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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
22/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	2025 On 04-November-21			Bond Future	154.84	154.8422	154.8399	154.8422	1,838.00
22/10/2021	2025 On 03-February-22			Bond Future	155.03	155.0379	155.0347	155.0379	4,632.00
22/10/2021	2025 On 05-May-22			Bond Future	156.90	156.9045	156.9008	156.9045	164.00
22/10/2021	2025 On 04-August-22			Bond Future	157.26	157.2639	157.2595	157.2639	0.00
22/10/2021	2025 On 03-November-22			Bond Future	159.23	159.2369	159.2322	159.2369	0.00
22/10/2021	2029 On 04-November-21			Bond Future	114.06	113.9079	114.0606	113.9079	2,252.00
22/10/2021	2029 On 03-February-22			Bond Future	115.37	115.2169	115.3706	115.2169	2,586.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2021	2029 On 05-May-22			Bond Future	115.56	115.4059	115.5615	115.4059	186.00
22/10/2021	2029 On 04-August-22			Bond Future	117.01	116.8567	117.0139	116.8567	0.00
22/10/2021	2029 On 03-November-22			Bond Future	117.26	117.0988	117.2575	117.0988	0.00
22/10/2021	2030 On 04-November-21			Bond Future	9.60	93.7760	9.6019	93.7760	66,127.00
22/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	0	0	0	0	3,250.00
22/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	0	0	0	0	300.00
22/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	0	0	0	0	560.00
22/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	106	0	106	0	0.00
22/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	212	0	212	0	560.00
22/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	1705	2	1705	2	29.00
22/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5025	6	5025	6	0.00
22/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5123	6	5123	6	0.00
22/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9062	10	9062	10	0.00
22/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	72	0	72	0	0.00
22/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
22/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	47	0	47	0	29.00
22/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	152	0	152	0	0.00
22/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8228	9	8228	9	0.00
22/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5074	6	5074	6	0.00
22/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	1	0	1	0	0.00
22/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
22/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1493	1	1493	1	9,100.00
22/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	1285	1	1285	1	0.00
22/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	1	0	1	0	0.00
22/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1716	1	1716	1	0.00
22/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	7385	7	7385	7	0.00
22/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4526	4	4526	4	0.00
22/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1952	1	1952	1	5,000.00
22/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	1	0	1	0	0.00
22/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
22/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	150	0	150	0	0.00
22/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	4358	4	4358	4	0.00
22/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	2198	2	2198	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
22/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4638	4	4638	4	0.00
22/10/2021	2030 On 03-February-22			Bond Future	9.82	90.8265	9.8238	90.8265	76,730.00
22/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	877	1	877	1	0.00
22/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	895	1	895	1	0.00
22/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1207	1	1207	1	1,000.00
22/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1627	2	1627	2	0.00
22/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5400	6	5400	6	0.00
22/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	913	1	913	1	0.00
22/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	53	0	53	0	101.00
22/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	743	1	743	1	0.00
22/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	206	0	206	0	1,000.00
22/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	5342	5	5342	5	0.00
22/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	3196	3	3196	3	101.00
22/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7745	7	7745	7	0.00
22/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2841	2	2841	2	0.00
22/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	365	0	365	0	1,000.00
22/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1850	2	1850	2	101.00
22/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2355	2	2355	2	0.00
22/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2875	2	2875	2	0.00
22/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2910	3	2910	3	0.00
22/10/2021	2030 On 05-May-22			Bond Future	10.05	91.8987	10.0534	91.8987	14,728.00
22/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	369	0	369	0	1,800.00
22/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	858	1	858	1	0.00
22/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2636	3	2636	3	0.00
22/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2664	3	2664	3	0.00
22/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	319	0	319	0	200.00
22/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5485	6	5485	6	0.00
22/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	30	0	30	0	200.00
22/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2692	3	2692	3	0.00
22/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2013	2	2013	2	0.00
22/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	82	0	82	0	1,800.00
22/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	165	0	165	0	1,073.00
22/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	10147	10	10147	10	0.00

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22/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1926	2	1926	2	0.00
22/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	6325	6	6325	6	0.00
22/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6703	6	6703	6	0.00
22/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	12437	12	12437	12	0.00
22/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	8396	8	8396	8	0.00
22/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	802	1	802	1	1,800.00
22/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2522	2	2522	2	1,073.00
22/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1947	2	1947	2	200.00
22/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1968	2	1968	2	0.00
22/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4401	4	4401	4	1,073.00
22/10/2021	2030 On 04-August-22			Bond Future	10.30	88.9791	10.2984	88.9791	0.00
22/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	575	1	575	1	800.00
22/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	172	0	172	0	800.00
22/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1153	1	1153	1	0.00
22/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1168	1	1168	1	0.00
22/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4569	5	4569	5	0.00
22/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1184	1	1184	1	0.00
22/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4769	4	4769	4	0.00
22/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1553	1	1553	1	800.00
22/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4803	4	4803	4	0.00
22/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4837	4	4837	4	0.00
22/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	10312	10	10312	10	0.00
22/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6744	6	6744	6	0.00
22/10/2021	2030 On 03-November-22			Bond Future	10.54	90.1251	10.5392	90.1251	0.00
22/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	2067	0	2067	0	0.00
22/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	2047	0	2047	0	0.00
22/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	2087	0	2087	0	0.00
22/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	4121	1	4121	1	0.00
22/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	4175	2	4175	2	0.00
22/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	4148	1	4148	1	0.00
22/10/2021	2032 On 04-November-21			Bond Future	10.18	89.2519	10.1762	89.2519	87,985.00
22/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	0	0	0	0	700.00
22/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8313	9	8313	9	0.00

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22/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	13624	14	13624	14	0.00
22/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	78	0	78	0	700.00
22/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8211	9	8211	9	0.00
22/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8262	9	8262	9	0.00
22/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
22/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	5094	5	5094	5	0.00
22/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	2116	2	2116	2	0.00
22/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2032 On 03-February-22			Bond Future	10.39	90.2554	10.3935	90.2554	105,122.00
22/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	359	0	359	0	210.00
22/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2082	2	2082	2	0.00
22/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1786	2	1786	2	0.00
22/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	3709	4	3709	4	0.00
22/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	755	1	755	1	900.00
22/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1244	1	1244	1	0.00
22/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2052	2	2052	2	0.00
22/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	3913	4	3913	4	0.00
22/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	31	0	31	0	198.00
22/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	67	0	67	0	97.00
22/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	308	0	308	0	1,050.00
22/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	416	0	416	0	0.00
22/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	2754	3	2754	3	0.00
22/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	4668	5	4668	5	0.00
22/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	317	0	317	0	400.00
22/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	1991	2	1991	2	0.00
22/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2021	2	2021	2	0.00
22/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	607	1	607	1	0.00
22/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2338	3	2338	3	0.00
22/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	2790	3	2790	3	0.00
22/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1310	1	1310	1	97.00
22/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1576	1	1576	1	210.00

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22/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	2031	2	2031	2	400.00
22/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3969	3	3969	3	198.00
22/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1765	1	1765	1	198.00
22/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1816	2	1816	2	0.00
22/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1842	2	1842	2	0.00
22/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	5053	5	5053	5	0.00
22/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	660	0	660	0	210.00
22/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1329	1	1329	1	1,050.00
22/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8928	8	8928	8	0.00
22/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3587	3	3587	3	900.00
22/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	5103	5	5103	5	0.00
22/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7508	7	7508	7	0.00
22/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	861	1	861	1	400.00
22/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1791	1	1791	1	0.00
22/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2683	2	2683	2	97.00
22/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	926	1	926	1	900.00
22/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4853	4	4853	4	0.00
22/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4611	4	4611	4	1,050.00
22/10/2021	2032 On 05-May-22			Bond Future	10.61	87.1740	10.6142	87.1740	20,384.00
22/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	3782	4	3782	4	0.00
22/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1388	2	1388	2	780.00
22/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	436	1	436	1	780.00
22/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1632	2	1632	2	993.00
22/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	3854	4	3854	4	0.00
22/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	3818	4	3818	4	0.00
22/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4372	5	4372	5	0.00
22/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3640	4	3640	4	0.00
22/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1679	1	1679	1	993.00
22/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1611	1	1611	1	0.00
22/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3421	3	3421	3	0.00
22/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1365	1	1365	1	780.00
22/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1594	1	1594	1	0.00
22/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1578	1	1578	1	0.00

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22/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	6322	6	6322	6	0.00
22/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3796	3	3796	3	0.00
22/10/2021	2032 On 04-August-22			Bond Future	10.84	88.1994	10.8419	88.1994	0.00
22/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5416	6	5416	6	0.00
22/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1447	2	1447	2	0.00
22/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1428	2	1428	2	0.00
22/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6507	7	6507	7	0.00
22/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1467	2	1467	2	0.00
22/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	685	1	685	1	800.00
22/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	188	0	188	0	800.00
22/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10879	10	10879	10	0.00
22/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6890	6	6890	6	0.00
22/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4907	5	4907	5	0.00
22/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4870	4	4870	4	0.00
22/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1211	1	1211	1	0.00
22/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1540	1	1540	1	800.00
22/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4834	4	4834	4	0.00
22/10/2021	2032 On 03-November-22			Bond Future	11.08	85.1909	11.0757	85.1909	0.00
22/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	2324	0	2324	0	0.00
22/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	4485	2	4485	2	0.00
22/10/2021	2033 On 04-November-21			Bond Future	107.99	108.3785	107.9875	108.3785	2,113.00
22/10/2021	2033 On 03-February-22			Bond Future	109.23	109.6239	109.2277	109.6239	7,143.00
22/10/2021	2033 On 05-May-22			Bond Future	109.26	109.6648	109.2637	109.6648	2,121.00
22/10/2021	2033 On 04-August-22			Bond Future	110.64	111.0433	110.6370	111.0433	0.00
22/10/2021	2033 On 03-November-22			Bond Future	110.72	111.1316	110.7197	111.1316	0.00
22/10/2021	2037 On 04-November-21			Bond Future	10.86	85.3573	10.8646	85.3573	71,143.00
22/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11152	12	11152	12	0.00
22/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11204	12	11204	12	0.00
22/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	3888	4	3888	4	600.00
22/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	8462	9	8462	9	0.00
22/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11255	12	11255	12	0.00
22/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
22/10/2021	2037 On 04-November-21	12,82	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
22/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	30	0	30	0	0.00
22/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2037 On 03-February-22			Bond Future	11.07	82.0628	11.0705	82.0628	99,160.00
22/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	3625	4	3625	4	0.00
22/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3583	4	3583	4	0.00
22/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3541	4	3541	4	0.00
22/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	1199	1	1199	1	0.00
22/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	1234	1	1234	1	0.00
22/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	1217	1	1217	1	0.00
22/10/2021	2037 On 05-May-22			Bond Future	11.28	83.0317	11.2795	83.0317	11,855.00
22/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	4815	5	4815	5	0.00
22/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	4773	5	4773	5	0.00
22/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	4732	5	4732	5	0.00
22/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1534	1	1534	1	0.00
22/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1565	1	1565	1	0.00
22/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1549	1	1549	1	0.00
22/10/2021	2037 On 04-August-22			Bond Future	11.50	79.7524	11.4994	79.7524	0.00
22/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3029	3	3029	3	0.00
22/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1703	2	1703	2	0.00
22/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	500	1	500	1	50.00
22/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1658	2	1658	2	0.00
22/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1680	2	1680	2	0.00
22/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	5273	5	5273	5	0.00
22/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	5354	5	5354	5	0.00
22/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	9378	9	9378	9	0.00
22/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3497	3	3497	3	50.00
22/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	5313	5	5313	5	50.00
22/10/2021	2037 On 03-November-22			Bond Future	11.71	80.7851	11.7109	80.7851	0.00
22/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	2604	0	2604	0	0.00
22/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	2654	0	2654	0	0.00
22/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	2629	0	2629	0	0.00
22/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	4966	2	4966	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
22/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	5000	2	5000	2	0.00
22/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	4931	2	4931	2	0.00
22/10/2021	2038 On 04-November-21			Bond Future	121.22	121.5733	121.2233	121.5733	3,196.00
22/10/2021	2038 On 03-February-22			Bond Future	120.83	121.1886	120.8340	121.1886	4,177.00
22/10/2021	2038 On 05-May-22			Bond Future	122.29	122.6478	122.2887	122.6478	677.00
22/10/2021	2038 On 04-August-22			Bond Future	122.01	122.3752	122.0108	122.3752	0.00
22/10/2021	2038 On 03-November-22			Bond Future	123.54	123.9107	123.5417	123.9107	0.00
22/10/2021	2040 On 04-November-21			Bond Future	11.00	87.3163	10.9989	87.3163	38,898.00
22/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	11602	12	11602	12	0.00
22/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	11494	12	11494	12	0.00
22/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	11548	12	11548	12	0.00
22/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2040 On 03-February-22			Bond Future	11.20	83.7936	11.2000	83.7936	71,196.00
22/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	3693	4	3693	4	0.00
22/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	3737	4	3737	4	0.00
22/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	3782	4	3782	4	0.00
22/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1295	1	1295	1	0.00
22/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1276	1	1276	1	0.00
22/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1257	1	1257	1	0.00
22/10/2021	2040 On 05-May-22			Bond Future	11.40	84.7830	11.4037	84.7830	8,498.00
22/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	4942	5	4942	5	0.00
22/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	154	0	154	0	1,200.00
22/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	4899	5	4899	5	0.00
22/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	4985	5	4985	5	0.00
22/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10165	11	10165	11	0.00
22/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	829	1	829	1	1,200.00
22/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	6497	6	6497	6	0.00
22/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	606	1	606	1	1,200.00
22/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1760	2	1760	2	0.00
22/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1777	2	1777	2	0.00
22/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1795	2	1795	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
22/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	11462	11	11462	11	0.00
22/10/2021	2040 On 04-August-22			Bond Future	11.62	81.2736	11.6178	81.2736	0.00
22/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	1846	2	1846	2	0.00
22/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	1870	2	1870	2	0.00
22/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	1894	2	1894	2	0.00
22/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5575	5	5575	5	0.00
22/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5619	5	5619	5	0.00
22/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5662	5	5662	5	0.00
22/10/2021	2040 On 03-November-22			Bond Future	11.82	82.3266	11.8233	82.3266	0.00
22/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	2786	0	2786	0	0.00
22/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	2733	0	2733	0	0.00
22/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	2759	0	2759	0	0.00
22/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	5366	2	5366	2	0.00
22/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	5441	2	5441	2	0.00
22/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	5403	2	5403	2	0.00
22/10/2021	2044 On 04-November-21			Bond Future	11.01	84.2016	11.0074	84.2016	22,199.00
22/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	11510	12	11510	12	0.00
22/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	11563	12	11563	12	0.00
22/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	11617	12	11617	12	0.00
22/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
22/10/2021	2044 On 03-February-22			Bond Future	11.20	80.7690	11.1980	80.7690	47,285.00
22/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	3919	4	3919	4	0.00
22/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	3827	4	3827	4	0.00
22/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	3873	4	3873	4	0.00
22/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	1232	1	1232	1	0.00
22/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1250	1	1250	1	0.00
22/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	1214	1	1214	1	0.00
22/10/2021	2044 On 05-May-22			Bond Future	11.39	81.7227	11.3906	81.7227	5,735.00
22/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5125	5	5125	5	0.00
22/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5038	5	5038	5	0.00
22/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5082	5	5082	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
22/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1729	2	1729	2	0.00
22/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1746	2	1746	2	0.00
22/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1712	2	1712	2	0.00
22/10/2021	2044 On 04-August-22			Bond Future	11.59	78.3026	11.5926	78.3026	0.00
22/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2063	2	2063	2	0.00
22/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2012	2	2012	2	0.00
22/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2038	2	2038	2	0.00
22/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	5357	5	5357	5	0.00
22/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	5400	5	5400	5	0.00
22/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	5314	5	5314	5	0.00
22/10/2021	2044 On 03-November-22			Bond Future	11.79	79.3170	11.7861	79.3170	0.00
22/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	2818	0	2818	0	0.00
22/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	2846	0	2846	0	0.00
22/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	2873	0	2873	0	0.00
22/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	5267	2	5267	2	0.00
22/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	5304	2	5304	2	0.00
22/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	5342	2	5342	2	0.00
22/10/2021	2046 On 04-November-21			Bond Future	108.86	109.0026	108.8568	109.0026	9,554.00
22/10/2021	2046 On 03-February-22			Bond Future	110.11	110.2552	110.1070	110.2552	13,054.00
22/10/2021	2046 On 05-May-22			Bond Future	109.55	109.7003	109.5503	109.7003	171.00
22/10/2021	2046 On 04-August-22			Bond Future	110.93	111.0794	110.9274	111.0794	0.00
22/10/2021	2046 On 03-November-22			Bond Future	110.40	110.5503	110.3956	110.5503	0.00
22/10/2021	2050 On 04-November-21			Bond Future	112.06	112.1290	112.0641	112.1290	3,193.00
22/10/2021	2050 On 03-February-22			Bond Future	111.37	111.4357	111.3693	111.4357	7,284.00
22/10/2021	2050 On 05-May-22			Bond Future	112.71	112.7775	112.7100	112.7775	379.00
22/10/2021	2050 On 04-August-22			Bond Future	112.11	112.1801	112.1112	112.1801	0.00
22/10/2021	2050 On 03-November-22			Bond Future	113.52	113.5878	113.5178	113.5878	0.00
22/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	AL37 On 04-November-21			Index Future	790.06	792.8840	790.0590	792.8840	0.00
22/10/2021	AL37 On 03-February-22			Index Future	798.94	801.7990	798.9370	801.7990	0.00
22/10/2021	AL37 On 05-May-22			Index Future	808.36	811.2550	808.3580	811.2550	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
22/10/2021	AL37 On 04-August-22			Index Future	818.22	821.1530	818.2190	821.1530	0.00
22/10/2021	AL37 On 03-November-22			Index Future	828.40	831.3680	828.3960	831.3680	0.00
22/10/2021	AL7T On 04-November-21			Index Future	896.11	901.6360	896.1120	901.6360	0.00
22/10/2021	AL7T On 03-February-22			Index Future	906.18	911.7730	906.1820	911.7730	0.00
22/10/2021	AL7T On 05-May-22			Index Future	916.87	922.5270	916.8680	922.5270	0.00
22/10/2021	AL7T On 04-August-22			Index Future	928.05	933.7830	928.0530	933.7830	0.00
22/10/2021	AL7T On 03-November-22			Index Future	939.60	945.3990	939.5960	945.3990	0.00
22/10/2021	ALBI On 04-November-21			Index Future	793.41	797.3130	793.4100	797.3130	115.00
22/10/2021	ALBI On 03-February-22			Index Future	802.33	806.2780	802.3250	806.2780	136.00
22/10/2021	ALBI On 05-May-22			Index Future	811.79	815.7870	811.7860	815.7870	29.00
22/10/2021	ALBI On 04-August-22			Index Future	821.69	825.7410	821.6890	825.7410	0.00
22/10/2021	ALBI On 03-November-22			Index Future	831.91	836.0130	831.9100	836.0130	0.00
22/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C223 On 25-January-23			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
22/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2021	ES33 On 04-November-21			Bond Future	11.58	75.5107	11.5814	75.5107	0.00
22/10/2021	ES33 On 03-February-22			Bond Future	11.84	76.3784	11.8371	76.3784	263.00
22/10/2021	ES33 On 05-May-22			Bond Future	12.09	73.5206	12.0924	73.5206	87.00
22/10/2021	ES33 On 04-August-22			Bond Future	12.36	74.3973	12.3570	74.3973	0.00
22/10/2021	ES33 On 03-November-22			Bond Future	12.63	71.6022	12.6294	71.6022	0.00
22/10/2021	ES42 On 04-November-21			Bond Future	12.07	73.8599	12.0733	73.8599	0.00
22/10/2021	ES42 On 03-February-22			Bond Future	12.31	74.7087	12.3074	74.7087	3,579.00
22/10/2021	ES42 On 05-May-22			Bond Future	12.55	71.3498	12.5496	71.3498	1,190.00
22/10/2021	ES42 On 04-August-22			Bond Future	12.79	72.1992	12.7938	72.1992	0.00
22/10/2021	ES42 On 03-November-22			Bond Future	13.05	68.8967	13.0463	68.8967	0.00
22/10/2021	GOVI On 04-November-21			GOVI	783.36	787.2030	783.3570	787.2030	48.00
22/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	549370	59	549370	59	0.00
22/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	549470	59	549470	59	0.00
22/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	549570	59	549570	59	0.00
22/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 03-February-22			GOVI	792.16	796.0540	792.1590	796.0540	942.00
22/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	0	3	0	3	0.00
22/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	0	3	0	3	0.00
22/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	0	3	0	3	0.00
22/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	6010	0	6010	0	0.00
22/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	5910	0	5910	0	0.00
22/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	5810	0	5810	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
22/10/2021	GOVI On 05-May-22			GOVI	801.50	805.4430	801.5000	805.4430	0.00
22/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	132700	17	132700	17	0.00
22/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	132600	17	132600	17	0.00
22/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	132500	17	132500	17	0.00
22/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 04-August-22			GOVI	811.28	815.2700	811.2780	815.2700	0.00
22/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	80020	4	80020	4	0.00
22/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	79920	4	79920	4	0.00
22/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	79820	4	79820	4	0.00
22/10/2021	GOVI On 03-November-22			GOVI	821.37	825.4120	821.3690	825.4120	0.00
22/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	9390	5	9390	5	0.00
22/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	9590	5	9590	5	0.00
22/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	9490	5	9490	5	0.00
22/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
22/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
22/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2021	IGOV On 04-November-21			Index Future	296.54	297.0100	296.5350	297.0100	31.00
22/10/2021	IGOV On 03-February-22			Index Future	299.94	300.4230	299.9410	300.4230	485.00
22/10/2021	IGOV On 05-May-22			Index Future	303.55	304.0400	303.5510	304.0400	16.00
22/10/2021	IGOV On 04-August-22			Index Future	307.33	307.8210	307.3260	307.8210	0.00
22/10/2021	IGOV On 03-November-22			Index Future	311.22	311.7210	311.2190	311.7210	0.00
22/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
22/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
22/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2450	3.7450	96.2450	50,000.00
22/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9750	4.0250	95.9750	0.00
22/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.13	95.8700	4.1300	95.8700	0.00
22/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.34	95.6500	4.3400	95.6500	0.00
22/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.49	95.5150	4.4850	95.5150	0.00
22/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.68	95.2800	4.6800	95.2800	0.00
22/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.00	94.9600	5.0000	94.9600	72.00
22/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.43	94.6800	5.4250	94.6800	0.00
22/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.88	94.1150	5.8750	94.1150	68.00
22/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
22/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.59	93.4500	6.5850	93.4500	0.00
22/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.91	93.1350	6.9050	93.1350	0.00
22/10/2021	R023 On 04-November-21			Bond Future	5.50	104.3662	5.5011	104.3662	6,810.00
22/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
22/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
22/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
22/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	755	1	755	1	0.00
22/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	768	1	768	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
22/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	742	1	742	1	0.00
22/10/2021	R023 On 03-February-22			Bond Future	5.75	105.5396	5.7546	105.5396	11,361.00
22/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	12	0	12	0	0.00
22/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	13	0	13	0	0.00
22/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	14	0	14	0	0.00
22/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	709	1	709	1	0.00
22/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	719	1	719	1	0.00
22/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	729	1	729	1	0.00
22/10/2021	R023 On 05-May-22			Bond Future	6.06	102.8745	6.0642	102.8745	777.00
22/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	396	0	396	0	0.00
22/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	401	0	401	0	0.00
22/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	406	0	406	0	0.00
22/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	213	0	213	0	0.00
22/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	216	0	216	0	0.00
22/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	219	0	219	0	0.00
22/10/2021	R023 On 04-August-22			Bond Future	6.58	104.1079	6.5768	104.1079	0.00
22/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	120	0	120	0	0.00
22/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	122	0	122	0	0.00
22/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	124	0	124	0	0.00
22/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	414	0	414	0	0.00
22/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	417	0	417	0	0.00
22/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	420	0	420	0	0.00
22/10/2021	R023 On 03-November-22			Bond Future	7.86	101.5160	7.8586	101.5160	0.00
22/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	34	0	34	0	0.00
22/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	33	0	33	0	0.00
22/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	33	0	33	0	0.00
22/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	521	0	521	0	0.00
22/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	524	0	524	0	0.00
22/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	519	0	519	0	0.00
22/10/2021	R035 On 04-November-21			Bond Future	10.67	89.5452	10.6661	89.5452	38,608.00
22/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	40	0	40	0	782.00
22/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	6538	7	6538	7	0.00
22/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	53	0	53	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3366	4	3366	4	0.00
22/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17165	18	17165	18	0.00
22/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	10701	11	10701	11	0.00
22/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	10754	11	10754	11	0.00
22/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	11	0	11	0	350.00
22/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	12	0	12	0	400.00
22/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	619	1	619	1	400.00
22/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	562	1	562	1	0.00
22/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	2692	3	2692	3	0.00
22/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	10806	11	10806	11	0.00
22/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	108	0	108	0	782.00
22/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	54	0	54	0	350.00
22/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	985	1	985	1	350.00
22/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	914	1	914	1	0.00
22/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	1	0	1	0	782.00
22/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	3598	3	3598	3	0.00
22/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2886	2	2886	2	0.00
22/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3664	3	3664	3	0.00
22/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
22/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2700	2	2700	2	0.00
22/10/2021	R035 On 03-February-22			Bond Future	10.88	90.5520	10.8829	90.5520	89,474.00
22/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	594	1	594	1	500.00
22/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	2721	3	2721	3	0.00
22/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3468	4	3468	4	0.00
22/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	3849	4	3849	4	0.00
22/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	401	0	401	0	280.00
22/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6384	7	6384	7	0.00
22/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	101	0	101	0	683.00
22/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	625	1	625	1	200.00
22/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	763	1	763	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
22/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	781	1	781	1	1,600.00
22/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1351	1	1351	1	0.00
22/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1454	2	1454	2	0.00
22/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2646	3	2646	3	0.00
22/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	2949	3	2949	3	0.00
22/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3386	4	3386	4	0.00
22/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3427	4	3427	4	0.00
22/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	3635	4	3635	4	0.00
22/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4109	4	4109	4	0.00
22/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	224	0	224	0	200.00
22/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	5669	6	5669	6	0.00
22/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	649	0	649	0	280.00
22/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	6492	6	6492	6	0.00
22/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	1052	1	1052	1	683.00
22/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	1228	1	1228	1	200.00
22/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	1145	1	1145	1	500.00
22/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1317	1	1317	1	0.00
22/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1336	1	1336	1	0.00
22/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1695	1	1695	1	1,600.00
22/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	3064	3	3064	3	200.00
22/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	4172	4	4172	4	0.00
22/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	4219	4	4219	4	500.00
22/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4608	4	4608	4	0.00
22/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4708	4	4708	4	0.00
22/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7891	7	7891	7	0.00
22/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	519	0	519	0	1,800.00
22/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	5449	5	5449	5	0.00
22/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1298	1	1298	1	0.00
22/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1560	1	1560	1	200.00
22/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2913	3	2913	3	683.00
22/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1743	1	1743	1	280.00
22/10/2021	R035 On 05-May-22			Bond Future	11.09	87.1426	11.0947	87.1426	8,926.00
22/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	4809	5	4809	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
22/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	4727	5	4727	5	0.00
22/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	4768	5	4768	5	0.00
22/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1578	1	1578	1	0.00
22/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1594	1	1594	1	0.00
22/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1562	1	1562	1	0.00
22/10/2021	R035 On 04-August-22			Bond Future	11.32	88.1655	11.3154	88.1655	0.00
22/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1751	2	1751	2	0.00
22/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2732	3	2732	3	0.00
22/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1728	2	1728	2	0.00
22/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	440	0	440	0	100.00
22/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1706	2	1706	2	0.00
22/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1533	2	1533	2	0.00
22/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5612	5	5612	5	100.00
22/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	5287	5	5287	5	0.00
22/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9725	9	9725	9	0.00
22/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	5247	5	5247	5	0.00
22/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3825	4	3825	4	100.00
22/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	5208	5	5208	5	0.00
22/10/2021	R035 On 03-November-22			Bond Future	11.54	84.8267	11.5407	84.8267	0.00
22/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	2615	0	2615	0	0.00
22/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	2640	0	2640	0	0.00
22/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	2665	0	2665	0	0.00
22/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	4922	2	4922	2	0.00
22/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	4956	2	4956	2	0.00
22/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	4990	2	4990	2	0.00
22/10/2021	R186 On 04-November-21			Bond Future	8.08	114.3955	8.0840	114.3955	18,838.00
22/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	515	1	515	1	0.00
22/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	2956	3	2956	3	0.00
22/10/2021	R186 On 04-November-21		Call	Bond Future	13986	14	13986	14	0.00
22/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	57	0	57	0	0.00
22/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	468	1	468	1	0.00
22/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	491	1	491	1	0.00
22/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	422	0	422	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
22/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	442	0	442	0	0.00
22/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
22/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	5	0	5	0	15,177.00
22/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	402	0	402	0	0.00
22/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1442	1	1442	1	15,177.00
22/10/2021	R186 On 03-February-22			Bond Future	8.32	110.4001	8.3166	110.4001	53,468.00
22/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	128	0	128	0	0.00
22/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	132	0	132	0	0.00
22/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	136	0	136	0	0.00
22/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4455	4	4455	4	0.00
22/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4495	4	4495	4	0.00
22/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4534	4	4534	4	0.00
22/10/2021	R186 On 05-May-22			Bond Future	8.56	111.7029	8.5617	111.7029	4,404.00
22/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1264	1	1264	1	0.00
22/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1281	1	1281	1	0.00
22/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	1920	2	1920	2	0.00
22/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	66	0	66	0	3,600.00
22/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	654	1	654	1	435.00
22/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1298	1	1298	1	0.00
22/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	286	0	286	0	3,600.00
22/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	198	0	198	0	435.00
22/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	5370	5	5370	5	0.00
22/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4631	4	4631	4	0.00
22/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	2250	2	2250	2	0.00
22/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3367	3	3367	3	0.00
22/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7552	7	7552	7	0.00
22/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1614	1	1614	1	4,035.00
22/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	2273	2	2273	2	0.00
22/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2295	2	2295	2	0.00
22/10/2021	R186 On 04-August-22			Bond Future	8.82	107.7462	8.8250	107.7462	0.00
22/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	943	1	943	1	0.00
22/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	142	0	142	0	3,600.00
22/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	956	1	956	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
22/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	970	1	970	1	0.00
22/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4412	5	4412	5	0.00
22/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	733	1	733	1	3,600.00
22/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	956	1	956	1	3,600.00
22/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3501	3	3501	3	0.00
22/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3525	3	3525	3	0.00
22/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	7323	7	7323	7	0.00
22/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3550	3	3550	3	0.00
22/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3990	4	3990	4	0.00
22/10/2021	R186 On 03-November-22			Bond Future	9.11	109.1256	9.1058	109.1256	0.00
22/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	1442	0	1442	0	0.00
22/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	1427	0	1427	0	0.00
22/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	1413	0	1413	0	0.00
22/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	3436	2	3436	2	0.00
22/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	3415	2	3415	2	0.00
22/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	3393	2	3393	2	0.00
22/10/2021	R197 On 04-November-21			Bond Future	327.68	327.7898	327.6816	327.7898	1,189.00
22/10/2021	R197 On 03-February-22			Bond Future	323.21	323.3195	323.2080	323.3195	1,048.00
22/10/2021	R197 On 05-May-22			Bond Future	327.10	327.2122	327.0986	327.2122	237.00
22/10/2021	R197 On 04-August-22			Bond Future	322.84	322.9571	322.8406	322.9571	0.00
22/10/2021	R197 On 03-November-22			Bond Future	326.89	327.0099	326.8915	327.0099	0.00
22/10/2021	R202 On 04-November-21			Bond Future	240.67	241.5175	240.6718	241.5175	4,415.00
22/10/2021	R202 On 03-February-22			Bond Future	239.06	239.9180	239.0610	239.9180	7,848.00
22/10/2021	R202 On 05-May-22			Bond Future	241.94	242.8063	241.9384	242.8063	413.00
22/10/2021	R202 On 04-August-22			Bond Future	240.53	241.4133	240.5337	241.4133	0.00
22/10/2021	R202 On 03-November-22			Bond Future	243.55	244.4424	243.5514	244.4424	0.00
22/10/2021	R209 On 04-November-21			Bond Future	10.62	69.1765	10.6221	69.1765	13,159.00
22/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
22/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	7929	8	7929	8	0.00
22/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	57	0	57	0	0.00
22/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	3	0	3	0	0.00
22/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7083	7	7083	7	0.00
22/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	7883	8	7883	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
22/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	7976	8	7976	8	0.00
22/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	349	1	349	1	0.00
22/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
22/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3590	3	3590	3	3,100.00
22/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	2171	2	2171	2	4,250.00
22/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	1032	1	1032	1	150.00
22/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6666	6	6666	6	0.00
22/10/2021	R209 On 03-February-22			Bond Future	10.81	69.9543	10.8101	69.9543	18,110.00
22/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2535	3	2535	3	0.00
22/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2502	3	2502	3	0.00
22/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2468	3	2468	3	0.00
22/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1344	1	1344	1	0.00
22/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1325	1	1325	1	0.00
22/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1306	1	1306	1	0.00
22/10/2021	R209 On 05-May-22			Bond Future	11.00	67.6386	10.9993	67.6386	4,666.00
22/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	3772	4	3772	4	0.00
22/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	5816	6	5816	6	0.00
22/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1723	2	1723	2	0.00
22/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	3703	4	3703	4	0.00
22/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	3737	4	3737	4	0.00
22/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	260	0	260	0	7,525.00
22/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	7352	7	7352	7	0.00
22/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1465	1	1465	1	0.00
22/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1481	1	1481	1	0.00
22/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	3059	3	3059	3	10,050.00
22/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	813	1	813	1	10,050.00
22/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1449	1	1449	1	0.00
22/10/2021	R209 On 04-August-22			Bond Future	11.19	68.4328	11.1922	68.4328	0.00
22/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1472	2	1472	2	0.00
22/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1434	1	1434	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
22/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1453	1	1453	1	0.00
22/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4718	4	4718	4	0.00
22/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4754	4	4754	4	0.00
22/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4682	4	4682	4	0.00
22/10/2021	R209 On 03-November-22			Bond Future	11.39	66.1758	11.3877	66.1758	0.00
22/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	2366	0	2366	0	0.00
22/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	2344	0	2344	0	0.00
22/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	2388	0	2388	0	0.00
22/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	4221	1	4221	1	0.00
22/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	4281	2	4281	2	0.00
22/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	4251	1	4251	1	0.00
22/10/2021	R210 On 04-November-21			Bond Future	211.60	212.4706	211.6039	212.4706	1,253.00
22/10/2021	R210 On 03-February-22			Bond Future	214.03	214.9122	214.0342	214.9122	1,381.00
22/10/2021	R210 On 05-May-22			Bond Future	213.76	214.6461	213.7574	214.6461	104.00
22/10/2021	R210 On 04-August-22			Bond Future	216.44	217.3444	216.4441	217.3444	0.00
22/10/2021	R210 On 03-November-22			Bond Future	216.24	217.1561	216.2435	217.1561	0.00
22/10/2021	R212 On 04-November-21			Bond Future	175.81	175.8164	175.8094	175.8164	3,105.00
22/10/2021	R213 On 04-November-21			Bond Future	9.94	84.3142	9.9363	84.3142	7,073.00
22/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	5809	6	5809	6	0.00
22/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	5857	6	5857	6	0.00
22/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	5905	6	5905	6	0.00
22/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R213 On 03-February-22			Bond Future	10.15	85.2622	10.1546	85.2622	16,478.00
22/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	216	0	216	0	430.00
22/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	588	1	588	1	0.00
22/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	877	1	877	1	0.00
22/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1276	1	1276	1	0.00
22/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1299	1	1299	1	0.00
22/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1741	2	1741	2	0.00
22/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1795	2	1795	2	0.00
22/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3163	3	3163	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
22/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	172	0	172	0	220.00
22/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2018	2	2018	2	0.00
22/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1321	2	1321	2	0.00
22/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1367	2	1367	2	0.00
22/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3418	4	3418	4	0.00
22/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	54	0	54	0	102.00
22/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	31	0	31	0	200.00
22/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	8329	8	8329	8	0.00
22/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	7375	7	7375	7	0.00
22/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	837	1	837	1	220.00
22/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	2163	2	2163	2	430.00
22/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	927	1	927	1	430.00
22/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	2220	2	2220	2	0.00
22/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	5180	5	5180	5	0.00
22/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3595	3	3595	3	200.00
22/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1532	1	1532	1	102.00
22/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5523	5	5523	5	0.00
22/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1716	1	1716	1	220.00
22/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1765	1	1765	1	200.00
22/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	2250	2	2250	2	0.00
22/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2279	2	2279	2	0.00
22/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2927	3	2927	3	102.00
22/10/2021	R213 On 05-May-22			Bond Future	10.37	82.7363	10.3693	82.7363	0.00
22/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3036	3	3036	3	0.00
22/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3066	3	3066	3	0.00
22/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3005	3	3005	3	0.00
22/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1690	1	1690	1	0.00
22/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1708	1	1708	1	0.00
22/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1726	1	1726	1	0.00
22/10/2021	R213 On 04-August-22			Bond Future	10.59	83.7106	10.5944	83.7106	0.00
22/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1230	1	1230	1	0.00
22/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1197	1	1197	1	0.00
22/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1214	1	1214	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
22/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4655	4	4655	4	0.00
22/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4723	4	4723	4	0.00
22/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4689	4	4689	4	0.00
22/10/2021	R213 On 03-November-22			Bond Future	10.83	81.2568	10.8274	81.2568	0.00
22/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	2105	0	2105	0	0.00
22/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	2065	0	2065	0	0.00
22/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	2085	0	2085	0	0.00
22/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	4151	1	4151	1	0.00
22/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	4179	2	4179	2	0.00
22/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	4123	1	4123	1	0.00
22/10/2021	R214 On 04-November-21			Bond Future	11.00	65.9350	10.9971	65.9350	4,541.00
22/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	7574	8	7574	8	0.00
22/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	7481	8	7481	8	0.00
22/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	7528	8	7528	8	0.00
22/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R214 On 03-February-22			Bond Future	11.19	66.6763	11.1860	66.6763	18,701.00
22/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2526	3	2526	3	0.00
22/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2560	3	2560	3	0.00
22/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2593	3	2593	3	0.00
22/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1421	1	1421	1	0.00
22/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1401	1	1401	1	0.00
22/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1382	1	1382	1	0.00
22/10/2021	R214 On 05-May-22			Bond Future	11.37	64.1835	11.3692	64.1835	441.00
22/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3555	4	3555	4	0.00
22/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3589	4	3589	4	0.00
22/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3623	4	3623	4	0.00
22/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1670	1	1670	1	0.00
22/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1652	1	1652	1	0.00
22/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1635	1	1635	1	0.00
22/10/2021	R214 On 04-August-22			Bond Future	11.56	64.9362	11.5586	64.9362	0.00
22/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1497	2	1497	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
22/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1516	2	1516	2	0.00
22/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1536	2	1536	2	0.00
22/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4654	4	4654	4	0.00
22/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4618	4	4618	4	0.00
22/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4691	4	4691	4	0.00
22/10/2021	R214 On 03-November-22			Bond Future	11.75	62.4963	11.7501	62.4963	0.00
22/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	2309	0	2309	0	0.00
22/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	2332	0	2332	0	0.00
22/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	2287	0	2287	0	0.00
22/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	4367	2	4367	2	0.00
22/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	4398	2	4398	2	0.00
22/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	4429	2	4429	2	0.00
22/10/2021	R248 On 04-November-21			Bond Future	10.95	83.1592	10.9518	83.1592	92,321.00
22/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
22/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	1	0	1	0	1,050.00
22/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	3	0	3	0	0.00
22/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	11710	12	11710	12	0.00
22/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	11764	12	11764	12	0.00
22/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	11818	12	11818	12	0.00
22/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	346	0	346	0	1,050.00
22/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1446	1	1446	1	0.00
22/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	5713	5	5713	5	0.00
22/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
22/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4916	5	4916	5	0.00
22/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10789	10	10789	10	0.00
22/10/2021	R248 On 03-February-22			Bond Future	11.14	84.0941	11.1389	84.0941	177,259.00
22/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1022	1	1022	1	1,300.00
22/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	1850	2	1850	2	100.00
22/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	247	0	247	0	900.00
22/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	3786	4	3786	4	0.00
22/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	469	1	469	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	621	1	621	1	0.00
22/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1544	2	1544	2	900.00
22/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	3696	4	3696	4	0.00
22/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	3741	4	3741	4	0.00
22/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	59	0	59	0	0.00
22/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	115	0	115	0	1,300.00
22/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8773	8	8773	8	0.00
22/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	10406	10	10406	10	0.00
22/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1411	1	1411	1	0.00
22/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	7270	7	7270	7	0.00
22/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	3235	3	3235	3	0.00
22/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	5287	5	5287	5	0.00
22/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1431	1	1431	1	0.00
22/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2826	3	2826	3	0.00
22/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1452	1	1452	1	0.00
22/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	4177	4	4177	4	0.00
22/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5908	6	5908	6	0.00
22/10/2021	R248 On 05-May-22			Bond Future	11.32	80.6716	11.3203	80.6716	2,035.00
22/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	4978	5	4978	5	0.00
22/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	4889	5	4889	5	0.00
22/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	4933	5	4933	5	0.00
22/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1825	2	1825	2	0.00
22/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1788	2	1788	2	0.00
22/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1806	2	1806	2	0.00
22/10/2021	R248 On 04-August-22			Bond Future	11.51	81.6177	11.5081	81.6177	0.00
22/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2017	2	2017	2	0.00
22/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	1965	2	1965	2	0.00
22/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	1991	2	1991	2	0.00
22/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5527	5	5527	5	0.00
22/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5572	5	5572	5	0.00
22/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5482	5	5482	5	0.00
22/10/2021	R248 On 03-November-22			Bond Future	11.70	78.2582	11.6981	78.2582	0.00
22/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	2822	0	2822	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
22/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	2850	0	2850	0	0.00
22/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	2879	0	2879	0	0.00
22/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	5437	2	5437	2	0.00
22/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	5397	2	5397	2	0.00
22/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	5358	2	5358	2	0.00