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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
27/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	2025 On 04-November-21			Bond Future	154.79	154.7861	154.7942	154.7861	1,071.00
27/10/2021	2025 On 03-February-22			Bond Future	154.98	154.9743	154.9786	154.9743	4,669.00
27/10/2021	2025 On 05-May-22			Bond Future	156.84	156.8363	156.8390	156.8363	164.00
27/10/2021	2025 On 04-August-22			Bond Future	157.19	157.1908	157.1930	157.1908	0.00
27/10/2021	2025 On 03-November-22			Bond Future	159.18	159.1739	159.1751	159.1739	0.00
27/10/2021	2029 On 04-November-21			Bond Future	113.67	113.7054	113.6721	113.7054	2,252.00
27/10/2021	2029 On 03-February-22			Bond Future	114.97	115.0071	114.9704	115.0071	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
27/10/2021	2029 On 05-May-22			Bond Future	115.15	115.1909	115.1527	115.1909	186.00
27/10/2021	2029 On 04-August-22			Bond Future	116.60	116.6357	116.5963	116.6357	0.00
27/10/2021	2029 On 03-November-22			Bond Future	116.84	116.8834	116.8433	116.8834	0.00
27/10/2021	2030 On 04-November-21			Bond Future	9.50	93.6268	9.5020	93.6268	66,127.00
27/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	0	0	0	0	3,250.00
27/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	0	0	0	0	300.00
27/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	0	0	0	0	560.00
27/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	108	0	108	0	0.00
27/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	245	0	245	0	560.00
27/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	2113	2	2113	2	29.00
27/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5553	5	5553	5	0.00
27/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5651	6	5651	6	0.00
27/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9591	9	9591	9	0.00
27/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	67	0	67	0	0.00
27/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
27/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	39	0	39	0	29.00
27/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	167	0	167	0	0.00
27/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8757	9	8757	9	0.00
27/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5602	5	5602	5	0.00
27/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
27/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	979	1	979	1	9,100.00
27/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	789	1	789	1	0.00
27/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1189	1	1189	1	0.00
27/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	6856	7	6856	7	0.00
27/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	3997	4	3997	4	0.00
27/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1418	2	1418	2	5,000.00
27/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
27/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	30	0	30	0	0.00
27/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	3829	4	3829	4	0.00
27/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	1662	2	1662	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
27/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4109	4	4109	4	0.00
27/10/2021	2030 On 03-February-22			Bond Future	9.72	90.6714	9.7202	90.6714	79,195.00
27/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	1011	1	1011	1	0.00
27/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	1031	1	1031	1	0.00
27/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1382	1	1382	1	1,000.00
27/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1847	2	1847	2	0.00
27/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5833	6	5833	6	0.00
27/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	1052	1	1052	1	0.00
27/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	63	0	63	0	101.00
27/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	860	1	860	1	0.00
27/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	244	0	244	0	1,000.00
27/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	4850	5	4850	5	0.00
27/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	2784	3	2784	3	101.00
27/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7226	7	7226	7	0.00
27/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2451	3	2451	3	0.00
27/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	270	0	270	0	1,000.00
27/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1541	2	1541	2	101.00
27/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2001	2	2001	2	0.00
27/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2483	3	2483	3	0.00
27/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2515	3	2515	3	0.00
27/10/2021	2030 On 05-May-22			Bond Future	9.95	91.7395	9.9454	91.7395	14,728.00
27/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	421	0	421	0	1,800.00
27/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	969	1	969	1	0.00
27/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2897	3	2897	3	0.00
27/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2926	3	2926	3	0.00
27/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	365	0	365	0	200.00
27/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5876	6	5876	6	0.00
27/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	35	0	35	0	200.00
27/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2956	3	2956	3	0.00
27/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2231	2	2231	2	0.00
27/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	95	0	95	0	1,800.00
27/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	190	0	190	0	1,073.00
27/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9628	10	9628	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
27/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1658	2	1658	2	0.00
27/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	5845	6	5845	6	0.00
27/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6217	6	6217	6	0.00
27/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	11909	12	11909	12	0.00
27/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	7888	8	7888	8	0.00
27/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	661	1	661	1	1,800.00
27/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2209	2	2209	2	1,073.00
27/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1677	2	1677	2	200.00
27/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1696	2	1696	2	0.00
27/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	3979	4	3979	4	1,073.00
27/10/2021	2030 On 04-August-22			Bond Future	10.19	88.8154	10.1856	88.8154	0.00
27/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	644	1	644	1	800.00
27/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	195	0	195	0	800.00
27/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1277	1	1277	1	0.00
27/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1294	1	1294	1	0.00
27/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4900	5	4900	5	0.00
27/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1311	1	1311	1	0.00
27/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4360	4	4360	4	0.00
27/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1348	1	1348	1	800.00
27/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4393	4	4393	4	0.00
27/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4426	5	4426	5	0.00
27/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	9798	10	9798	10	0.00
27/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6277	6	6277	6	0.00
27/10/2021	2030 On 03-November-22			Bond Future	10.42	89.9659	10.4196	89.9659	0.00
27/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	2253	2	2253	2	0.00
27/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	2232	2	2232	2	0.00
27/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	2274	2	2274	2	0.00
27/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	3760	4	3760	4	0.00
27/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	3812	4	3812	4	0.00
27/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	3786	4	3786	4	0.00
27/10/2021	2032 On 04-November-21			Bond Future	10.09	89.1753	10.0866	89.1753	82,711.00
27/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	0	0	0	0	700.00
27/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8834	9	8834	9	0.00

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27/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	14145	14	14145	14	0.00
27/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	68	0	68	0	700.00
27/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8733	9	8733	9	0.00
27/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8783	9	8783	9	0.00
27/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
27/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	4572	5	4572	5	0.00
27/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	1584	2	1584	2	0.00
27/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2032 On 03-February-22			Bond Future	10.30	90.1739	10.3010	90.1739	107,525.00
27/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	418	0	418	0	210.00
27/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2323	2	2323	2	0.00
27/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	2002	2	2002	2	0.00
27/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	4050	4	4050	4	0.00
27/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	866	1	866	1	900.00
27/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1408	1	1408	1	0.00
27/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2290	2	2290	2	0.00
27/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	4263	4	4263	4	0.00
27/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	36	0	36	0	198.00
27/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	80	0	80	0	97.00
27/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	359	0	359	0	1,050.00
27/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	483	0	483	0	0.00
27/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	3043	3	3043	3	0.00
27/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	5049	5	5049	5	0.00
27/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	371	0	371	0	400.00
27/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2224	2	2224	2	0.00
27/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2257	2	2257	2	0.00
27/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	699	1	699	1	0.00
27/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2599	3	2599	3	0.00
27/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	3081	3	3081	3	0.00
27/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1079	1	1079	1	97.00
27/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1315	1	1315	1	210.00

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27/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1725	2	1725	2	400.00
27/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3540	4	3540	4	198.00
27/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1485	2	1485	2	198.00
27/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1531	2	1531	2	0.00
27/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1554	2	1554	2	0.00
27/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	4585	5	4585	5	0.00
27/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	520	1	520	1	210.00
27/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1096	1	1096	1	1,050.00
27/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8413	8	8413	8	0.00
27/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3177	3	3177	3	900.00
27/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	4634	5	4634	5	0.00
27/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	6999	7	6999	7	0.00
27/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	689	1	689	1	400.00
27/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1508	2	1508	2	0.00
27/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2326	2	2326	2	97.00
27/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	745	1	745	1	900.00
27/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4391	4	4391	4	0.00
27/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4156	4	4156	4	1,050.00
27/10/2021	2032 On 05-May-22			Bond Future	10.52	87.0893	10.5182	87.0893	20,384.00
27/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	4088	4	4088	4	0.00
27/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1540	2	1540	2	780.00
27/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1804	2	1804	2	993.00
27/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	4163	4	4163	4	0.00
27/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	494	0	494	0	780.00
27/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	4126	4	4126	4	0.00
27/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3939	4	3939	4	0.00
27/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4703	5	4703	5	0.00
27/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1171	1	1171	1	780.00
27/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1454	1	1454	1	993.00
27/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1392	1	1392	1	0.00
27/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3069	3	3069	3	0.00
27/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1377	1	1377	1	0.00
27/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	5856	6	5856	6	0.00

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27/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1362	1	1362	1	0.00
27/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3424	3	3424	3	0.00
27/10/2021	2032 On 04-August-22			Bond Future	10.74	88.1113	10.7422	88.1113	0.00
27/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5749	6	5749	6	0.00
27/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1550	2	1550	2	0.00
27/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6872	7	6872	7	0.00
27/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1571	2	1571	2	0.00
27/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1592	2	1592	2	0.00
27/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	206	0	206	0	800.00
27/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	747	1	747	1	800.00
27/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6424	6	6424	6	0.00
27/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10369	10	10369	10	0.00
27/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4500	5	4500	5	0.00
27/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4465	5	4465	5	0.00
27/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1048	1	1048	1	0.00
27/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1344	1	1344	1	800.00
27/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4431	5	4431	5	0.00
27/10/2021	2032 On 03-November-22			Bond Future	10.97	85.1079	10.9704	85.1079	0.00
27/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	2521	3	2521	3	0.00
27/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	4141	4	4141	4	0.00
27/10/2021	2033 On 04-November-21			Bond Future	108.29	108.1664	108.2900	108.1664	2,113.00
27/10/2021	2033 On 03-February-22			Bond Future	109.53	109.4046	109.5269	109.4046	7,143.00
27/10/2021	2033 On 05-May-22			Bond Future	109.56	109.4402	109.5629	109.4402	2,121.00
27/10/2021	2033 On 04-August-22			Bond Future	110.94	110.8128	110.9364	110.8128	0.00
27/10/2021	2033 On 03-November-22			Bond Future	111.03	110.9062	111.0311	110.9062	0.00
27/10/2021	2037 On 04-November-21			Bond Future	10.77	85.2707	10.7657	85.2707	71,143.00
27/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11788	12	11788	12	0.00
27/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11839	12	11839	12	0.00
27/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4496	4	4496	4	600.00
27/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	9097	9	9097	9	0.00
27/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11891	12	11891	12	0.00
27/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
27/10/2021	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
27/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	2	0	2	0	0.00
27/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2037 On 03-February-22			Bond Future	10.97	81.9714	10.9685	81.9714	99,160.00
27/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	4022	4	4022	4	0.00
27/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3977	4	3977	4	0.00
27/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3933	4	3933	4	0.00
27/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	959	1	959	1	0.00
27/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	989	1	989	1	0.00
27/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	973	1	973	1	0.00
27/10/2021	2037 On 05-May-22			Bond Future	11.17	82.9372	11.1738	82.9372	11,855.00
27/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	5225	5	5225	5	0.00
27/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	5181	5	5181	5	0.00
27/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	5139	5	5139	5	0.00
27/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1302	1	1302	1	0.00
27/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1329	1	1329	1	0.00
27/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1315	1	1315	1	0.00
27/10/2021	2037 On 04-August-22			Bond Future	11.39	79.6545	11.3896	79.6545	0.00
27/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3294	3	3294	3	0.00
27/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1872	2	1872	2	0.00
27/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	558	1	558	1	50.00
27/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1824	2	1824	2	0.00
27/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1848	2	1848	2	0.00
27/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	4795	5	4795	5	0.00
27/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	4872	5	4872	5	0.00
27/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	8788	9	8788	9	0.00
27/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3114	3	3114	3	50.00
27/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	4834	5	4834	5	50.00
27/10/2021	2037 On 03-November-22			Bond Future	11.60	80.6918	11.5958	80.6918	0.00
27/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	2853	3	2853	3	0.00
27/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	2880	3	2880	3	0.00
27/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	2907	3	2907	3	0.00
27/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	4589	5	4589	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
27/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	4556	5	4556	5	0.00
27/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	4523	5	4523	5	0.00
27/10/2021	2038 On 04-November-21			Bond Future	121.60	121.6968	121.6023	121.6968	3,196.00
27/10/2021	2038 On 03-February-22			Bond Future	121.21	121.3082	121.2097	121.3082	4,177.00
27/10/2021	2038 On 05-May-22			Bond Future	122.66	122.7658	122.6649	122.7658	677.00
27/10/2021	2038 On 04-August-22			Bond Future	122.39	122.4916	122.3890	122.4916	0.00
27/10/2021	2038 On 03-November-22			Bond Future	123.93	124.0372	123.9326	124.0372	0.00
27/10/2021	2040 On 04-November-21			Bond Future	10.89	87.3959	10.8903	87.3959	38,898.00
27/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	12349	12	12349	12	0.00
27/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	12242	12	12242	12	0.00
27/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	12295	12	12295	12	0.00
27/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2040 On 03-February-22			Bond Future	11.09	83.8701	11.0878	83.8701	71,162.00
27/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	4238	4	4238	4	0.00
27/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4286	4	4286	4	0.00
27/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4333	4	4333	4	0.00
27/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1090	1	1090	1	0.00
27/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1074	1	1074	1	0.00
27/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1058	1	1058	1	0.00
27/10/2021	2040 On 05-May-22			Bond Future	11.29	84.8584	11.2874	84.8584	8,498.00
27/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5413	5	5413	5	0.00
27/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	185	0	185	0	1,200.00
27/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5368	5	5368	5	0.00
27/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5458	5	5458	5	0.00
27/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10803	11	10803	11	0.00
27/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	964	1	964	1	1,200.00
27/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	5876	6	5876	6	0.00
27/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	488	1	488	1	1,200.00
27/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1477	2	1477	2	0.00
27/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1493	2	1493	2	0.00
27/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1508	2	1508	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
27/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	10736	11	10736	11	0.00
27/10/2021	2040 On 04-August-22			Bond Future	11.50	81.3475	11.4969	81.3475	0.00
27/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	2049	2	2049	2	0.00
27/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	2075	2	2075	2	0.00
27/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	2101	2	2101	2	0.00
27/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5021	5	5021	5	0.00
27/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5062	5	5062	5	0.00
27/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5103	5	5103	5	0.00
27/10/2021	2040 On 03-November-22			Bond Future	11.70	82.4074	11.6966	82.4074	0.00
27/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	3080	3	3080	3	0.00
27/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	3023	3	3023	3	0.00
27/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	3051	3	3051	3	0.00
27/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	4883	5	4883	5	0.00
27/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	4954	5	4954	5	0.00
27/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	4918	5	4918	5	0.00
27/10/2021	2044 On 04-November-21			Bond Future	10.91	84.2449	10.9146	84.2449	22,199.00
27/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	12160	12	12160	12	0.00
27/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	12214	12	12214	12	0.00
27/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	12267	12	12267	12	0.00
27/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
27/10/2021	2044 On 03-February-22			Bond Future	11.10	80.8091	11.1021	80.8091	47,225.00
27/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	4328	4	4328	4	0.00
27/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	4231	4	4231	4	0.00
27/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	4279	4	4279	4	0.00
27/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	986	1	986	1	0.00
27/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1002	1	1002	1	0.00
27/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	971	1	971	1	0.00
27/10/2021	2044 On 05-May-22			Bond Future	11.29	81.7612	11.2912	81.7612	5,735.00
27/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5537	5	5537	5	0.00
27/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5446	5	5446	5	0.00
27/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5491	5	5491	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
27/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1481	2	1481	2	0.00
27/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1497	2	1497	2	0.00
27/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1466	2	1466	2	0.00
27/10/2021	2044 On 04-August-22			Bond Future	11.49	78.3393	11.4894	78.3393	0.00
27/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2248	2	2248	2	0.00
27/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2193	2	2193	2	0.00
27/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2221	2	2221	2	0.00
27/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	4877	5	4877	5	0.00
27/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	4918	5	4918	5	0.00
27/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	4836	5	4836	5	0.00
27/10/2021	2044 On 03-November-22			Bond Future	11.68	79.3600	11.6779	79.3600	0.00
27/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	3072	3	3072	3	0.00
27/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	3101	3	3101	3	0.00
27/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	3130	3	3130	3	0.00
27/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	4848	5	4848	5	0.00
27/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	4884	5	4884	5	0.00
27/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	4920	5	4920	5	0.00
27/10/2021	2046 On 04-November-21			Bond Future	109.24	109.1141	109.2411	109.1141	9,554.00
27/10/2021	2046 On 03-February-22			Bond Future	110.49	110.3630	110.4888	110.3630	13,054.00
27/10/2021	2046 On 05-May-22			Bond Future	109.93	109.8070	109.9333	109.8070	171.00
27/10/2021	2046 On 04-August-22			Bond Future	111.31	111.1843	111.3115	111.1843	0.00
27/10/2021	2046 On 03-November-22			Bond Future	110.79	110.6647	110.7935	110.6647	0.00
27/10/2021	2050 On 04-November-21			Bond Future	112.17	112.0367	112.1668	112.0367	3,193.00
27/10/2021	2050 On 03-February-22			Bond Future	111.47	111.3373	111.4662	111.3373	7,309.00
27/10/2021	2050 On 05-May-22			Bond Future	112.80	112.6751	112.8042	112.6751	379.00
27/10/2021	2050 On 04-August-22			Bond Future	112.20	112.0737	112.2043	112.0737	0.00
27/10/2021	2050 On 03-November-22			Bond Future	113.62	113.4879	113.6193	113.4879	0.00
27/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	AL37 On 04-November-21			Index Future	793.80	793.4340	793.8010	793.4340	0.00
27/10/2021	AL37 On 03-February-22			Index Future	802.68	802.3090	802.6750	802.3090	0.00
27/10/2021	AL37 On 05-May-22			Index Future	812.12	811.7480	812.1160	811.7480	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
27/10/2021	AL37 On 04-August-22			Index Future	822.00	821.6270	821.9970	821.6270	0.00
27/10/2021	AL37 On 03-November-22			Index Future	832.28	831.9010	832.2760	831.9010	0.00
27/10/2021	AL7T On 04-November-21			Index Future	901.18	900.7240	901.1820	900.7240	0.00
27/10/2021	AL7T On 03-February-22			Index Future	911.26	910.7990	911.2570	910.7990	0.00
27/10/2021	AL7T On 05-May-22			Index Future	921.97	921.5140	921.9740	921.5140	0.00
27/10/2021	AL7T On 04-August-22			Index Future	933.19	932.7280	933.1930	932.7280	0.00
27/10/2021	AL7T On 03-November-22			Index Future	944.86	944.3930	944.8620	944.3930	0.00
27/10/2021	ALBI On 04-November-21			Index Future	798.23	797.4610	798.2340	797.4610	114.00
27/10/2021	ALBI On 03-February-22			Index Future	807.16	806.3810	807.1580	806.3810	136.00
27/10/2021	ALBI On 05-May-22			Index Future	816.65	815.8680	816.6510	815.8680	29.00
27/10/2021	ALBI On 04-August-22			Index Future	826.59	825.7970	826.5880	825.7970	0.00
27/10/2021	ALBI On 03-November-22			Index Future	836.92	836.1240	836.9240	836.1240	0.00
27/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	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
27/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2021	ES33 On 04-November-21			Bond Future	11.48	75.5533	11.4794	75.5533	0.00
27/10/2021	ES33 On 03-February-22			Bond Future	11.73	76.4182	11.7315	76.4182	263.00
27/10/2021	ES33 On 05-May-22			Bond Future	11.98	73.5590	11.9828	73.5590	87.00
27/10/2021	ES33 On 04-August-22			Bond Future	12.24	74.4342	12.2430	74.4342	0.00
27/10/2021	ES33 On 03-November-22			Bond Future	12.51	71.6448	12.5093	71.6448	0.00
27/10/2021	ES42 On 04-November-21			Bond Future	11.98	73.8451	11.9777	73.8451	0.00
27/10/2021	ES42 On 03-February-22			Bond Future	12.21	74.6903	12.2084	74.6903	3,579.00
27/10/2021	ES42 On 05-May-22			Bond Future	12.45	71.3293	12.4466	71.3293	1,190.00
27/10/2021	ES42 On 04-August-22			Bond Future	12.69	72.1765	12.6865	72.1765	0.00
27/10/2021	ES42 On 03-November-22			Bond Future	12.93	68.8789	12.9331	68.8789	0.00
27/10/2021	GOVI On 04-November-21			GOVI	788.06	787.3120	788.0640	787.3120	49.00
27/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	596440	59	596440	59	0.00
27/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	596540	59	596540	59	0.00
27/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	596640	59	596640	59	0.00
27/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 03-February-22			GOVI	796.87	796.1190	796.8740	796.1190	1,009.00
27/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	41340	3	41340	3	0.00
27/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	41240	3	41240	3	0.00
27/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	41140	3	41140	3	0.00
27/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	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
27/10/2021	GOVI On 05-May-22			GOVI	806.25	805.4840	806.2460	805.4840	0.00
27/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	180160	17	180160	17	0.00
27/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	180060	17	180060	17	0.00
27/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	179960	17	179960	17	0.00
27/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 04-August-22			GOVI	816.06	815.2870	816.0560	815.2870	0.00
27/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	32240	4	32240	4	0.00
27/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	32140	4	32140	4	0.00
27/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	32040	4	32040	4	0.00
27/10/2021	GOVI On 03-November-22			GOVI	826.26	825.4820	826.2600	825.4820	0.00
27/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	58300	5	58300	5	0.00
27/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	58500	5	58500	5	0.00
27/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	58400	5	58400	5	0.00
27/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
27/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
27/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2021	IGOV On 04-November-21			Index Future	296.88	296.9650	296.8810	296.9650	29.00
27/10/2021	IGOV On 03-February-22			Index Future	300.27	300.3600	300.2740	300.3600	487.00
27/10/2021	IGOV On 05-May-22			Index Future	303.88	303.9670	303.8780	303.9670	16.00
27/10/2021	IGOV On 04-August-22			Index Future	307.65	307.7380	307.6480	307.7380	0.00
27/10/2021	IGOV On 03-November-22			Index Future	311.57	311.6580	311.5660	311.6580	0.00
27/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
27/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
27/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
27/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/10/2021	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
27/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2650	3.7250	96.2650	50,000.00
27/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.95	96.0450	3.9450	96.0450	0.00
27/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	95.9500	4.0500	95.9500	0.00
27/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.26	95.7400	4.2600	95.7400	0.00
27/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.6750	4.3150	95.6750	0.00
27/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.56	95.4200	4.5600	95.4200	0.00
27/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.90	95.0900	4.9000	95.0900	72.00
27/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.30	94.6750	5.2950	94.6750	0.00
27/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.79	94.2000	5.7900	94.2000	68.00
27/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.14	93.8700	6.1400	93.8700	0.00
27/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.52	93.4750	6.5200	93.4750	0.00
27/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.83	93.1550	6.8250	93.1550	0.00
27/10/2021	R023 On 04-November-21			Bond Future	5.47	104.3300	5.4695	104.3300	6,810.00
27/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
27/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
27/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
27/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	715	1	715	1	0.00
27/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	728	1	728	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
27/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	702	1	702	1	0.00
27/10/2021	R023 On 03-February-22			Bond Future	5.72	105.4983	5.7216	105.4983	11,361.00
27/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	15	0	15	0	0.00
27/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	15	0	15	0	0.00
27/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	16	0	16	0	0.00
27/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	678	1	678	1	0.00
27/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	687	1	687	1	0.00
27/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	697	1	697	1	0.00
27/10/2021	R023 On 05-May-22			Bond Future	6.02	102.8302	6.0250	102.8302	777.00
27/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	419	0	419	0	0.00
27/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	425	0	425	0	0.00
27/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	430	0	430	0	0.00
27/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	206	0	206	0	0.00
27/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	209	0	209	0	0.00
27/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	211	0	211	0	0.00
27/10/2021	R023 On 04-August-22			Bond Future	6.53	104.0597	6.5255	104.0597	0.00
27/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	131	0	131	0	0.00
27/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	133	0	133	0	0.00
27/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	136	0	136	0	0.00
27/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	397	0	397	0	0.00
27/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	400	0	400	0	0.00
27/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	403	0	403	0	0.00
27/10/2021	R023 On 03-November-22			Bond Future	7.74	101.4750	7.7436	101.4750	0.00
27/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	38	0	38	0	0.00
27/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	37	0	37	0	0.00
27/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	37	0	37	0	0.00
27/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	491	0	491	0	0.00
27/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	493	0	493	0	0.00
27/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	488	0	488	0	0.00
27/10/2021	R035 On 04-November-21			Bond Future	10.56	89.6548	10.5615	89.6548	38,608.00
27/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	32	0	32	0	782.00
27/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	7207	7	7207	7	0.00
27/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	46	0	46	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
27/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3988	4	3988	4	0.00
27/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17836	18	17836	18	0.00
27/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	11424	11	11424	11	0.00
27/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11372	11	11372	11	0.00
27/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	6	0	6	0	350.00
27/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	7	0	7	0	400.00
27/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	802	1	802	1	400.00
27/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	724	1	724	1	0.00
27/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	3270	3	3270	3	0.00
27/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	11477	11	11477	11	0.00
27/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	16	0	16	0	782.00
27/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	5	0	5	0	350.00
27/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	476	1	476	1	350.00
27/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	425	1	425	1	0.00
27/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	0	0	0	0	782.00
27/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	2922	3	2922	3	0.00
27/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2208	2	2208	2	0.00
27/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	2989	3	2989	3	0.00
27/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
27/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2022	2	2022	2	0.00
27/10/2021	R035 On 03-February-22			Bond Future	10.77	90.6588	10.7748	90.6588	97,331.00
27/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	705	1	705	1	500.00
27/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	3072	3	3072	3	0.00
27/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	125	0	125	0	683.00
27/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3875	4	3875	4	0.00
27/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4278	4	4278	4	0.00
27/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	482	0	482	0	280.00
27/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6924	7	6924	7	0.00
27/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	741	1	741	1	200.00
27/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	899	1	899	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
27/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	920	1	920	1	1,600.00
27/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1566	2	1566	2	0.00
27/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1681	2	1681	2	0.00
27/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2992	3	2992	3	0.00
27/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3318	3	3318	3	0.00
27/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3787	4	3787	4	0.00
27/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3831	4	3831	4	0.00
27/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	4052	4	4052	4	0.00
27/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4554	4	4554	4	0.00
27/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	273	0	273	0	200.00
27/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	6184	6	6184	6	0.00
27/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	492	1	492	1	280.00
27/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	5868	6	5868	6	0.00
27/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	824	1	824	1	683.00
27/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	972	1	972	1	200.00
27/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	902	1	902	1	500.00
27/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1048	1	1048	1	0.00
27/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1064	1	1064	1	0.00
27/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1374	1	1374	1	1,600.00
27/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2607	3	2607	3	200.00
27/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3639	4	3639	4	0.00
27/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3683	4	3683	4	500.00
27/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4051	4	4051	4	0.00
27/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4147	4	4147	4	0.00
27/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	387	0	387	0	1,800.00
27/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	4857	5	4857	5	0.00
27/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1033	1	1033	1	0.00
27/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7243	7	7243	7	0.00
27/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1257	1	1257	1	200.00
27/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2467	3	2467	3	683.00
27/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1416	1	1416	1	280.00
27/10/2021	R035 On 05-May-22			Bond Future	10.98	87.2485	10.9826	87.2485	8,926.00
27/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5239	5	5239	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
27/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	5153	5	5153	5	0.00
27/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	5196	5	5196	5	0.00
27/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1328	1	1328	1	0.00
27/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1342	1	1342	1	0.00
27/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1314	1	1314	1	0.00
27/10/2021	R035 On 04-August-22			Bond Future	11.20	88.2703	11.1991	88.2703	0.00
27/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1929	2	1929	2	0.00
27/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2988	3	2988	3	0.00
27/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1905	2	1905	2	0.00
27/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	491	1	491	1	100.00
27/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1880	2	1880	2	0.00
27/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1693	2	1693	2	0.00
27/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5089	5	5089	5	100.00
27/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4779	5	4779	5	0.00
27/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9093	9	9093	9	0.00
27/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4741	5	4741	5	0.00
27/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3397	4	3397	4	100.00
27/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4704	5	4704	5	0.00
27/10/2021	R035 On 03-November-22			Bond Future	11.42	84.9389	11.4184	84.9389	0.00
27/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	2875	3	2875	3	0.00
27/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	2902	3	2902	3	0.00
27/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	2928	3	2928	3	0.00
27/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	4488	5	4488	5	0.00
27/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	4521	5	4521	5	0.00
27/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	4553	5	4553	5	0.00
27/10/2021	R186 On 04-November-21			Bond Future	7.96	114.4506	7.9579	114.4506	16,747.00
27/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3506	3	3506	3	0.00
27/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	786	1	786	1	0.00
27/10/2021	R186 On 04-November-21		Call	Bond Future	14540	14	14540	14	0.00
27/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	78	0	78	0	0.00
27/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	719	1	719	1	0.00
27/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	752	1	752	1	0.00
27/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	128	0	128	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
27/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	139	0	139	0	0.00
27/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
27/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	118	0	118	0	0.00
27/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	0	0	0	0	15,177.00
27/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	909	1	909	1	15,177.00
27/10/2021	R186 On 03-February-22			Bond Future	8.18	110.4508	8.1836	110.4508	57,751.00
27/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	165	0	165	0	0.00
27/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	170	0	170	0	0.00
27/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	175	0	175	0	0.00
27/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	3941	4	3941	4	0.00
27/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	3979	4	3979	4	0.00
27/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4018	4	4018	4	0.00
27/10/2021	R186 On 05-May-22			Bond Future	8.42	111.7514	8.4203	111.7514	4,404.00
27/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1466	1	1466	1	0.00
27/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	2189	2	2189	2	0.00
27/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	774	1	774	1	435.00
27/10/2021	R186 On 05-May-22	8,94	Call	Bond Future	2957	0	2957	0	0.00
27/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	80	0	80	0	3,600.00
27/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1485	1	1485	1	0.00
27/10/2021	R186 On 05-May-22	8,14	Call	Bond Future	1176	0	1176	0	454.00
27/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1504	1	1504	1	0.00
27/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	343	0	343	0	3,600.00
27/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	239	0	239	0	435.00
27/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	4855	5	4855	5	0.00
27/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4132	4	4132	4	0.00
27/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	1900	2	1900	2	0.00
27/10/2021	R186 On 05-May-22	8,14	Put	Bond Future	2288	0	2288	0	0.00
27/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	1921	2	1921	2	0.00
27/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7011	7	7011	7	0.00
27/10/2021	R186 On 05-May-22	8,94	Put	Bond Future	932	0	932	0	454.00
27/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	2931	3	2931	3	0.00
27/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1327	1	1327	1	4,035.00
27/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	1941	2	1941	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
27/10/2021	R186 On 04-August-22			Bond Future	8.67	107.7923	8.6741	107.7923	0.00
27/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	1068	1	1068	1	0.00
27/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	1083	1	1083	1	0.00
27/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	153	0	153	0	3,600.00
27/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4785	5	4785	5	0.00
27/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	1098	1	1098	1	0.00
27/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	829	1	829	1	3,600.00
27/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3070	3	3070	3	0.00
27/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	769	1	769	1	3,600.00
27/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	6774	7	6774	7	0.00
27/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3526	4	3526	4	0.00
27/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3093	3	3093	3	0.00
27/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3116	3	3116	3	0.00
27/10/2021	R186 On 03-November-22			Bond Future	8.94	109.1800	8.9413	109.1800	0.00
27/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	1619	2	1619	2	0.00
27/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	1604	2	1604	2	0.00
27/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	1588	2	1588	2	0.00
27/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	3038	3	3038	3	0.00
27/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	3018	3	3018	3	0.00
27/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	2998	3	2998	3	0.00
27/10/2021	R197 On 04-November-21			Bond Future	327.81	327.8519	327.8083	327.8519	1,189.00
27/10/2021	R197 On 03-February-22			Bond Future	323.32	323.3680	323.3155	323.3680	1,048.00
27/10/2021	R197 On 05-May-22			Bond Future	327.20	327.2532	327.1967	327.2532	237.00
27/10/2021	R197 On 04-August-22			Bond Future	322.93	322.9908	322.9332	322.9908	0.00
27/10/2021	R197 On 03-November-22			Bond Future	327.01	327.0668	327.0066	327.0668	0.00
27/10/2021	R202 On 04-November-21			Bond Future	241.10	240.8316	241.1049	240.8316	4,415.00
27/10/2021	R202 On 03-February-22			Bond Future	239.48	239.2136	239.4838	239.2136	7,843.00
27/10/2021	R202 On 05-May-22			Bond Future	242.36	242.0874	242.3586	242.0874	413.00
27/10/2021	R202 On 04-August-22			Bond Future	240.95	240.6794	240.9533	240.6794	0.00
27/10/2021	R202 On 03-November-22			Bond Future	243.99	243.7162	243.9921	243.7162	0.00
27/10/2021	R209 On 04-November-21			Bond Future	10.52	69.2107	10.5244	69.2107	13,598.00
27/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
27/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	8475	8	8475	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
27/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	49	0	49	0	0.00
27/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	1	0	1	0	0.00
27/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7630	7	7630	7	0.00
27/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	8429	8	8429	8	0.00
27/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	8522	8	8522	8	0.00
27/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	429	0	429	0	0.00
27/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
27/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3042	3	3042	3	3,100.00
27/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	1617	2	1617	2	4,250.00
27/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	566	1	566	1	150.00
27/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6120	6	6120	6	0.00
27/10/2021	R209 On 03-February-22			Bond Future	10.71	69.9858	10.7096	69.9858	22,010.00
27/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2837	3	2837	3	0.00
27/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2801	3	2801	3	0.00
27/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2765	3	2765	3	0.00
27/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1093	1	1093	1	0.00
27/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1076	1	1076	1	0.00
27/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1060	1	1060	1	0.00
27/10/2021	R209 On 05-May-22			Bond Future	10.90	67.6687	10.8954	67.6687	5,016.00
27/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	4108	4	4108	4	0.00
27/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	6229	6	6229	6	0.00
27/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	4036	4	4036	4	0.00
27/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1925	2	1925	2	0.00
27/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	302	0	302	0	8,025.00
27/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	4072	4	4072	4	0.00
27/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1247	1	1247	1	0.00
27/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	6842	7	6842	7	0.00
27/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2709	3	2709	3	11,050.00
27/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1261	1	1261	1	0.00
27/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	674	1	674	1	11,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1233	1	1233	1	0.00
27/10/2021	R209 On 04-August-22			Bond Future	11.08	68.4615	11.0848	68.4615	0.00
27/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1614	2	1614	2	0.00
27/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1573	2	1573	2	0.00
27/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1593	2	1593	2	0.00
27/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4301	4	4301	4	0.00
27/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4336	4	4336	4	0.00
27/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4267	4	4267	4	0.00
27/10/2021	R209 On 03-November-22			Bond Future	11.28	66.2096	11.2753	66.2096	0.00
27/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	2584	3	2584	3	0.00
27/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	2561	3	2561	3	0.00
27/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	2608	3	2608	3	0.00
27/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	3873	4	3873	4	0.00
27/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	3930	4	3930	4	0.00
27/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	3901	4	3901	4	0.00
27/10/2021	R210 On 04-November-21			Bond Future	212.01	211.7946	212.0112	211.7946	1,253.00
27/10/2021	R210 On 03-February-22			Bond Future	214.43	214.2191	214.4328	214.2191	1,381.00
27/10/2021	R210 On 05-May-22			Bond Future	214.15	213.9395	214.1538	213.9395	104.00
27/10/2021	R210 On 04-August-22			Bond Future	216.84	216.6230	216.8385	216.6230	0.00
27/10/2021	R210 On 03-November-22			Bond Future	216.66	216.4413	216.6594	216.4413	0.00
27/10/2021	R212 On 04-November-21			Bond Future	175.91	175.7613	175.9077	175.7613	2,585.00
27/10/2021	R213 On 04-November-21			Bond Future	9.85	84.1643	9.8467	84.1643	7,073.00
27/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	6284	6	6284	6	0.00
27/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6332	6	6332	6	0.00
27/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6380	6	6380	6	0.00
27/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R213 On 03-February-22			Bond Future	10.06	85.1068	10.0621	85.1068	16,478.00
27/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	249	0	249	0	430.00
27/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	669	1	669	1	0.00
27/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	992	1	992	1	0.00
27/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1433	1	1433	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
27/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1458	1	1458	1	0.00
27/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1941	2	1941	2	0.00
27/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1999	2	1999	2	0.00
27/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2240	2	2240	2	0.00
27/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3458	3	3458	3	0.00
27/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	198	0	198	0	220.00
27/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	35	0	35	0	200.00
27/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1482	1	1482	1	0.00
27/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1533	2	1533	2	0.00
27/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3725	4	3725	4	0.00
27/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	62	0	62	0	102.00
27/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	6908	7	6908	7	0.00
27/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	669	1	669	1	220.00
27/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	1853	2	1853	2	430.00
27/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	746	1	746	1	430.00
27/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	1906	2	1906	2	0.00
27/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	7859	8	7859	8	0.00
27/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	4738	5	4738	5	0.00
27/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3201	3	3201	3	200.00
27/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5074	5	5074	5	0.00
27/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1280	1	1280	1	102.00
27/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1445	1	1445	1	220.00
27/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1489	2	1489	2	200.00
27/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	1933	2	1933	2	0.00
27/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	1961	2	1961	2	0.00
27/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2567	3	2567	3	102.00
27/10/2021	R213 On 05-May-22			Bond Future	10.27	82.5771	10.2733	82.5771	0.00
27/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3319	3	3319	3	0.00
27/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3287	3	3287	3	0.00
27/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3254	3	3254	3	0.00
27/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1465	2	1465	2	0.00
27/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1481	2	1481	2	0.00
27/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1498	2	1498	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
27/10/2021	R213 On 04-August-22			Bond Future	10.49	83.5471	10.4946	83.5471	0.00
27/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1342	1	1342	1	0.00
27/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1306	1	1306	1	0.00
27/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1324	1	1324	1	0.00
27/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4285	4	4285	4	0.00
27/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4351	4	4351	4	0.00
27/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4318	4	4318	4	0.00
27/10/2021	R213 On 03-November-22			Bond Future	10.72	81.0972	10.7219	81.0972	0.00
27/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	2288	2	2288	2	0.00
27/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	2246	2	2246	2	0.00
27/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	2267	2	2267	2	0.00
27/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	3841	4	3841	4	0.00
27/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	3868	4	3868	4	0.00
27/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	3814	4	3814	4	0.00
27/10/2021	R214 On 04-November-21			Bond Future	10.90	65.9126	10.9044	65.9126	4,541.00
27/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	8100	8	8100	8	0.00
27/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	8008	8	8008	8	0.00
27/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	8054	8	8054	8	0.00
27/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R214 On 03-February-22			Bond Future	11.09	66.6507	11.0905	66.6507	18,807.00
27/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2807	3	2807	3	0.00
27/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2843	3	2843	3	0.00
27/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2879	3	2879	3	0.00
27/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1173	1	1173	1	0.00
27/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1156	1	1156	1	0.00
27/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1139	1	1139	1	0.00
27/10/2021	R214 On 05-May-22			Bond Future	11.27	64.1559	11.2704	64.1559	441.00
27/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3861	4	3861	4	0.00
27/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3896	4	3896	4	0.00
27/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3932	4	3932	4	0.00
27/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1443	2	1443	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
27/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1427	1	1427	1	0.00
27/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1412	1	1412	1	0.00
27/10/2021	R214 On 04-August-22			Bond Future	11.46	64.9064	11.4564	64.9064	0.00
27/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1631	2	1631	2	0.00
27/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1653	2	1653	2	0.00
27/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1675	2	1675	2	0.00
27/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4254	4	4254	4	0.00
27/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4220	4	4220	4	0.00
27/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4289	4	4289	4	0.00
27/10/2021	R214 On 03-November-22			Bond Future	11.64	62.4707	11.6431	62.4707	0.00
27/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	2515	2	2515	2	0.00
27/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	2539	2	2539	2	0.00
27/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	2491	2	2491	2	0.00
27/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	4026	4	4026	4	0.00
27/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	4056	4	4056	4	0.00
27/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	4086	4	4086	4	0.00
27/10/2021	R248 On 04-November-21			Bond Future	10.87	83.2028	10.8693	83.2028	92,471.00
27/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
27/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	0	0	0	0	1,050.00
27/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	1	0	1	0	0.00
27/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	12305	12	12305	12	0.00
27/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	12359	12	12359	12	0.00
27/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	12413	12	12413	12	0.00
27/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	382	0	382	0	1,050.00
27/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	5118	5	5118	5	0.00
27/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	887	1	887	1	0.00
27/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
27/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4319	4	4319	4	0.00
27/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10194	10	10194	10	0.00
27/10/2021	R248 On 03-February-22			Bond Future	11.05	84.1346	11.0536	84.1346	177,339.00
27/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1155	1	1155	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	4136	4	4136	4	0.00
27/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	2064	2	2064	2	100.00
27/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	285	0	285	0	900.00
27/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	537	1	537	1	100.00
27/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	708	1	708	1	0.00
27/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1729	2	1729	2	900.00
27/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	4040	4	4040	4	0.00
27/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	4088	4	4088	4	0.00
27/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	69	0	69	0	0.00
27/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	133	0	133	0	1,300.00
27/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8195	8	8195	8	0.00
27/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	9819	10	9819	10	0.00
27/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1164	1	1164	1	0.00
27/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	6712	7	6712	7	0.00
27/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	2824	3	2824	3	0.00
27/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	4777	5	4777	5	0.00
27/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1182	1	1182	1	0.00
27/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2443	3	2443	3	0.00
27/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1200	1	1200	1	0.00
27/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3713	4	3713	4	0.00
27/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5380	6	5380	6	0.00
27/10/2021	R248 On 05-May-22			Bond Future	11.23	80.7106	11.2319	80.7106	2,035.00
27/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5342	5	5342	5	0.00
27/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	5249	5	5249	5	0.00
27/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	5296	5	5296	5	0.00
27/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1585	2	1585	2	0.00
27/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1551	2	1551	2	0.00
27/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1568	2	1568	2	0.00
27/10/2021	R248 On 04-August-22			Bond Future	11.42	81.6549	11.4165	81.6549	0.00
27/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2173	2	2173	2	0.00
27/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	2117	2	2117	2	0.00
27/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2145	2	2145	2	0.00
27/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5076	5	5076	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
27/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5119	5	5119	5	0.00
27/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5032	5	5032	5	0.00
27/10/2021	R248 On 03-November-22			Bond Future	11.60	78.3016	11.6018	78.3016	0.00
27/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	3048	3	3048	3	0.00
27/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	3078	3	3078	3	0.00
27/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	3107	3	3107	3	0.00
27/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	5045	5	5045	5	0.00
27/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	5007	5	5007	5	0.00
27/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	4969	5	4969	5	0.00