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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	2025 On 03-February-22			Bond Future	155.27	155.1389	155.2655	155.1389	5,316.00
16/11/2021	2025 On 05-May-22			Bond Future	157.13	157.0280	157.1349	157.0280	164.00
16/11/2021	2025 On 04-August-22			Bond Future	157.46	157.3309	157.4621	157.3309	0.00
16/11/2021	2025 On 03-November-22			Bond Future	159.49	159.3173	159.4852	159.3173	0.00
16/11/2021	2029 On 03-February-22			Bond Future	115.19	115.2388	115.1859	115.2388	2,806.00
16/11/2021	2029 On 05-May-22			Bond Future	115.38	115.4445	115.3756	115.4445	186.00
16/11/2021	2029 On 04-August-22			Bond Future	116.80	116.8523	116.7990	116.8523	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
16/11/2021	2029 On 03-November-22			Bond Future	117.08	117.1043	117.0767	117.1043	0.00
16/11/2021	2030 On 03-February-22			Bond Future	9.65	91.4833	9.6513	91.4833	83,803.00
16/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2321	3	2321	3	0.00
16/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6103	6	6103	6	0.00
16/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1443	2	1443	2	1,000.00
16/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	1942	2	1942	2	0.00
16/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1071	1	1071	1	0.00
16/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1050	1	1050	1	0.00
16/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	48	0	48	0	101.00
16/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	244	0	244	0	1,000.00
16/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	497	1	497	1	4,000.00
16/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1092	1	1092	1	0.00
16/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	892	1	892	1	0.00
16/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	2462	2	2462	2	101.00
16/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	2137	2	2137	2	0.00
16/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	3396	3	3396	3	0.00
16/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	1051	1	1051	1	8,000.00
16/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	4497	4	4497	4	0.00
16/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	6857	7	6857	7	0.00
16/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	2200	2	2200	2	0.00
16/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	2168	2	2168	2	0.00
16/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1281	1	1281	1	101.00
16/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1708	2	1708	2	0.00
16/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	185	0	185	0	1,000.00
16/11/2021	2030 On 05-May-22			Bond Future	9.87	92.5758	9.8726	92.5758	14,728.00
16/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	6192	7	6192	7	0.00
16/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3141	3	3141	3	0.00
16/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	487	1	487	1	1,800.00
16/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1106	1	1106	1	0.00
16/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	412	0	412	0	200.00
16/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	40	0	40	0	200.00
16/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3172	3	3172	3	0.00
16/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3204	3	3204	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
16/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	211	0	211	0	1,073.00
16/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	2434	3	2434	3	0.00
16/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	105	0	105	0	1,800.00
16/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	9277	9	9277	9	0.00
16/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5903	6	5903	6	0.00
16/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1545	1	1545	1	0.00
16/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	5549	5	5549	5	0.00
16/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1562	1	1562	1	200.00
16/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	11553	11	11553	11	0.00
16/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3754	4	3754	4	1,073.00
16/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	2049	2	2049	2	1,073.00
16/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	7548	7	7548	7	0.00
16/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1579	1	1579	1	0.00
16/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	616	1	616	1	1,800.00
16/11/2021	2030 On 04-August-22			Bond Future	10.11	89.6296	10.1129	89.6296	0.00
16/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1509	2	1509	2	0.00
16/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1527	2	1527	2	0.00
16/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	782	1	782	1	800.00
16/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	253	0	253	0	800.00
16/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5257	6	5257	6	0.00
16/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1545	2	1545	2	0.00
16/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	4246	4	4246	4	0.00
16/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1357	1	1357	1	800.00
16/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	9509	9	9509	9	0.00
16/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	6068	6	6068	6	0.00
16/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	4278	4	4278	4	0.00
16/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	4310	4	4310	4	0.00
16/11/2021	2030 On 03-November-22			Bond Future	10.34	90.7907	10.3386	90.7907	0.00
16/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2499	3	2499	3	0.00
16/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2521	3	2521	3	0.00
16/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	2543	3	2543	3	0.00
16/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3656	3	3656	3	0.00
16/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3681	3	3681	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
16/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3706	4	3706	4	0.00
16/11/2021	2032 On 03-February-22			Bond Future	10.14	91.6924	10.1398	91.6924	109,392.00
16/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	44	0	44	0	198.00
16/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	115	0	115	0	97.00
16/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	511	1	511	1	1,050.00
16/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	4950	5	4950	5	0.00
16/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	4724	5	4724	5	0.00
16/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	2829	3	2829	3	0.00
16/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	2459	3	2459	3	0.00
16/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1128	1	1128	1	900.00
16/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	1766	2	1766	2	0.00
16/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	2791	3	2791	3	0.00
16/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	586	1	586	1	210.00
16/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	932	1	932	1	0.00
16/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	525	1	525	1	400.00
16/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	668	1	668	1	0.00
16/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	5778	6	5778	6	0.00
16/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	3633	4	3633	4	0.00
16/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	3675	4	3675	4	0.00
16/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	3142	4	3142	4	0.00
16/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	2716	3	2716	3	0.00
16/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	2753	3	2753	3	0.00
16/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	1108	1	1108	1	0.00
16/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	1126	1	1126	1	0.00
16/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	938	1	938	1	210.00
16/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1263	1	1263	1	400.00
16/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	754	1	754	1	97.00
16/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	1072	1	1072	1	198.00
16/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	767	1	767	1	1,050.00
16/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	329	0	329	0	210.00
16/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	7501	7	7501	7	0.00
16/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	3819	3	3819	3	0.00
16/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2853	3	2853	3	198.00

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16/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	2520	2	2520	2	900.00
16/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	3639	3	3639	3	0.00
16/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	3422	3	3422	3	1,050.00
16/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	1090	1	1090	1	0.00
16/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1765	2	1765	2	97.00
16/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	499	0	499	0	900.00
16/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	457	0	457	0	400.00
16/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	3865	3	3865	3	0.00
16/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	6115	6	6115	6	0.00
16/11/2021	2032 On 05-May-22			Bond Future	10.35	88.6403	10.3494	88.6403	20,384.00
16/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	4883	5	4883	5	0.00
16/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	4962	5	4962	5	0.00
16/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	2347	3	2347	3	993.00
16/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	812	1	812	1	780.00
16/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2046	2	2046	2	780.00
16/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	5523	6	5523	6	0.00
16/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	4727	5	4727	5	0.00
16/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	4923	5	4923	5	0.00
16/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1241	1	1241	1	0.00
16/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2679	2	2679	2	0.00
16/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1308	1	1308	1	993.00
16/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	1058	1	1058	1	780.00
16/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1254	1	1254	1	0.00
16/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2996	3	2996	3	0.00
16/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	5240	5	5240	5	0.00
16/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1228	1	1228	1	0.00
16/11/2021	2032 On 04-August-22			Bond Future	10.57	89.6500	10.5692	89.6500	0.00
16/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	6630	7	6630	7	0.00
16/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2088	2	2088	2	0.00
16/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2112	2	2112	2	0.00
16/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	7776	8	7776	8	0.00
16/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2135	2	2135	2	0.00
16/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	324	0	324	0	800.00

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16/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1140	1	1140	1	800.00
16/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	5890	5	5890	5	0.00
16/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	9561	9	9561	9	0.00
16/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	4112	4	4112	4	0.00
16/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	4079	4	4079	4	0.00
16/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	1025	1	1025	1	0.00
16/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	4047	4	4047	4	0.00
16/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1299	1	1299	1	800.00
16/11/2021	2032 On 03-November-22			Bond Future	10.79	86.6660	10.7856	86.6660	0.00
16/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3115	3	3115	3	0.00
16/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3775	4	3775	4	0.00
16/11/2021	2033 On 03-February-22			Bond Future	111.18	111.1521	111.1778	111.1521	7,393.00
16/11/2021	2033 On 05-May-22			Bond Future	111.24	111.2270	111.2382	111.2270	2,121.00
16/11/2021	2033 On 04-August-22			Bond Future	112.61	112.5834	112.6106	112.5834	0.00
16/11/2021	2033 On 03-November-22			Bond Future	112.75	112.7006	112.7534	112.7006	0.00
16/11/2021	2037 On 03-February-22			Bond Future	10.71	84.6498	10.7062	84.6498	111,655.00
16/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	5341	6	5341	6	0.00
16/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	5243	6	5243	6	0.00
16/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	5292	6	5292	6	0.00
16/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	605	0	605	0	0.00
16/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	625	1	625	1	0.00
16/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	615	0	615	0	0.00
16/11/2021	2037 On 05-May-22			Bond Future	10.90	85.6609	10.9006	85.6609	11,855.00
16/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	6681	7	6681	7	0.00
16/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	6590	7	6590	7	0.00
16/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	6635	7	6635	7	0.00
16/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	1063	1	1063	1	0.00
16/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	1085	1	1085	1	0.00
16/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	1074	1	1074	1	0.00
16/11/2021	2037 On 04-August-22			Bond Future	11.11	82.3815	11.1078	82.3815	0.00
16/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	2832	3	2832	3	0.00
16/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	4509	5	4509	5	0.00
16/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	992	1	992	1	50.00

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16/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	2775	3	2775	3	0.00
16/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	2803	3	2803	3	0.00
16/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	4124	4	4124	4	0.00
16/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	4056	4	4056	4	0.00
16/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	7524	7	7524	7	0.00
16/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	4090	4	4090	4	50.00
16/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2630	2	2630	2	50.00
16/11/2021	2037 On 03-November-22			Bond Future	11.30	83.4532	11.2993	83.4532	0.00
16/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	3991	4	3991	4	0.00
16/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	4023	4	4023	4	0.00
16/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	4055	4	4055	4	0.00
16/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	3987	4	3987	4	0.00
16/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3960	4	3960	4	0.00
16/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3932	4	3932	4	0.00
16/11/2021	2038 On 03-February-22			Bond Future	124.46	124.4255	124.4550	124.4255	6,276.00
16/11/2021	2038 On 05-May-22			Bond Future	125.95	125.9407	125.9535	125.9407	677.00
16/11/2021	2038 On 04-August-22			Bond Future	125.69	125.6630	125.6946	125.6630	0.00
16/11/2021	2038 On 03-November-22			Bond Future	127.31	127.2499	127.3100	127.2499	0.00
16/11/2021	2040 On 03-February-22			Bond Future	10.81	86.8504	10.8059	86.8504	76,581.00
16/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	5697	6	5697	6	0.00
16/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	5750	6	5750	6	0.00
16/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	5803	7	5803	7	0.00
16/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	617	0	617	0	0.00
16/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	607	0	607	0	0.00
16/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	597	0	597	0	0.00
16/11/2021	2040 On 05-May-22			Bond Future	10.99	87.8878	10.9937	87.8878	8,498.00
16/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	7085	8	7085	8	0.00
16/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	396	1	396	1	1,200.00
16/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	7037	8	7037	8	0.00
16/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	1762	2	1762	2	1,200.00
16/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	7133	8	7133	8	0.00
16/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	12630	13	12630	13	0.00
16/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	358	0	358	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1195	1	1195	1	0.00
16/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	4717	4	4717	4	0.00
16/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1207	1	1207	1	0.00
16/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1219	1	1219	1	0.00
16/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	8990	8	8990	8	0.00
16/11/2021	2040 On 04-August-22			Bond Future	11.19	84.3832	11.1936	84.3832	0.00
16/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	3200	4	3200	4	0.00
16/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	8057	9	8057	9	0.00
16/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	485	1	485	1	460.00
16/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	2209	3	2209	3	460.00
16/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	3168	4	3168	4	0.00
16/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3232	4	3232	4	0.00
16/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	4188	4	4188	4	0.00
16/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1581	1	1581	1	460.00
16/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	11324	11	11324	11	0.00
16/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	4258	4	4258	4	0.00
16/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	5567	5	5567	5	0.00
16/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	4223	4	4223	4	0.00
16/11/2021	2040 On 03-November-22			Bond Future	11.38	85.4814	11.3780	85.4814	0.00
16/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	4335	5	4335	5	0.00
16/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	4268	5	4268	5	0.00
16/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	4302	5	4302	5	0.00
16/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	4130	4	4130	4	0.00
16/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	4191	4	4191	4	0.00
16/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	4160	4	4160	4	0.00
16/11/2021	2044 On 03-February-22			Bond Future	10.84	83.7243	10.8428	83.7243	53,833.00
16/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	5793	7	5793	7	0.00
16/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	5686	6	5686	6	0.00
16/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	5740	7	5740	7	0.00
16/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	637	0	637	0	0.00
16/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	648	0	648	0	0.00
16/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	627	0	627	0	0.00
16/11/2021	2044 On 05-May-22			Bond Future	11.02	84.7244	11.0212	84.7244	5,735.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	7140	8	7140	8	0.00
16/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	7091	8	7091	8	0.00
16/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	7042	8	7042	8	0.00
16/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1261	1	1261	1	0.00
16/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1248	1	1248	1	0.00
16/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1236	1	1236	1	0.00
16/11/2021	2044 On 04-August-22			Bond Future	11.21	81.3090	11.2106	81.3090	0.00
16/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	3367	4	3367	4	0.00
16/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	3301	4	3301	4	0.00
16/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	3334	4	3334	4	0.00
16/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	4152	4	4152	4	0.00
16/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	4187	4	4187	4	0.00
16/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	4116	4	4116	4	0.00
16/11/2021	2044 On 03-November-22			Bond Future	11.38	82.3671	11.3850	82.3671	0.00
16/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	4316	5	4316	5	0.00
16/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	4283	5	4283	5	0.00
16/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	4350	5	4350	5	0.00
16/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	4187	4	4187	4	0.00
16/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	4218	4	4218	4	0.00
16/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	4250	4	4250	4	0.00
16/11/2021	2046 On 03-February-22			Bond Future	116.20	115.4835	116.1990	115.4835	15,506.00
16/11/2021	2046 On 05-May-22			Bond Future	115.72	115.0082	115.7170	115.0082	171.00
16/11/2021	2046 On 04-August-22			Bond Future	117.14	116.4109	117.1449	116.4109	0.00
16/11/2021	2046 On 03-November-22			Bond Future	116.73	115.9586	116.7285	115.9586	0.00
16/11/2021	2050 On 03-February-22			Bond Future	117.33	116.1990	117.3339	116.1990	8,495.00
16/11/2021	2050 On 05-May-22			Bond Future	118.75	117.6139	118.7466	117.6139	379.00
16/11/2021	2050 On 04-August-22			Bond Future	118.20	117.0344	118.1983	117.0344	0.00
16/11/2021	2050 On 03-November-22			Bond Future	119.72	118.5123	119.7174	118.5123	0.00
16/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	AL37 On 03-February-22			Index Future	803.17	803.3140	803.1730	803.3140	0.00
16/11/2021	AL37 On 05-May-22			Index Future	812.64	812.8910	812.6420	812.8910	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
16/11/2021	AL37 On 04-August-22			Index Future	822.37	822.5040	822.3670	822.5040	0.00
16/11/2021	AL37 On 03-November-22			Index Future	832.84	832.7970	832.8400	832.7970	0.00
16/11/2021	AL7T On 03-February-22			Index Future	918.06	922.5290	918.0580	922.5290	0.00
16/11/2021	AL7T On 05-May-22			Index Future	928.88	933.5270	928.8810	933.5270	0.00
16/11/2021	AL7T On 04-August-22			Index Future	940.00	944.5670	939.9970	944.5670	0.00
16/11/2021	AL7T On 03-November-22			Index Future	951.97	956.3880	951.9680	956.3880	0.00
16/11/2021	ALBI On 03-February-22			Index Future	817.23	822.1910	817.2270	822.1910	193.00
16/11/2021	ALBI On 05-May-22			Index Future	826.86	831.9930	826.8620	831.9930	29.00
16/11/2021	ALBI On 04-August-22			Index Future	836.76	841.8320	836.7570	841.8320	0.00
16/11/2021	ALBI On 03-November-22			Index Future	847.41	852.3670	847.4120	852.3670	0.00
16/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2021	ES33 On 03-February-22			Bond Future	11.48	78.5193	11.4750	78.5193	263.00
16/11/2021	ES33 On 05-May-22			Bond Future	11.71	75.6979	11.7147	75.6979	87.00
16/11/2021	ES33 On 04-August-22			Bond Future	11.97	76.5731	11.9662	76.5731	0.00
16/11/2021	ES33 On 03-November-22			Bond Future	12.22	73.8113	12.2166	73.8113	0.00
16/11/2021	ES42 On 03-February-22			Bond Future	11.92	77.2424	11.9197	77.2424	3,579.00
16/11/2021	ES42 On 05-May-22			Bond Future	12.14	73.9244	12.1444	73.9244	1,190.00
16/11/2021	ES42 On 04-August-22			Bond Future	12.37	74.7775	12.3736	74.7775	0.00
16/11/2021	ES42 On 03-November-22			Bond Future	12.60	71.5135	12.6027	71.5135	0.00
16/11/2021	GOVI On 03-February-22			GOVI	806.46	811.2440	806.4620	811.2440	983.00
16/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	137220	19	137220	19	0.00
16/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	137120	18	137120	18	0.00
16/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	137020	18	137020	18	0.00
16/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 05-May-22			GOVI	815.97	820.9150	815.9700	820.9150	0.00
16/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	277400	33	277400	33	0.00
16/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	277300	33	277300	33	0.00
16/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	277200	33	277200	33	0.00
16/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 04-August-22			GOVI	825.73	830.6230	825.7340	830.6230	0.00
16/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	64740	11	64740	11	0.00
16/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	64640	11	64640	11	0.00
16/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	64540	11	64540	11	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
16/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 03-November-22			GOVI	836.25	841.0180	836.2500	841.0180	0.00
16/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	158200	21	158200	21	0.00
16/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	158400	21	158400	21	0.00
16/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	158300	21	158300	21	0.00
16/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
16/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
16/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2021	IGOV On 03-February-22			Index Future	306.17	305.5660	306.1720	305.5660	483.00
16/11/2021	IGOV On 05-May-22			Index Future	309.86	309.2840	309.8560	309.2840	16.00
16/11/2021	IGOV On 04-August-22			Index Future	313.64	313.0150	313.6380	313.0150	0.00
16/11/2021	IGOV On 03-November-22			Index Future	317.71	317.0050	317.7050	317.0050	0.00
16/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
16/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
16/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
16/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
16/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	50,000.00
16/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1150	3.8550	96.1150	0.00
16/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0400	3.9300	96.0400	0.00
16/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.7600	4.2000	95.7600	0.00
16/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.6750	4.2750	95.6750	0.00
16/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.56	95.3800	4.5600	95.3800	0.00
16/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.0100	4.9100	95.0100	72.00
16/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.31	94.5950	5.3050	94.5950	0.00
16/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.86	94.0500	5.8600	94.0500	68.00
16/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.18	93.7100	6.1800	93.7100	0.00
16/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.54	93.3300	6.5400	93.3300	0.00
16/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.83	93.0350	6.8250	93.0350	75.00
16/11/2021	R023 On 03-February-22			Bond Future	5.36	105.7498	5.3574	105.7498	13,412.00
16/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	77	0	77	0	0.00
16/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	81	0	81	0	0.00
16/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	85	0	85	0	0.00
16/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	372	0	372	0	0.00
16/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	378	0	378	0	0.00
16/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	385	0	385	0	0.00
16/11/2021	R023 On 05-May-22			Bond Future	5.54	103.1012	5.5403	103.1012	777.00
16/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	693	1	693	1	0.00
16/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	700	1	700	1	0.00
16/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	706	1	706	1	0.00
16/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	100	0	100	0	0.00
16/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	101	0	101	0	0.00
16/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	103	0	103	0	0.00
16/11/2021	R023 On 04-August-22			Bond Future	5.85	104.2998	5.8527	104.2998	0.00
16/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	324	0	324	0	0.00
16/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	328	0	328	0	0.00
16/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	331	0	331	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
16/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	222	0	222	0	0.00
16/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	224	0	224	0	0.00
16/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	226	0	226	0	0.00
16/11/2021	R023 On 03-November-22			Bond Future	6.45	101.7167	6.4478	101.7167	0.00
16/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	288	0	288	0	0.00
16/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	284	0	284	0	0.00
16/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	286	0	286	0	0.00
16/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	343	0	343	0	0.00
16/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	345	0	345	0	0.00
16/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	343	0	343	0	0.00
16/11/2021	R035 On 03-February-22			Bond Future	10.53	93.1409	10.5311	93.1409	98,102.00
16/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	282	0	282	0	683.00
16/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	873	1	873	1	280.00
16/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	8303	9	8303	9	0.00
16/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1186	2	1186	2	500.00
16/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	5499	6	5499	6	0.00
16/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	5059	6	5059	6	0.00
16/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	4156	5	4156	5	0.00
16/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	554	1	554	1	200.00
16/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	7526	8	7526	8	0.00
16/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	5254	6	5254	6	0.00
16/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	5796	6	5796	6	0.00
16/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	4962	6	4962	6	0.00
16/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	5011	6	5011	6	0.00
16/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	4064	5	4064	5	0.00
16/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	4436	5	4436	5	0.00
16/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	1475	2	1475	2	1,600.00
16/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	2313	3	2313	3	0.00
16/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	2461	3	2461	3	0.00
16/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1235	2	1235	2	200.00
16/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	1447	2	1447	2	0.00
16/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	2686	2	2686	2	500.00
16/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	3000	3	3000	3	0.00

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16/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	3083	3	3083	3	0.00
16/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1809	1	1809	1	200.00
16/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	2648	2	2648	2	0.00
16/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	913	1	913	1	1,600.00
16/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	683	1	683	1	0.00
16/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	694	1	694	1	0.00
16/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	521	0	521	0	683.00
16/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	629	0	629	0	200.00
16/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	578	0	578	0	500.00
16/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	289	0	289	0	280.00
16/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	4604	4	4604	4	0.00
16/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	830	1	830	1	200.00
16/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1703	1	1703	1	683.00
16/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	672	1	672	1	0.00
16/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	943	1	943	1	280.00
16/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	221	0	221	0	1,800.00
16/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	3703	3	3703	3	0.00
16/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	5855	5	5855	5	0.00
16/11/2021	R035 On 05-May-22			Bond Future	10.73	89.7744	10.7285	89.7744	8,926.00
16/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	6575	7	6575	7	0.00
16/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	6529	7	6529	7	0.00
16/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	6484	7	6484	7	0.00
16/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	1107	1	1107	1	0.00
16/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	1096	1	1096	1	0.00
16/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	1084	1	1084	1	0.00
16/11/2021	R035 On 04-August-22			Bond Future	10.94	90.7958	10.9371	90.7958	0.00
16/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	4060	5	4060	5	0.00
16/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	8317	9	8317	9	0.00
16/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	2818	3	2818	3	0.00
16/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2250	3	2250	3	400.00
16/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	2761	3	2761	3	0.00
16/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	2790	3	2790	3	0.00
16/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	857	1	857	1	100.00

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16/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	515	1	515	1	400.00
16/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	2539	3	2539	3	0.00
16/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	4367	4	4367	4	100.00
16/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	9684	9	9684	9	0.00
16/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	7892	7	7892	7	0.00
16/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	4769	4	4769	4	0.00
16/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	4059	4	4059	4	0.00
16/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	4092	4	4092	4	0.00
16/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2902	3	2902	3	100.00
16/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	4025	4	4025	4	0.00
16/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1231	1	1231	1	400.00
16/11/2021	R035 On 03-November-22			Bond Future	11.14	87.4960	11.1419	87.4960	0.00
16/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	3888	4	3888	4	0.00
16/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	3857	4	3857	4	0.00
16/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	3918	4	3918	4	0.00
16/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3871	3	3871	3	0.00
16/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3927	4	3927	4	0.00
16/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3899	4	3899	4	0.00
16/11/2021	R186 On 03-February-22			Bond Future	8.17	110.5958	8.1749	110.5958	54,664.00
16/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	130	0	130	0	0.00
16/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	134	0	134	0	0.00
16/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	139	0	139	0	0.00
16/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	3868	4	3868	4	0.00
16/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	3907	4	3907	4	0.00
16/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	3947	4	3947	4	0.00
16/11/2021	R186 On 05-May-22			Bond Future	8.41	111.9158	8.4100	111.9158	4,404.00
16/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2199	2	2199	2	0.00
16/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	2980	3	2980	3	0.00
16/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1485	2	1485	2	0.00
16/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1563	2	1563	2	454.00
16/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	790	1	790	1	435.00
16/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	70	0	70	0	3,600.00
16/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1466	1	1466	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
16/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3671	4	3671	4	0.00
16/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1504	2	1504	2	0.00
16/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1179	1	1179	1	454.00
16/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	222	0	222	0	435.00
16/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	361	0	361	0	3,600.00
16/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4109	4	4109	4	0.00
16/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4798	5	4798	5	0.00
16/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2251	2	2251	2	0.00
16/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1860	2	1860	2	0.00
16/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	686	1	686	1	454.00
16/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	1901	2	1901	2	0.00
16/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	6960	7	6960	7	0.00
16/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	2906	3	2906	3	0.00
16/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1800	2	1800	2	0.00
16/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1881	2	1881	2	0.00
16/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	915	1	915	1	454.00
16/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1297	1	1297	1	4,035.00
16/11/2021	R186 On 04-August-22			Bond Future	8.67	107.9196	8.6690	107.9196	0.00
16/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1234	1	1234	1	0.00
16/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	197	0	197	0	3,600.00
16/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1220	1	1220	1	0.00
16/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1249	1	1249	1	0.00
16/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	983	1	983	1	3,600.00
16/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4910	5	4910	5	0.00
16/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	875	1	875	1	3,600.00
16/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	3202	3	3202	3	0.00
16/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3249	3	3249	3	0.00
16/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6799	7	6799	7	0.00
16/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3662	4	3662	4	0.00
16/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	3225	3	3225	3	0.00
16/11/2021	R186 On 03-November-22			Bond Future	8.93	109.3097	8.9284	109.3097	0.00
16/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1703	2	1703	2	0.00
16/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1672	2	1672	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
16/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1688	2	1688	2	0.00
16/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	3057	3	3057	3	0.00
16/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	3077	3	3077	3	0.00
16/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	3037	3	3037	3	0.00
16/11/2021	R197 On 03-February-22			Bond Future	322.18	322.5004	322.1759	322.5004	1,079.00
16/11/2021	R197 On 05-May-22			Bond Future	326.05	326.4271	326.0547	326.4271	237.00
16/11/2021	R197 On 04-August-22			Bond Future	321.72	322.0444	321.7160	322.0444	0.00
16/11/2021	R197 On 03-November-22			Bond Future	325.85	326.1118	325.8511	326.1118	0.00
16/11/2021	R202 On 03-February-22			Bond Future	243.06	243.0072	243.0636	243.0072	8,050.00
16/11/2021	R202 On 05-May-22			Bond Future	245.99	245.9659	245.9900	245.9659	413.00
16/11/2021	R202 On 04-August-22			Bond Future	244.58	244.5232	244.5836	244.5232	0.00
16/11/2021	R202 On 03-November-22			Bond Future	247.73	247.6108	247.7263	247.6108	0.00
16/11/2021	R209 On 03-February-22			Bond Future	10.47	72.1791	10.4670	72.1791	17,702.00
16/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	3823	4	3823	4	0.00
16/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	3741	4	3741	4	0.00
16/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	3782	4	3782	4	0.00
16/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	708	1	708	1	0.00
16/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	720	1	720	1	0.00
16/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	696	1	696	1	0.00
16/11/2021	R209 On 05-May-22			Bond Future	10.64	69.8992	10.6433	69.8992	5,396.00
16/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	5258	6	5258	6	0.00
16/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	7486	8	7486	8	0.00
16/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	5219	6	5219	6	0.00
16/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	579	1	579	1	8,525.00
16/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	2747	3	2747	3	0.00
16/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	5180	6	5180	6	0.00
16/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	1038	1	1038	1	0.00
16/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	2164	2	2164	2	12,050.00
16/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	5751	5	5751	5	0.00
16/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	1027	1	1027	1	0.00
16/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	563	0	563	0	12,050.00
16/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	1016	1	1016	1	0.00
16/11/2021	R209 On 04-August-22			Bond Future	10.83	70.6946	10.8259	70.6946	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
16/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2273	3	2273	3	0.00
16/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2322	3	2322	3	0.00
16/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2298	3	2298	3	0.00
16/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	3635	3	3635	3	0.00
16/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3666	3	3666	3	0.00
16/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	3605	3	3605	3	0.00
16/11/2021	R209 On 03-November-22			Bond Future	11.00	68.4708	11.0035	68.4708	0.00
16/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	3432	4	3432	4	0.00
16/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	3460	4	3460	4	0.00
16/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	3488	4	3488	4	0.00
16/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3350	3	3350	3	0.00
16/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3374	3	3374	3	0.00
16/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3398	3	3398	3	0.00
16/11/2021	R210 On 03-February-22			Bond Future	214.67	214.6246	214.6688	214.6246	1,381.00
16/11/2021	R210 On 05-May-22			Bond Future	214.40	214.3858	214.4018	214.3858	104.00
16/11/2021	R210 On 04-August-22			Bond Future	217.05	217.0001	217.0471	217.0001	0.00
16/11/2021	R210 On 03-November-22			Bond Future	216.92	216.8262	216.9230	216.8262	0.00
16/11/2021	R213 On 03-February-22			Bond Future	9.94	86.2706	9.9368	86.2706	20,764.00
16/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	257	0	257	0	220.00
16/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	2587	3	2587	3	0.00
16/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	3902	4	3902	4	0.00
16/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2252	3	2252	3	0.00
16/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	2317	3	2317	3	0.00
16/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	1677	2	1677	2	0.00
16/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	319	0	319	0	430.00
16/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	813	1	813	1	0.00
16/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1176	1	1176	1	0.00
16/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	1705	2	1705	2	0.00
16/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	36	0	36	0	200.00
16/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	69	0	69	0	102.00
16/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	4183	5	4183	5	0.00
16/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	1733	2	1733	2	0.00
16/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	1789	2	1789	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
16/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1462	1	1462	1	430.00
16/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1509	1	1509	1	0.00
16/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	4160	4	4160	4	0.00
16/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2697	2	2697	2	200.00
16/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	479	0	479	0	220.00
16/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	6267	6	6267	6	0.00
16/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	542	0	542	0	430.00
16/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	7211	7	7211	7	0.00
16/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1533	1	1533	1	0.00
16/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	2103	2	2103	2	102.00
16/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1557	1	1557	1	0.00
16/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	1116	1	1116	1	220.00
16/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1152	1	1152	1	200.00
16/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	978	1	978	1	102.00
16/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	4485	4	4485	4	0.00
16/11/2021	R213 On 05-May-22			Bond Future	10.14	83.7681	10.1421	83.7681	0.00
16/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	3778	4	3778	4	0.00
16/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	3812	4	3812	4	0.00
16/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	3744	4	3744	4	0.00
16/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1300	1	1300	1	0.00
16/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1314	1	1314	1	0.00
16/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1329	1	1329	1	0.00
16/11/2021	R213 On 04-August-22			Bond Future	10.36	84.7234	10.3609	84.7234	0.00
16/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1692	2	1692	2	0.00
16/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1653	2	1653	2	0.00
16/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1672	2	1672	2	0.00
16/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3985	4	3985	4	0.00
16/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	4048	4	4048	4	0.00
16/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	4016	4	4016	4	0.00
16/11/2021	R213 On 03-November-22			Bond Future	10.58	82.2885	10.5780	82.2885	0.00
16/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	2707	3	2707	3	0.00
16/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	2661	3	2661	3	0.00
16/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	2684	3	2684	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
16/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3580	3	3580	3	0.00
16/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3605	3	3605	3	0.00
16/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3555	3	3555	3	0.00
16/11/2021	R214 On 03-February-22			Bond Future	10.81	69.0718	10.8113	69.0718	20,091.00
16/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	3909	4	3909	4	0.00
16/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	3951	5	3951	5	0.00
16/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	3993	5	3993	5	0.00
16/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	691	1	691	1	0.00
16/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	680	1	680	1	0.00
16/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	669	1	669	1	0.00
16/11/2021	R214 On 05-May-22			Bond Future	10.98	66.6163	10.9805	66.6163	441.00
16/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	5190	6	5190	6	0.00
16/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	5229	6	5229	6	0.00
16/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	5268	6	5268	6	0.00
16/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1167	1	1167	1	0.00
16/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1155	1	1155	1	0.00
16/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1143	1	1143	1	0.00
16/11/2021	R214 On 04-August-22			Bond Future	11.16	67.3734	11.1578	67.3734	0.00
16/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	2547	3	2547	3	0.00
16/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	2573	3	2573	3	0.00
16/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	2600	3	2600	3	0.00
16/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3564	3	3564	3	0.00
16/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3534	3	3534	3	0.00
16/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3594	3	3594	3	0.00
16/11/2021	R214 On 03-November-22			Bond Future	11.33	64.9689	11.3303	64.9689	0.00
16/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	3551	4	3551	4	0.00
16/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	3579	4	3579	4	0.00
16/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	3523	4	3523	4	0.00
16/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3420	3	3420	3	0.00
16/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3445	3	3445	3	0.00
16/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3471	3	3471	3	0.00
16/11/2021	R248 On 03-February-22			Bond Future	10.78	87.2503	10.7794	87.2503	179,022.00
16/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	600	1	600	1	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	5630	6	5630	6	0.00
16/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	3130	4	3130	4	100.00
16/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	1919	2	1919	2	1,300.00
16/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	153	0	153	0	0.00
16/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	322	0	322	0	1,300.00
16/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	5576	6	5576	6	0.00
16/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	5521	6	5521	6	0.00
16/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	1020	1	1020	1	100.00
16/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1287	2	1287	2	0.00
16/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	2695	3	2695	3	900.00
16/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	3384	3	3384	3	0.00
16/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	686	1	686	1	0.00
16/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	6411	6	6411	6	0.00
16/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	5055	4	5055	4	0.00
16/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1818	1	1818	1	0.00
16/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	7931	7	7931	7	0.00
16/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2506	2	2506	2	0.00
16/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1537	1	1537	1	0.00
16/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	709	1	709	1	0.00
16/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	3891	3	3891	3	0.00
16/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	697	1	697	1	0.00
16/11/2021	R248 On 05-May-22			Bond Future	10.95	83.8766	10.9464	83.8766	2,035.00
16/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	7079	8	7079	8	0.00
16/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	7029	8	7029	8	0.00
16/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	6979	8	6979	8	0.00
16/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1316	1	1316	1	0.00
16/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1290	1	1290	1	0.00
16/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1303	1	1303	1	0.00
16/11/2021	R248 On 04-August-22			Bond Future	11.12	84.8300	11.1216	84.8300	0.00
16/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	3378	4	3378	4	0.00
16/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	3345	4	3345	4	0.00
16/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	3311	4	3311	4	0.00
16/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	4306	4	4306	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	4269	4	4269	4	0.00
16/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	4232	4	4232	4	0.00
16/11/2021	R248 On 03-November-22			Bond Future	11.29	81.5168	11.2920	81.5168	0.00
16/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	4397	5	4397	5	0.00
16/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	4362	5	4362	5	0.00
16/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	4432	5	4432	5	0.00
16/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	4308	4	4308	4	0.00
16/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	4275	4	4275	4	0.00
16/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	4243	4	4243	4	0.00