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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
19/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	2025 On 04-November-21			Bond Future	154.71	154.9540	154.7070	154.9540	1,838.00
19/10/2021	2025 On 03-February-22			Bond Future	154.91	155.1481	154.9055	155.1481	4,205.00
19/10/2021	2025 On 05-May-22			Bond Future	156.77	157.0058	156.7720	157.0058	164.00
19/10/2021	2025 On 04-August-22			Bond Future	157.13	157.3332	157.1282	157.3332	0.00
19/10/2021	2025 On 03-November-22			Bond Future	157.90	157.9000	157.9000	157.9000	0.00
19/10/2021	2029 On 04-November-21			Bond Future	114.00	114.1176	113.9966	114.1176	2,232.00
19/10/2021	2029 On 03-February-22			Bond Future	115.31	115.4266	115.3093	115.4266	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
19/10/2021	2029 On 05-May-22			Bond Future	115.50	115.6098	115.5001	115.6098	186.00
19/10/2021	2029 On 04-August-22			Bond Future	116.95	117.0410	116.9528	117.0410	0.00
19/10/2021	2029 On 03-November-22			Bond Future	117.62	117.6200	117.6200	117.6200	0.00
19/10/2021	2030 On 04-November-21			Bond Future	9.41	93.6597	9.4074	93.6597	90,639.00
19/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	7	0	7	0	3,250.00
19/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	9	0	9	0	300.00
19/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	12	0	12	0	560.00
19/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	418	0	418	0	0.00
19/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	654	0	654	0	560.00
19/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	2647	2	2647	2	29.00
19/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	6058	5	6058	5	0.00
19/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	6155	6	6155	6	0.00
19/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	10095	10	10095	10	0.00
19/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	325	0	325	0	0.00
19/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
19/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	246	0	246	0	29.00
19/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	528	0	528	0	0.00
19/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	9261	9	9261	9	0.00
19/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	6107	6	6107	6	0.00
19/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
19/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	835	1	835	1	9,100.00
19/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	693	1	693	1	0.00
19/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	995	1	995	1	0.00
19/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	6351	7	6351	7	0.00
19/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	3501	4	3501	4	0.00
19/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1172	2	1172	2	5,000.00
19/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
19/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	59	0	59	0	0.00
19/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	3336	4	3336	4	0.00
19/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	1364	2	1364	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
19/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	3612	4	3612	4	0.00
19/10/2021	2030 On 03-February-22			Bond Future	9.62	90.7068	9.6194	90.7068	74,329.00
19/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	1274	1	1274	1	0.00
19/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	1297	1	1297	1	0.00
19/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1690	1	1690	1	1,000.00
19/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	2198	2	2198	2	0.00
19/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	6328	6	6328	6	0.00
19/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	1320	1	1320	1	0.00
19/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	103	0	103	0	101.00
19/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	1101	1	1101	1	0.00
19/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	353	0	353	0	1,000.00
19/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	4441	5	4441	5	0.00
19/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	2506	3	2506	3	101.00
19/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	6747	7	6747	7	0.00
19/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2201	3	2201	3	0.00
19/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	246	0	246	0	1,000.00
19/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1374	2	1374	2	101.00
19/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	1790	2	1790	2	0.00
19/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2230	3	2230	3	0.00
19/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2260	3	2260	3	0.00
19/10/2021	2030 On 05-May-22			Bond Future	9.84	91.7717	9.8389	91.7717	14,728.00
19/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	539	0	539	0	1,800.00
19/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	1176	1	1176	1	0.00
19/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	3266	3	3266	3	0.00
19/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	3297	3	3297	3	0.00
19/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	471	0	471	0	200.00
19/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	6343	6	6343	6	0.00
19/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	50	0	50	0	200.00
19/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	3329	3	3329	3	0.00
19/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2557	2	2557	2	0.00
19/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	131	0	131	0	1,800.00
19/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	254	0	254	0	1,073.00
19/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9135	10	9135	10	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
19/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1502	2	1502	2	0.00
19/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	5434	6	5434	6	0.00
19/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	5793	6	5793	6	0.00
19/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	11396	12	11396	12	0.00
19/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	7423	8	7423	8	0.00
19/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	599	1	599	1	1,800.00
19/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2005	2	2005	2	1,073.00
19/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1519	2	1519	2	200.00
19/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1536	2	1536	2	0.00
19/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	3657	4	3657	4	1,073.00
19/10/2021	2030 On 04-August-22			Bond Future	10.07	88.8330	10.0728	88.8330	0.00
19/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	762	1	762	1	800.00
19/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	239	0	239	0	800.00
19/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1472	1	1472	1	0.00
19/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1491	1	1491	1	0.00
19/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	5308	5	5308	5	0.00
19/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1509	1	1509	1	0.00
19/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4018	4	4018	4	0.00
19/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1215	1	1215	1	800.00
19/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4049	4	4049	4	0.00
19/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4080	4	4080	4	0.00
19/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	9303	10	9303	10	0.00
19/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	5856	6	5856	6	0.00
19/10/2021	2030 On 03-November-22			Bond Future	10.09	91.6040	10.0900	91.6040	0.00
19/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	47	0	47	0	0.00
19/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	47	0	47	0	0.00
19/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2032 On 04-November-21			Bond Future	10.00	89.0664	9.9966	89.0664	91,416.00
19/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	5	0	5	0	700.00
19/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	9362	9	9362	9	0.00

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19/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	14673	14	14673	14	0.00
19/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	300	0	300	0	700.00
19/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	9260	9	9260	9	0.00
19/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	9311	9	9311	9	0.00
19/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
19/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	4049	5	4049	5	0.00
19/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	1289	2	1289	2	0.00
19/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2032 On 03-February-22			Bond Future	10.21	90.0659	10.2057	90.0659	102,038.00
19/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	509	0	509	0	210.00
19/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2651	2	2651	2	0.00
19/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	2306	2	2306	2	0.00
19/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	4454	4	4454	4	0.00
19/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	1027	1	1027	1	900.00
19/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1647	1	1647	1	0.00
19/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2616	2	2616	2	0.00
19/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	4674	4	4674	4	0.00
19/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	65	0	65	0	198.00
19/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	133	0	133	0	97.00
19/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	440	0	440	0	1,050.00
19/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	585	0	585	0	0.00
19/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	454	0	454	0	400.00
19/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2545	2	2545	2	0.00
19/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2580	2	2580	2	0.00
19/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	836	1	836	1	0.00
19/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2944	3	2944	3	0.00
19/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	3446	3	3446	3	0.00
19/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	3406	3	3406	3	0.00
19/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	5488	5	5488	5	0.00
19/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	416	1	416	1	210.00
19/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	918	1	918	1	1,050.00

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19/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	7900	9	7900	9	0.00
19/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	902	1	902	1	97.00
19/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1118	1	1118	1	210.00
19/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1487	2	1487	2	400.00
19/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3135	4	3135	4	198.00
19/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1271	2	1271	2	198.00
19/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1312	2	1312	2	0.00
19/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1333	2	1333	2	0.00
19/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	4126	5	4126	5	0.00
19/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	2796	3	2796	3	900.00
19/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	4173	5	4173	5	0.00
19/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	6510	7	6510	7	0.00
19/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	558	1	558	1	400.00
19/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1291	2	1291	2	0.00
19/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2023	2	2023	2	97.00
19/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	606	1	606	1	900.00
19/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	3940	5	3940	5	0.00
19/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	3717	4	3717	4	1,050.00
19/10/2021	2032 On 05-May-22			Bond Future	10.42	86.9765	10.4180	86.9765	20,384.00
19/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	4436	4	4436	4	0.00
19/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1731	1	1731	1	780.00
19/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	611	0	611	0	780.00
19/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	2023	2	2023	2	993.00
19/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	4514	4	4514	4	0.00
19/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	4475	4	4475	4	0.00
19/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	5069	5	5069	5	0.00
19/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	4284	4	4284	4	0.00
19/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1246	1	1246	1	993.00
19/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1188	1	1188	1	0.00
19/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	2736	3	2736	3	0.00
19/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	985	1	985	1	780.00
19/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1174	1	1174	1	0.00
19/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1160	1	1160	1	0.00

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19/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	5420	6	5420	6	0.00
19/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3062	3	3062	3	0.00
19/10/2021	2032 On 04-August-22			Bond Future	10.64	87.9827	10.6368	87.9827	0.00
19/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	6201	6	6201	6	0.00
19/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1800	2	1800	2	0.00
19/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	7349	7	7349	7	0.00
19/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1822	2	1822	2	0.00
19/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1845	2	1845	2	0.00
19/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	911	1	911	1	800.00
19/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	269	0	269	0	800.00
19/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	9869	11	9869	11	0.00
19/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6025	7	6025	7	0.00
19/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4187	5	4187	5	0.00
19/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4154	5	4154	5	0.00
19/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	962	1	962	1	0.00
19/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1234	1	1234	1	800.00
19/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4121	5	4121	5	0.00
19/10/2021	2032 On 03-November-22			Bond Future	10.66	86.7813	10.6600	86.7813	0.00
19/10/2021	2033 On 04-November-21			Bond Future	108.23	108.3044	108.2326	108.3044	2,113.00
19/10/2021	2033 On 03-February-22			Bond Future	109.48	109.5467	109.4789	109.5467	7,143.00
19/10/2021	2033 On 05-May-22			Bond Future	109.52	109.5792	109.5190	109.5792	2,121.00
19/10/2021	2033 On 04-August-22			Bond Future	110.90	110.9358	110.8965	110.9358	0.00
19/10/2021	2033 On 03-November-22			Bond Future	111.55	111.5500	111.5500	111.5500	0.00
19/10/2021	2037 On 04-November-21			Bond Future	10.66	85.6439	10.6593	85.6439	71,143.00
19/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	12480	12	12480	12	0.00
19/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	12532	12	12532	12	0.00
19/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	5194	5	5194	5	600.00
19/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	9790	9	9790	9	0.00
19/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	12583	12	12583	12	0.00
19/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
19/10/2021	2037 On 04-November-21	12,82	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	9	0	9	0	0.00
19/10/2021	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
19/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2037 On 03-February-22			Bond Future	10.86	82.3509	10.8565	82.3509	96,881.00
19/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	4580	4	4580	4	0.00
19/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	4534	4	4534	4	0.00
19/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	4487	4	4487	4	0.00
19/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	809	1	809	1	0.00
19/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	834	1	834	1	0.00
19/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	821	1	821	1	0.00
19/10/2021	2037 On 05-May-22			Bond Future	11.06	83.3179	11.0567	83.3179	11,855.00
19/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	5766	5	5766	5	0.00
19/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	5721	5	5721	5	0.00
19/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	5677	5	5677	5	0.00
19/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1123	1	1123	1	0.00
19/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1147	1	1147	1	0.00
19/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1135	1	1135	1	0.00
19/10/2021	2037 On 04-August-22			Bond Future	11.27	80.0262	11.2670	80.0262	0.00
19/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3709	3	3709	3	0.00
19/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	2175	2	2175	2	0.00
19/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	693	1	693	1	50.00
19/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	2148	2	2148	2	0.00
19/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	2122	2	2122	2	0.00
19/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	4438	5	4438	5	0.00
19/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	4365	5	4365	5	0.00
19/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	8191	9	8191	9	0.00
19/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	2796	3	2796	3	50.00
19/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	4401	5	4401	5	50.00
19/10/2021	2037 On 03-November-22			Bond Future	11.31	82.6285	11.3100	82.6285	0.00
19/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	60	0	60	0	0.00
19/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	60	0	60	0	0.00
19/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	0	0	0	0	0.00
19/10/2021	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
19/10/2021	2038 On 04-November-21			Bond Future	121.56	121.6813	121.5644	121.6813	3,196.00
19/10/2021	2038 On 03-February-22			Bond Future	121.18	121.2959	121.1833	121.2959	4,177.00
19/10/2021	2038 On 05-May-22			Bond Future	122.64	122.7483	122.6436	122.7483	677.00
19/10/2021	2038 On 04-August-22			Bond Future	122.37	122.4497	122.3686	122.4497	0.00
19/10/2021	2038 On 03-November-22			Bond Future	122.00	122.0000	122.0000	122.0000	0.00
19/10/2021	2040 On 04-November-21			Bond Future	10.77	87.7295	10.7732	87.7295	38,898.00
19/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	13166	12	13166	12	0.00
19/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	13059	12	13059	12	0.00
19/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	13113	12	13113	12	0.00
19/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2040 On 03-February-22			Bond Future	10.96	84.2096	10.9648	84.2096	69,499.00
19/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	4813	4	4813	4	0.00
19/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4862	4	4862	4	0.00
19/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4913	4	4913	4	0.00
19/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	830	1	830	1	0.00
19/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	816	1	816	1	0.00
19/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	803	1	803	1	0.00
19/10/2021	2040 On 05-May-22			Bond Future	11.16	85.1984	11.1587	85.1984	8,550.00
19/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	6039	6	6039	6	0.00
19/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	255	0	255	0	1,200.00
19/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5992	5	5992	5	0.00
19/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	1206	1	1206	1	1,200.00
19/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	6086	6	6086	6	0.00
19/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	11572	11	11572	11	0.00
19/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	409	0	409	0	1,200.00
19/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1256	1	1256	1	0.00
19/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	5269	6	5269	6	0.00
19/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1270	1	1270	1	0.00
19/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1283	1	1283	1	0.00
19/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	9958	11	9958	11	0.00
19/10/2021	2040 On 04-August-22			Bond Future	11.36	81.6779	11.3623	81.6779	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
19/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	2404	2	2404	2	0.00
19/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	2432	2	2432	2	0.00
19/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	2461	2	2461	2	0.00
19/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	4518	5	4518	5	0.00
19/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	4556	5	4556	5	0.00
19/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	4595	5	4595	5	0.00
19/10/2021	2040 On 03-November-22			Bond Future	11.40	84.4793	11.4000	84.4793	0.00
19/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	64	0	64	0	0.00
19/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	64	0	64	0	0.00
19/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 04-November-21			Bond Future	10.78	84.6266	10.7761	84.6266	22,199.00
19/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	13146	12	13146	12	0.00
19/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	13199	12	13199	12	0.00
19/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	13253	12	13253	12	0.00
19/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 03-February-22			Bond Future	10.96	81.1969	10.9569	81.1969	46,008.00
19/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	5120	5	5120	5	0.00
19/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	5018	4	5018	4	0.00
19/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	5069	4	5069	4	0.00
19/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	771	1	771	1	0.00
19/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	784	1	784	1	0.00
19/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	759	1	759	1	0.00
19/10/2021	2044 On 05-May-22			Bond Future	11.14	82.1504	11.1396	82.1504	5,735.00
19/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	6296	6	6296	6	0.00
19/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	6200	6	6200	6	0.00
19/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	6248	6	6248	6	0.00
19/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1217	1	1217	1	0.00
19/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1230	1	1230	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
19/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1204	1	1204	1	0.00
19/10/2021	2044 On 04-August-22			Bond Future	11.33	78.7199	11.3309	78.7199	0.00
19/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2698	2	2698	2	0.00
19/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2637	2	2637	2	0.00
19/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2668	2	2668	2	0.00
19/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	4287	5	4287	5	0.00
19/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	4325	5	4325	5	0.00
19/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	4250	5	4250	5	0.00
19/10/2021	2044 On 03-November-22			Bond Future	11.40	81.3110	11.4000	81.3110	0.00
19/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	65	0	65	0	0.00
19/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	0	0	0	0	0.00
19/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	65	0	65	0	0.00
19/10/2021	2046 On 04-November-21			Bond Future	109.41	109.0006	109.4050	109.0006	9,554.00
19/10/2021	2046 On 03-February-22			Bond Future	110.66	110.2508	110.6649	110.2508	13,054.00
19/10/2021	2046 On 05-May-22			Bond Future	110.12	109.6873	110.1150	109.6873	171.00
19/10/2021	2046 On 04-August-22			Bond Future	111.50	111.0454	111.5001	111.0454	0.00
19/10/2021	2046 On 03-November-22			Bond Future	111.41	111.4100	111.4100	111.4100	0.00
19/10/2021	2050 On 04-November-21			Bond Future	111.98	112.1455	111.9758	112.1455	3,193.00
19/10/2021	2050 On 03-February-22			Bond Future	111.28	111.4511	111.2845	111.4511	7,284.00
19/10/2021	2050 On 05-May-22			Bond Future	112.63	112.7858	112.6255	112.7858	379.00
19/10/2021	2050 On 04-August-22			Bond Future	112.02	112.1637	112.0243	112.1637	0.00
19/10/2021	2050 On 03-November-22			Bond Future	112.91	112.9100	112.9100	112.9100	0.00
19/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	AL37 On 04-November-21			Index Future	794.11	791.5780	794.1080	791.5780	0.00
19/10/2021	AL37 On 03-February-22			Index Future	803.05	800.4530	803.0460	800.4530	0.00
19/10/2021	AL37 On 05-May-22			Index Future	812.52	809.8380	812.5220	809.8380	0.00
19/10/2021	AL37 On 04-August-22			Index Future	822.44	819.5640	822.4380	819.5640	0.00
19/10/2021	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
19/10/2021	AL7T On 04-November-21			Index Future	906.80	900.6040	906.8020	900.6040	0.00
19/10/2021	AL7T On 03-February-22			Index Future	917.01	910.7010	917.0080	910.7010	0.00
19/10/2021	AL7T On 05-May-22			Index Future	927.83	921.3790	927.8280	921.3790	0.00
19/10/2021	AL7T On 04-August-22			Index Future	939.15	932.4450	939.1520	932.4450	0.00
19/10/2021	AL7T On 03-November-22			Index Future	937.67	937.6700	937.6700	937.6700	0.00
19/10/2021	ALBI On 04-November-21			Index Future	803.62	798.4830	803.6180	798.4830	115.00
19/10/2021	ALBI On 03-February-22			Index Future	812.66	807.4360	812.6630	807.4360	136.00
19/10/2021	ALBI On 05-May-22			Index Future	822.25	816.9020	822.2520	816.9020	29.00
19/10/2021	ALBI On 04-August-22			Index Future	832.29	826.7140	832.2870	826.7140	0.00
19/10/2021	ALBI On 03-November-22			Index Future	831.00	831.0000	831.0000	831.0000	0.00
19/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	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
19/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2021	ES33 On 04-November-21			Bond Future	11.38	75.7018	11.3837	75.7018	0.00
19/10/2021	ES33 On 03-February-22			Bond Future	11.63	76.5702	11.6303	76.5702	263.00
19/10/2021	ES33 On 05-May-22			Bond Future	11.88	73.7098	11.8764	73.7098	87.00
19/10/2021	ES33 On 04-August-22			Bond Future	12.13	74.5747	12.1313	74.5747	0.00
19/10/2021	ES33 On 03-November-22			Bond Future	12.19	73.2763	12.1900	73.2763	0.00
19/10/2021	ES42 On 04-November-21			Bond Future	11.84	74.1733	11.8391	74.1733	0.00
19/10/2021	ES42 On 03-February-22			Bond Future	12.06	75.0242	12.0625	75.0242	3,587.00
19/10/2021	ES42 On 05-May-22			Bond Future	12.29	71.6641	12.2935	71.6641	1,192.00
19/10/2021	ES42 On 04-August-22			Bond Future	12.53	72.5036	12.5260	72.5036	0.00
19/10/2021	ES42 On 03-November-22			Bond Future	12.58	70.9040	12.5800	70.9040	0.00
19/10/2021	GOVI On 04-November-21			GOVI	793.29	788.2420	793.2860	788.2420	50.00
19/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	648660	60	648660	60	0.00
19/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	648760	60	648760	60	0.00
19/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	648860	60	648860	60	0.00
19/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 03-February-22			GOVI	802.22	797.0800	802.2150	797.0800	942.00
19/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	94750	4	94750	4	0.00
19/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	94650	4	94650	4	0.00
19/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	94550	4	94550	4	0.00
19/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 05-May-22			GOVI	811.68	806.4250	811.6800	806.4250	0.00
19/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	234500	18	234500	18	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
19/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	234400	18	234400	18	0.00
19/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	234300	18	234300	18	0.00
19/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 04-August-22			GOVI	821.59	816.1100	821.5870	816.1100	0.00
19/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	23270	0	23270	0	0.00
19/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	23170	0	23170	0	0.00
19/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	23070	0	23070	0	0.00
19/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	3	0	3	0.00
19/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	3	0	3	0.00
19/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	3	0	3	0.00
19/10/2021	GOVI On 03-November-22			GOVI	820.42	820.4200	820.4200	820.4200	0.00
19/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	100	0	100	0	0.00
19/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
19/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	100	0	100	0	0.00
19/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2021	IGOV On 04-November-21			Index Future	297.10	297.3960	297.0950	297.3960	31.00
19/10/2021	IGOV On 03-February-22			Index Future	300.51	300.8050	300.5120	300.8050	485.00
19/10/2021	IGOV On 05-May-22			Index Future	304.13	304.4040	304.1310	304.4040	16.00
19/10/2021	IGOV On 04-August-22			Index Future	307.92	308.1320	307.9150	308.1320	0.00
19/10/2021	IGOV On 03-November-22			Index Future	308.73	308.7300	308.7300	308.7300	0.00
19/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
19/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
19/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
19/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/10/2021	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
19/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
19/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2500	3.7500	96.2500	50,000.00
19/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.9350	4.0650	95.9350	0.00
19/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.16	95.8600	4.1600	95.8600	0.00
19/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.48	95.5300	4.4800	95.5300	0.00
19/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.62	95.4150	4.6150	95.4150	0.00
19/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.85	4.8500	4.8500	4.8500	0.00
19/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.22	94.8100	5.2200	94.8100	72.00
19/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.47	94.5950	5.4650	94.5950	0.00
19/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.09	93.9300	6.0900	93.9300	68.00
19/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.29	93.7500	6.2900	93.7500	0.00
19/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.69	93.3150	6.6850	93.3150	0.00
19/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.94	93.0900	6.9350	93.0900	0.00
19/10/2021	R023 On 04-November-21			Bond Future	5.44	104.3174	5.4423	104.3174	6,829.00
19/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	680	1	680	1	0.00
19/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	693	1	693	1	0.00
19/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	668	1	668	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
19/10/2021	R023 On 03-February-22			Bond Future	5.68	105.4881	5.6778	105.4881	11,369.00
19/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	25	0	25	0	0.00
19/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	27	0	27	0	0.00
19/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	29	0	29	0	0.00
19/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	646	1	646	1	0.00
19/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	654	1	654	1	0.00
19/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	663	1	663	1	0.00
19/10/2021	R023 On 05-May-22			Bond Future	5.96	102.8157	5.9611	102.8157	777.00
19/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	436	0	436	0	0.00
19/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	442	0	442	0	0.00
19/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	447	0	447	0	0.00
19/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	173	0	173	0	0.00
19/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	175	0	175	0	0.00
19/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	178	0	178	0	0.00
19/10/2021	R023 On 04-August-22			Bond Future	6.42	104.0279	6.4237	104.0279	0.00
19/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	135	0	135	0	0.00
19/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	137	0	137	0	0.00
19/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	140	0	140	0	0.00
19/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	345	0	345	0	0.00
19/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	348	0	348	0	0.00
19/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	352	0	352	0	0.00
19/10/2021	R023 On 03-November-22			Bond Future	6.26	101.9173	6.2600	101.9173	0.00
19/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	3	0	3	0	0.00
19/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	3	0	3	0	0.00
19/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 04-November-21			Bond Future	10.47	89.7623	10.4664	89.7623	42,875.00
19/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	216	0	216	0	782.00
19/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	7824	7	7824	7	0.00
19/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	261	0	261	0	150.00
19/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	4613	4	4613	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
19/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	18453	18	18453	18	0.00
19/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11988	11	11988	11	0.00
19/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	12041	11	12041	11	0.00
19/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	1387	1	1387	1	400.00
19/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	1298	1	1298	1	0.00
19/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	12094	11	12094	11	0.00
19/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	3899	3	3899	3	0.00
19/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	94	0	94	0	350.00
19/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	102	0	102	0	400.00
19/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	2400	3	2400	3	0.00
19/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	1775	2	1775	2	0.00
19/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	2460	3	2460	3	0.00
19/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	28	0	28	0	782.00
19/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	13	0	13	0	350.00
19/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	434	1	434	1	350.00
19/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	394	1	394	1	0.00
19/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	0	0	0	0	782.00
19/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
19/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	1620	2	1620	2	0.00
19/10/2021	R035 On 03-February-22			Bond Future	10.67	90.7697	10.6744	90.7697	85,426.00
19/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	848	1	848	1	500.00
19/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	3475	3	3475	3	0.00
19/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	4311	4	4311	4	0.00
19/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	199	0	199	0	683.00
19/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4731	4	4731	4	0.00
19/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	587	0	587	0	280.00
19/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	7470	7	7470	7	0.00
19/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	890	1	890	1	200.00
19/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	1072	1	1072	1	0.00
19/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	1096	1	1096	1	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1833	2	1833	2	0.00
19/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1964	2	1964	2	0.00
19/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	3391	3	3391	3	0.00
19/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3732	3	3732	3	0.00
19/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	4220	4	4220	4	0.00
19/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	4265	4	4265	4	0.00
19/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	4496	4	4496	4	0.00
19/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	5017	5	5017	5	0.00
19/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	6705	6	6705	6	0.00
19/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	358	0	358	0	200.00
19/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	5321	6	5321	6	0.00
19/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	381	0	381	0	280.00
19/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	655	1	655	1	683.00
19/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	784	1	784	1	200.00
19/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	723	1	723	1	500.00
19/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	850	1	850	1	0.00
19/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	865	1	865	1	0.00
19/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1146	1	1146	1	1,600.00
19/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2241	3	2241	3	200.00
19/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3183	4	3183	4	0.00
19/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3224	4	3224	4	500.00
19/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	3568	4	3568	4	0.00
19/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	3658	4	3658	4	0.00
19/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	301	0	301	0	1,800.00
19/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	4330	5	4330	5	0.00
19/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	6685	7	6685	7	0.00
19/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	836	1	836	1	0.00
19/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1039	1	1039	1	200.00
19/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2118	2	2118	2	683.00
19/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1183	1	1183	1	280.00
19/10/2021	R035 On 05-May-22			Bond Future	10.88	87.3570	10.8773	87.3570	8,926.00
19/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5734	5	5734	5	0.00
19/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	5645	5	5645	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
19/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	5689	5	5689	5	0.00
19/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1178	1	1178	1	0.00
19/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1191	1	1191	1	0.00
19/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1166	1	1166	1	0.00
19/10/2021	R035 On 04-August-22			Bond Future	11.09	88.3659	11.0887	88.3659	0.00
19/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	2221	2	2221	2	0.00
19/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	3357	3	3357	3	0.00
19/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	2195	2	2195	2	0.00
19/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	612	1	612	1	100.00
19/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1964	2	1964	2	0.00
19/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	2168	2	2168	2	0.00
19/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4411	5	4411	5	0.00
19/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	4704	5	4704	5	100.00
19/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	8558	9	8558	9	0.00
19/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4376	5	4376	5	0.00
19/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3111	3	3111	3	100.00
19/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4340	5	4340	5	0.00
19/10/2021	R035 On 03-November-22			Bond Future	11.14	86.6848	11.1400	86.6848	0.00
19/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	59	0	59	0	0.00
19/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	59	0	59	0	0.00
19/10/2021	R186 On 04-November-21			Bond Future	7.96	114.1848	7.9553	114.1848	41,991.00
19/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	911	1	911	1	0.00
19/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3519	3	3519	3	0.00
19/10/2021	R186 On 04-November-21		Call	Bond Future	14551	14	14551	14	0.00
19/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	880	1	880	1	0.00
19/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	186	0	186	0	0.00
19/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	850	1	850	1	0.00
19/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	259	0	259	0	0.00
19/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	246	0	246	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
19/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
19/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	2	0	2	0	15,177.00
19/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	233	0	233	0	0.00
19/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1007	1	1007	1	15,177.00
19/10/2021	R186 On 03-February-22			Bond Future	8.18	110.1848	8.1783	110.1848	39,639.00
19/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	184	0	184	0	0.00
19/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	189	0	189	0	0.00
19/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	195	0	195	0	0.00
19/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	3939	4	3939	4	0.00
19/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	3977	4	3977	4	0.00
19/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4015	4	4015	4	0.00
19/10/2021	R186 On 05-May-22			Bond Future	8.41	111.4779	8.4133	111.4779	4,404.00
19/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1485	1	1485	1	0.00
19/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1504	1	1504	1	0.00
19/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	2215	2	2215	2	0.00
19/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	82	0	82	0	3,600.00
19/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	789	1	789	1	435.00
19/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1523	1	1523	1	0.00
19/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	246	0	246	0	435.00
19/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	354	0	354	0	3,600.00
19/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4115	4	4115	4	0.00
19/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	4835	5	4835	5	0.00
19/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	1892	2	1892	2	0.00
19/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	2919	3	2919	3	0.00
19/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	6986	7	6986	7	0.00
19/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1325	1	1325	1	4,035.00
19/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	1912	2	1912	2	0.00
19/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	1933	2	1933	2	0.00
19/10/2021	R186 On 04-August-22			Bond Future	8.67	107.4973	8.6653	107.4973	0.00
19/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	153	0	153	0	3,600.00
19/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	1050	1	1050	1	0.00
19/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	1065	1	1065	1	0.00
19/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	1080	1	1080	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
19/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4791	4	4791	4	0.00
19/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	813	1	813	1	3,600.00
19/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	743	1	743	1	3,600.00
19/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3019	3	3019	3	0.00
19/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3042	3	3042	3	0.00
19/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3065	3	3065	3	0.00
19/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	6741	7	6741	7	0.00
19/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3479	4	3479	4	0.00
19/10/2021	R186 On 03-November-22			Bond Future	8.54	110.6823	8.5400	110.6823	0.00
19/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	36	0	36	0	0.00
19/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	36	0	36	0	0.00
19/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R197 On 04-November-21			Bond Future	327.58	328.0158	327.5755	328.0158	1,189.00
19/10/2021	R197 On 03-February-22			Bond Future	323.11	323.5422	323.1116	323.5422	1,048.00
19/10/2021	R197 On 05-May-22			Bond Future	327.01	327.4164	327.0051	327.4164	237.00
19/10/2021	R197 On 04-August-22			Bond Future	322.74	323.0891	322.7397	323.0891	0.00
19/10/2021	R197 On 03-November-22			Bond Future	323.88	323.8800	323.8800	323.8800	0.00
19/10/2021	R202 On 04-November-21			Bond Future	241.19	242.1635	241.1944	242.1635	4,415.00
19/10/2021	R202 On 03-February-22			Bond Future	239.60	240.5667	239.5974	240.5667	7,889.00
19/10/2021	R202 On 05-May-22			Bond Future	242.48	243.4471	242.4844	243.4471	413.00
19/10/2021	R202 On 04-August-22			Bond Future	241.08	242.0094	241.0839	242.0094	0.00
19/10/2021	R202 On 03-November-22			Bond Future	241.76	241.7600	241.7600	241.7600	0.00
19/10/2021	R209 On 04-November-21			Bond Future	10.42	69.4025	10.4211	69.4025	13,159.00
19/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
19/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	294	0	294	0	0.00
19/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	9060	9	9060	9	0.00
19/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	47	0	47	0	0.00
19/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	8214	8	8214	8	0.00
19/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	9013	8	9013	8	0.00
19/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	9106	9	9106	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
19/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	942	1	942	1	0.00
19/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
19/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	2503	3	2503	3	3,100.00
19/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	1278	2	1278	2	4,250.00
19/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	494	1	494	1	150.00
19/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	5535	6	5535	6	0.00
19/10/2021	R209 On 03-February-22			Bond Future	10.60	70.1813	10.6013	70.1813	18,089.00
19/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	3281	3	3281	3	0.00
19/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	3242	3	3242	3	0.00
19/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	3204	3	3204	3	0.00
19/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	934	1	934	1	0.00
19/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	920	1	920	1	0.00
19/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	905	1	905	1	0.00
19/10/2021	R209 On 05-May-22			Bond Future	10.78	67.8638	10.7824	67.8638	3,326.00
19/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	4558	4	4558	4	0.00
19/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	6746	6	6746	6	0.00
19/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	2237	2	2237	2	0.00
19/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	4483	4	4483	4	0.00
19/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	4520	4	4520	4	0.00
19/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	395	0	395	0	5,750.00
19/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	6327	7	6327	7	0.00
19/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1088	1	1088	1	0.00
19/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1100	1	1100	1	0.00
19/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2413	3	2413	3	6,500.00
19/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	583	1	583	1	6,500.00
19/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1075	1	1075	1	0.00
19/10/2021	R209 On 04-August-22			Bond Future	10.97	68.6477	10.9669	68.6477	0.00
19/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1809	2	1809	2	0.00
19/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1763	2	1763	2	0.00
19/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1786	2	1786	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
19/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	3875	4	3875	4	0.00
19/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	3908	4	3908	4	0.00
19/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	3843	4	3843	4	0.00
19/10/2021	R209 On 03-November-22			Bond Future	11.02	67.6603	11.0200	67.6603	0.00
19/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	52	0	52	0	0.00
19/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	52	0	52	0	0.00
19/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R210 On 04-November-21			Bond Future	212.21	212.2729	212.2108	212.2729	1,253.00
19/10/2021	R210 On 03-February-22			Bond Future	214.65	214.7079	214.6547	214.7079	1,381.00
19/10/2021	R210 On 05-May-22			Bond Future	214.39	214.4231	214.3860	214.4231	104.00
19/10/2021	R210 On 04-August-22			Bond Future	217.08	217.0777	217.0825	217.0777	0.00
19/10/2021	R210 On 03-November-22			Bond Future	218.11	218.1100	218.1100	218.1100	0.00
19/10/2021	R212 On 04-November-21			Bond Future	175.66	175.6974	175.6601	175.6974	3,105.00
19/10/2021	R213 On 04-November-21			Bond Future	9.75	84.1718	9.7467	84.1718	7,073.00
19/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	6818	6	6818	6	0.00
19/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6866	6	6866	6	0.00
19/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6914	6	6914	6	0.00
19/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R213 On 03-February-22			Bond Future	9.96	85.1164	9.9562	85.1164	16,438.00
19/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	332	0	332	0	430.00
19/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	830	1	830	1	0.00
19/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	1202	1	1202	1	0.00
19/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1710	1	1710	1	0.00
19/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1738	1	1738	1	0.00
19/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	2269	2	2269	2	0.00
19/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	2332	2	2332	2	0.00
19/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3866	3	3866	3	0.00
19/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	279	0	279	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
19/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2592	2	2592	2	0.00
19/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1766	1	1766	1	0.00
19/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1823	2	1823	2	0.00
19/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	4143	4	4143	4	0.00
19/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	64	0	64	0	200.00
19/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	107	0	107	0	102.00
19/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	6406	7	6406	7	0.00
19/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	7340	8	7340	8	0.00
19/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	539	1	539	1	220.00
19/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	1595	2	1595	2	430.00
19/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	606	1	606	1	430.00
19/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	1642	2	1642	2	0.00
19/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	4273	5	4273	5	0.00
19/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	2814	3	2814	3	200.00
19/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1083	1	1083	1	102.00
19/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	4607	5	4607	5	0.00
19/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1231	1	1231	1	220.00
19/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1270	2	1270	2	200.00
19/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	1666	2	1666	2	0.00
19/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	1690	2	1690	2	0.00
19/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2229	3	2229	3	102.00
19/10/2021	R213 On 05-May-22			Bond Future	10.16	82.5834	10.1620	82.5834	0.00
19/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3688	3	3688	3	0.00
19/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3722	3	3722	3	0.00
19/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3654	3	3654	3	0.00
19/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1310	2	1310	2	0.00
19/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1325	2	1325	2	0.00
19/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1339	2	1339	2	0.00
19/10/2021	R213 On 04-August-22			Bond Future	10.38	83.5400	10.3775	83.5400	0.00
19/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1583	1	1583	1	0.00
19/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1543	1	1543	1	0.00
19/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1563	1	1563	1	0.00
19/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	3957	4	3957	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
19/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4019	4	4019	4	0.00
19/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	3988	4	3988	4	0.00
19/10/2021	R213 On 03-November-22			Bond Future	10.39	82.7480	10.3900	82.7480	0.00
19/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	48	0	48	0	0.00
19/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	48	0	48	0	0.00
19/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 04-November-21			Bond Future	10.76	66.2518	10.7608	66.2518	4,541.00
19/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	8930	8	8930	8	0.00
19/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	8837	8	8837	8	0.00
19/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	8884	8	8884	8	0.00
19/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 03-February-22			Bond Future	10.94	66.9952	10.9402	66.9952	18,688.00
19/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	3351	3	3351	3	0.00
19/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	3390	3	3390	3	0.00
19/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	3429	3	3429	3	0.00
19/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	873	1	873	1	0.00
19/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	858	1	858	1	0.00
19/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	844	1	844	1	0.00
19/10/2021	R214 On 05-May-22			Bond Future	11.11	64.5020	11.1140	64.5020	441.00
19/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	4461	4	4461	4	0.00
19/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	4499	4	4499	4	0.00
19/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	4536	4	4536	4	0.00
19/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1185	1	1185	1	0.00
19/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1172	1	1172	1	0.00
19/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1158	1	1158	1	0.00
19/10/2021	R214 On 04-August-22			Bond Future	11.29	65.2461	11.2934	65.2461	0.00
19/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1984	2	1984	2	0.00
19/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	2008	2	2008	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
19/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	2032	2	2032	2	0.00
19/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	3738	4	3738	4	0.00
19/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	3706	4	3706	4	0.00
19/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	3770	4	3770	4	0.00
19/10/2021	R214 On 03-November-22			Bond Future	11.35	64.1478	11.3500	64.1478	0.00
19/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	54	0	54	0	0.00
19/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	54	0	54	0	0.00
19/10/2021	R248 On 04-November-21			Bond Future	10.73	83.5979	10.7304	83.5979	93,280.00
19/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	23	0	23	0	1,050.00
19/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	55	0	55	0	0.00
19/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	13323	13	13323	13	0.00
19/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	13377	13	13377	13	0.00
19/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	13431	13	13431	13	0.00
19/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	1137	1	1137	1	1,050.00
19/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	624	1	624	1	0.00
19/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	4122	5	4122	5	0.00
19/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	3354	4	3354	4	0.00
19/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	9176	10	9176	10	0.00
19/10/2021	R248 On 03-February-22			Bond Future	10.91	84.5360	10.9079	84.5360	176,300.00
19/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1570	1	1570	1	1,300.00
19/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	2641	2	2641	2	100.00
19/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	451	0	451	0	900.00
19/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	4926	4	4926	4	0.00
19/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	2254	2	2254	2	900.00
19/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	4824	4	4824	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
19/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	4875	4	4875	4	0.00
19/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	124	0	124	0	0.00
19/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	793	1	793	1	100.00
19/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	1015	1	1015	1	0.00
19/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	229	0	229	0	1,300.00
19/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	7253	8	7253	8	0.00
19/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	4047	5	4047	5	0.00
19/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	8837	10	8837	10	0.00
19/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	917	1	917	1	0.00
19/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	5840	7	5840	7	0.00
19/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	2311	3	2311	3	0.00
19/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	931	1	931	1	0.00
19/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	1982	2	1982	2	0.00
19/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	946	1	946	1	0.00
19/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3091	4	3091	4	0.00
19/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	4598	5	4598	5	0.00
19/10/2021	R248 On 05-May-22			Bond Future	11.08	81.1134	11.0798	81.1134	2,035.00
19/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	6113	6	6113	6	0.00
19/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	6015	5	6015	5	0.00
19/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	6064	5	6064	5	0.00
19/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1297	2	1297	2	0.00
19/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1269	1	1269	1	0.00
19/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1283	2	1283	2	0.00
19/10/2021	R248 On 04-August-22			Bond Future	11.26	82.0494	11.2575	82.0494	0.00
19/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2625	2	2625	2	0.00
19/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	2563	2	2563	2	0.00
19/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2594	2	2594	2	0.00
19/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	4454	5	4454	5	0.00
19/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	4494	5	4494	5	0.00
19/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	4414	5	4414	5	0.00
19/10/2021	R248 On 03-November-22			Bond Future	11.31	80.4026	11.3100	80.4026	0.00
19/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	0	0	0	0	0.00
19/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	0	0	0	0	0.00

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19/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	68	0	68	0	0.00
19/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	68	0	68	0	0.00
19/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	0	0	0	0	0.00
19/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	0	0	0	0	0.00