	4527	4	0.00
15/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	2040	2	2040	2	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	197	0	197	0	1,300.00
15/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	699	1	699	1	100.00
15/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	899	1	899	1	0.00
15/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	107	0	107	0	0.00
15/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	9340	10	9340	10	0.00
15/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	4452	5	4452	5	0.00
15/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	7742	8	7742	8	0.00
15/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	2617	3	2617	3	0.00
15/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	6302	7	6302	7	0.00
15/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1087	1	1087	1	0.00
15/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	5024	5	5024	5	0.00
15/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	2264	2	2264	2	0.00
15/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	3449	4	3449	4	0.00
15/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1120	1	1120	1	0.00
15/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1104	1	1104	1	0.00
15/10/2021	R248 On 05-May-22			Bond Future	11.16	81.1600	11.1563	81.1600	2,035.00
15/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	5747	6	5747	6	0.00
15/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	5652	5	5652	5	0.00
15/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	5699	6	5699	6	0.00
15/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1466	2	1466	2	0.00
15/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1435	2	1435	2	0.00
15/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1450	2	1450	2	0.00
15/10/2021	R248 On 04-August-22			Bond Future	11.34	82.0968	11.3395	82.0968	0.00
15/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	2411	2	2411	2	0.00
15/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	2353	2	2353	2	0.00
15/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	2382	2	2382	2	0.00
15/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	4798	5	4798	5	0.00
15/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	4839	5	4839	5	0.00
15/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	4756	5	4756	5	0.00
15/10/2021	R248 On 03-November-22			Bond Future	11.31	11.3100	11.3100	11.3100	0.00
15/10/2021	R248 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R248 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
15/10/2021	R248 On 03-November-22	11.32	Call	Bond Future	68	0	68	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2021	R248 On 03-November-22	11.30	Put	Bond Future	68	0	68	0	0.00
15/10/2021	R248 On 03-November-22	11.31	Put	Bond Future	0	0	0	0	0.00
15/10/2021	R248 On 03-November-22	11.32	Put	Bond Future	0	0	0	0	0.00