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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
17/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	2025 On 03-February-22			Bond Future	155.11	155.2655	155.1118	155.2655	5,316.00
17/11/2021	2025 On 05-May-22			Bond Future	156.98	157.1349	156.9783	157.1349	164.00
17/11/2021	2025 On 04-August-22			Bond Future	157.31	157.4621	157.3052	157.4621	0.00
17/11/2021	2025 On 03-November-22			Bond Future	159.33	159.4852	159.3253	159.4852	0.00
17/11/2021	2029 On 03-February-22			Bond Future	115.22	115.1859	115.2216	115.1859	2,806.00
17/11/2021	2029 On 05-May-22			Bond Future	115.41	115.3756	115.4106	115.3756	186.00
17/11/2021	2029 On 04-August-22			Bond Future	116.83	116.7990	116.8342	116.7990	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
17/11/2021	2029 On 03-November-22			Bond Future	117.11	117.0767	117.1133	117.0767	0.00
17/11/2021	2030 On 03-February-22			Bond Future	9.62	91.1292	9.6234	91.1292	83,553.00
17/11/2021	2030 On 03-February-22	8,80	Call	Bond Future	209	0	209	0	950.00
17/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6218	6	6218	6	0.00
17/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1487	1	1487	1	1,000.00
17/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	1996	2	1996	2	0.00
17/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1102	1	1102	1	0.00
17/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2379	2	2379	2	0.00
17/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1080	1	1080	1	0.00
17/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	56	0	56	0	101.00
17/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	246	0	246	0	1,000.00
17/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1125	1	1125	1	0.00
17/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	505	0	505	0	4,000.00
17/11/2021	2030 On 03-February-22	9,40	Call	Bond Future	1016	0	1016	0	950.00
17/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	914	1	914	1	0.00
17/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	2340	2	2340	2	101.00
17/11/2021	2030 On 03-February-22	9,40	Put	Bond Future	2179	0	2179	0	0.00
17/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	3260	3	3260	3	0.00
17/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	2026	2	2026	2	0.00
17/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	4354	4	4354	4	0.00
17/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	965	1	965	1	8,000.00
17/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	6721	7	6721	7	0.00
17/11/2021	2030 On 03-February-22	8,80	Put	Bond Future	4591	0	4591	0	0.00
17/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	2086	2	2086	2	0.00
17/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	2056	2	2056	2	0.00
17/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1191	1	1191	1	101.00
17/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1608	2	1608	2	0.00
17/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	157	0	157	0	1,000.00
17/11/2021	2030 On 05-May-22			Bond Future	9.84	92.2047	9.8434	92.2047	14,727.00
17/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3283	3	3283	3	0.00
17/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	6329	6	6329	6	0.00
17/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1168	1	1168	1	0.00
17/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3251	3	3251	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
17/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	444	0	444	0	200.00
17/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	523	0	523	0	1,800.00
17/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	45	0	45	0	200.00
17/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3315	3	3315	3	0.00
17/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	2533	2	2533	2	0.00
17/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	230	0	230	0	1,073.00
17/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	116	0	116	0	1,800.00
17/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	9143	9	9143	9	0.00
17/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5790	6	5790	6	0.00
17/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	5440	6	5440	6	0.00
17/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1511	2	1511	2	0.00
17/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	11413	12	11413	12	0.00
17/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1544	2	1544	2	0.00
17/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	7422	8	7422	8	0.00
17/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3672	4	3672	4	1,073.00
17/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	2004	2	2004	2	1,073.00
17/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	608	1	608	1	1,800.00
17/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1528	2	1528	2	200.00
17/11/2021	2030 On 04-August-22			Bond Future	10.08	89.2672	10.0824	89.2672	0.00
17/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1525	2	1525	2	0.00
17/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	243	0	243	0	800.00
17/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	767	1	767	1	800.00
17/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1507	2	1507	2	0.00
17/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1544	2	1544	2	0.00
17/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5328	5	5328	5	0.00
17/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1281	1	1281	1	800.00
17/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	4098	4	4098	4	0.00
17/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	4161	4	4161	4	0.00
17/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	5906	6	5906	6	0.00
17/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	9352	10	9352	10	0.00
17/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	4130	4	4130	4	0.00
17/11/2021	2030 On 03-November-22			Bond Future	10.31	90.4444	10.3067	90.4444	0.00
17/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2545	2	2545	2	0.00

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17/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2567	3	2567	3	0.00
17/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	2589	3	2589	3	0.00
17/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3554	4	3554	4	0.00
17/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3579	4	3579	4	0.00
17/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3604	4	3604	4	0.00
17/11/2021	2032 On 03-February-22			Bond Future	10.11	91.1472	10.1122	91.1472	109,656.00
17/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	51	0	51	0	198.00
17/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	114	0	114	0	97.00
17/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	491	1	491	1	1,050.00
17/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	5038	5	5038	5	0.00
17/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	4807	5	4807	5	0.00
17/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	2838	3	2838	3	0.00
17/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	2876	3	2876	3	0.00
17/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	2502	2	2502	2	0.00
17/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1131	1	1131	1	900.00
17/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	1796	2	1796	2	0.00
17/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	566	1	566	1	210.00
17/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	2761	3	2761	3	0.00
17/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	2799	3	2799	3	0.00
17/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	923	1	923	1	0.00
17/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	505	1	505	1	400.00
17/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	650	1	650	1	0.00
17/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	5884	6	5884	6	0.00
17/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	3694	4	3694	4	0.00
17/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	3737	4	3737	4	0.00
17/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	3192	3	3192	3	0.00
17/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	830	1	830	1	210.00
17/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1147	1	1147	1	400.00
17/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	657	1	657	1	97.00
17/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	959	1	959	1	198.00
17/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	669	1	669	1	1,050.00
17/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	276	0	276	0	210.00
17/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	7349	8	7349	8	0.00

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17/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	3641	4	3641	4	0.00
17/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2686	3	2686	3	198.00
17/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	2364	3	2364	3	900.00
17/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	995	1	995	1	0.00
17/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	1013	1	1013	1	0.00
17/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	3461	4	3461	4	0.00
17/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	3245	3	3245	3	1,050.00
17/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1636	2	1636	2	97.00
17/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	977	1	977	1	0.00
17/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	424	0	424	0	900.00
17/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	386	0	386	0	400.00
17/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	3687	4	3687	4	0.00
17/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	5955	6	5955	6	0.00
17/11/2021	2032 On 05-May-22			Bond Future	10.32	88.0761	10.3207	88.0761	20,384.00
17/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	4946	5	4946	5	0.00
17/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	5027	5	5027	5	0.00
17/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2083	2	2083	2	780.00
17/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	2388	2	2388	2	993.00
17/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	801	1	801	1	780.00
17/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	5597	6	5597	6	0.00
17/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	4787	5	4787	5	0.00
17/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	4986	5	4986	5	0.00
17/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1144	1	1144	1	0.00
17/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2560	3	2560	3	0.00
17/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1208	1	1208	1	993.00
17/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	971	1	971	1	780.00
17/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1157	1	1157	1	0.00
17/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	5069	5	5069	5	0.00
17/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2873	3	2873	3	0.00
17/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1132	1	1132	1	0.00
17/11/2021	2032 On 04-August-22			Bond Future	10.54	89.0918	10.5392	89.0918	0.00
17/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	6684	7	6684	7	0.00
17/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2094	2	2094	2	0.00

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17/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2118	2	2118	2	0.00
17/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	7847	8	7847	8	0.00
17/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2142	2	2142	2	0.00
17/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	330	0	330	0	800.00
17/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1113	1	1113	1	800.00
17/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	5701	6	5701	6	0.00
17/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	9405	10	9405	10	0.00
17/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	3956	4	3956	4	0.00
17/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	3924	4	3924	4	0.00
17/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	935	1	935	1	0.00
17/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	3893	4	3893	4	0.00
17/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1191	1	1191	1	800.00
17/11/2021	2032 On 03-November-22			Bond Future	10.75	86.1209	10.7545	86.1209	0.00
17/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3163	3	3163	3	0.00
17/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3661	4	3661	4	0.00
17/11/2021	2033 On 03-February-22			Bond Future	111.11	111.1778	111.1081	111.1778	7,393.00
17/11/2021	2033 On 05-May-22			Bond Future	111.17	111.2382	111.1659	111.2382	2,121.00
17/11/2021	2033 On 04-August-22			Bond Future	112.54	112.6106	112.5372	112.6106	0.00
17/11/2021	2033 On 03-November-22			Bond Future	112.68	112.7534	112.6804	112.7534	0.00
17/11/2021	2037 On 03-February-22			Bond Future	10.74	83.8973	10.7360	83.8973	111,655.00
17/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	5112	5	5112	5	0.00
17/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	5013	5	5013	5	0.00
17/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	5063	5	5063	5	0.00
17/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	569	1	569	1	0.00
17/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	589	1	589	1	0.00
17/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	579	1	579	1	0.00
17/11/2021	2037 On 05-May-22			Bond Future	10.93	84.8875	10.9317	84.8875	11,855.00
17/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	6449	7	6449	7	0.00
17/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	6358	7	6358	7	0.00
17/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	6404	7	6404	7	0.00
17/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	1027	1	1027	1	0.00
17/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	1049	1	1049	1	0.00
17/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	1038	1	1038	1	0.00

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17/11/2021	2037 On 04-August-22			Bond Future	11.14	81.6111	11.1402	81.6111	0.00
17/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	2710	3	2710	3	0.00
17/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	4363	5	4363	5	0.00
17/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	916	1	916	1	50.00
17/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	2654	3	2654	3	0.00
17/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	2682	3	2682	3	0.00
17/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	4202	4	4202	4	0.00
17/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	4133	4	4133	4	0.00
17/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	7646	8	7646	8	0.00
17/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	4167	4	4167	4	50.00
17/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2683	3	2683	3	50.00
17/11/2021	2037 On 03-November-22			Bond Future	11.33	82.6920	11.3331	82.6920	0.00
17/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	3818	4	3818	4	0.00
17/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	3849	4	3849	4	0.00
17/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	3879	4	3879	4	0.00
17/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	4016	4	4016	4	0.00
17/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3987	4	3987	4	0.00
17/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3957	4	3957	4	0.00
17/11/2021	2038 On 03-February-22			Bond Future	124.82	124.4550	124.8250	124.4550	6,276.00
17/11/2021	2038 On 05-May-22			Bond Future	126.33	125.9535	126.3271	125.9535	677.00
17/11/2021	2038 On 04-August-22			Bond Future	126.07	125.6946	126.0747	125.6946	0.00
17/11/2021	2038 On 03-November-22			Bond Future	127.69	127.3100	127.6942	127.3100	0.00
17/11/2021	2040 On 03-February-22			Bond Future	10.84	86.0015	10.8411	86.0015	76,581.00
17/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	5478	6	5478	6	0.00
17/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	5530	6	5530	6	0.00
17/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	5583	6	5583	6	0.00
17/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	642	1	642	1	0.00
17/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	632	1	632	1	0.00
17/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	621	1	621	1	0.00
17/11/2021	2040 On 05-May-22			Bond Future	11.03	87.0166	11.0304	87.0166	8,498.00
17/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	6797	7	6797	7	0.00
17/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	348	0	348	0	1,200.00
17/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	6749	7	6749	7	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
17/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	6845	7	6845	7	0.00
17/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	12396	13	12396	13	0.00
17/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	1587	2	1587	2	1,200.00
17/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	4790	5	4790	5	0.00
17/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	373	0	373	0	1,200.00
17/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1155	1	1155	1	0.00
17/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1168	1	1168	1	0.00
17/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1180	1	1180	1	0.00
17/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	9191	9	9191	9	0.00
17/11/2021	2040 On 04-August-22			Bond Future	11.23	83.5141	11.2318	83.5141	0.00
17/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	2970	3	2970	3	0.00
17/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	7739	8	7739	8	0.00
17/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	424	0	424	0	460.00
17/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	1998	2	1998	2	460.00
17/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	2939	3	2939	3	0.00
17/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3001	3	3001	3	0.00
17/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	4209	4	4209	4	0.00
17/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1514	2	1514	2	460.00
17/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	11515	11	11515	11	0.00
17/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	4281	4	4281	4	0.00
17/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	5608	6	5608	6	0.00
17/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	4245	4	4245	4	0.00
17/11/2021	2040 On 03-November-22			Bond Future	11.42	84.6207	11.4178	84.6207	0.00
17/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	4120	4	4120	4	0.00
17/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	4054	4	4054	4	0.00
17/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	4087	4	4087	4	0.00
17/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	4169	4	4169	4	0.00
17/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	4232	4	4232	4	0.00
17/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	4201	4	4201	4	0.00
17/11/2021	2044 On 03-February-22			Bond Future	10.88	82.7825	10.8783	82.7825	53,833.00
17/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	5568	6	5568	6	0.00
17/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	5462	6	5462	6	0.00
17/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	5515	6	5515	6	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
17/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	664	1	664	1	0.00
17/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	675	1	675	1	0.00
17/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	653	1	653	1	0.00
17/11/2021	2044 On 05-May-22			Bond Future	11.06	83.7597	11.0581	83.7597	5,735.00
17/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	6841	7	6841	7	0.00
17/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	6793	7	6793	7	0.00
17/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	6744	7	6744	7	0.00
17/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1217	1	1217	1	0.00
17/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1205	1	1205	1	0.00
17/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1193	1	1193	1	0.00
17/11/2021	2044 On 04-August-22			Bond Future	11.25	80.3447	11.2491	80.3447	0.00
17/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	3128	3	3128	3	0.00
17/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	3064	3	3064	3	0.00
17/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	3096	3	3096	3	0.00
17/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	4172	4	4172	4	0.00
17/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	4208	4	4208	4	0.00
17/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	4136	4	4136	4	0.00
17/11/2021	2044 On 03-November-22			Bond Future	11.43	81.4094	11.4251	81.4094	0.00
17/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	4095	4	4095	4	0.00
17/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	4062	4	4062	4	0.00
17/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	4128	4	4128	4	0.00
17/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	4226	4	4226	4	0.00
17/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	4258	4	4258	4	0.00
17/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	4291	4	4291	4	0.00
17/11/2021	2046 On 03-February-22			Bond Future	115.16	116.1990	115.1613	116.1990	15,506.00
17/11/2021	2046 On 05-May-22			Bond Future	114.67	115.7170	114.6655	115.7170	171.00
17/11/2021	2046 On 04-August-22			Bond Future	116.08	117.1449	116.0800	117.1449	0.00
17/11/2021	2046 On 03-November-22			Bond Future	115.65	116.7285	115.6521	116.7285	0.00
17/11/2021	2050 On 03-February-22			Bond Future	117.49	117.3339	117.4882	117.3339	8,495.00
17/11/2021	2050 On 05-May-22			Bond Future	118.90	118.7466	118.9017	118.7466	379.00
17/11/2021	2050 On 04-August-22			Bond Future	118.36	118.1983	118.3573	118.1983	0.00
17/11/2021	2050 On 03-November-22			Bond Future	119.88	119.7174	119.8775	119.7174	0.00
17/11/2021	8607 On 21-December-26			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
17/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	AL37 On 03-February-22			Index Future	805.07	803.1730	805.0710	803.1730	0.00
17/11/2021	AL37 On 05-May-22			Index Future	814.56	812.6420	814.5600	812.6420	0.00
17/11/2021	AL37 On 04-August-22			Index Future	824.31	822.3670	824.3070	822.3670	0.00
17/11/2021	AL37 On 03-November-22			Index Future	834.80	832.8400	834.8030	832.8400	0.00
17/11/2021	AL7T On 03-February-22			Index Future	919.19	918.0580	919.1900	918.0580	0.00
17/11/2021	AL7T On 05-May-22			Index Future	930.02	928.8810	930.0240	928.8810	0.00
17/11/2021	AL7T On 04-August-22			Index Future	941.15	939.9970	941.1530	939.9970	0.00
17/11/2021	AL7T On 03-November-22			Index Future	953.14	951.9680	953.1360	951.9680	0.00
17/11/2021	ALBI On 03-February-22			Index Future	816.74	817.2270	816.7410	817.2270	193.00
17/11/2021	ALBI On 05-May-22			Index Future	826.37	826.8620	826.3670	826.8620	29.00
17/11/2021	ALBI On 04-August-22			Index Future	836.26	836.7570	836.2560	836.7570	0.00
17/11/2021	ALBI On 03-November-22			Index Future	846.90	847.4120	846.9030	847.4120	0.00
17/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C213 On 28-February-31			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
17/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2021	ES33 On 03-February-22			Bond Future	11.50	77.8659	11.4981	77.8659	263.00
17/11/2021	ES33 On 05-May-22			Bond Future	11.74	75.0260	11.7389	75.0260	87.00
17/11/2021	ES33 On 04-August-22			Bond Future	11.99	75.9039	11.9915	75.9039	0.00
17/11/2021	ES33 On 03-November-22			Bond Future	12.24	73.1505	12.2431	73.1505	0.00
17/11/2021	ES42 On 03-February-22			Bond Future	11.96	76.5201	11.9591	76.5201	3,579.00
17/11/2021	ES42 On 05-May-22			Bond Future	12.19	73.1830	12.1856	73.1830	1,190.00
17/11/2021	ES42 On 04-August-22			Bond Future	12.42	74.0378	12.4167	74.0378	0.00
17/11/2021	ES42 On 03-November-22			Bond Future	12.65	70.7810	12.6478	70.7810	0.00
17/11/2021	GOVI On 03-February-22			GOVI	806.08	806.4620	806.0790	806.4620	985.00
17/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	133390	14	133390	14	0.00
17/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	133290	14	133290	14	0.00
17/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	133190	14	133190	14	0.00
17/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 05-May-22			GOVI	815.58	815.9700	815.5800	815.9700	0.00
17/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	273500	28	273500	28	0.00
17/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	273400	28	273400	28	0.00
17/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	273300	28	273300	28	0.00
17/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 05-May-22	788,23	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
17/11/2021	GOVI On 04-August-22			GOVI	825.34	825.7340	825.3390	825.7340	0.00
17/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	60790	6	60790	6	0.00
17/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	60690	6	60690	6	0.00
17/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	60590	6	60590	6	0.00
17/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 03-November-22			GOVI	835.85	836.2500	835.8480	836.2500	0.00
17/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	154180	16	154180	16	0.00
17/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	154380	16	154380	16	0.00
17/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	154280	16	154280	16	0.00
17/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
17/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
17/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2021	IGOV On 03-February-22			Index Future	305.95	306.1720	305.9490	306.1720	483.00
17/11/2021	IGOV On 05-May-22			Index Future	309.63	309.8560	309.6290	309.8560	16.00
17/11/2021	IGOV On 04-August-22			Index Future	313.41	313.6380	313.4080	313.6380	0.00
17/11/2021	IGOV On 03-November-22			Index Future	317.47	317.7050	317.4720	317.7050	0.00
17/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
17/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
17/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
17/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.68	96.3150	3.6830	96.3150	0.00
17/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.1450	3.8450	96.1450	0.00
17/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0700	3.9300	96.0700	0.00
17/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.19	95.8000	4.1900	95.8000	0.00
17/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7250	4.2750	95.7250	0.00
17/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4400	4.5500	95.4400	0.00
17/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.71	4.7100	4.7100	4.7100	0.00
17/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.89	95.0900	4.8900	95.0900	72.00
17/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.30	94.6950	5.2950	94.6950	0.00
17/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.84	94.1400	5.8350	94.1400	68.00
17/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.16	93.8200	6.1600	93.8200	0.00
17/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.51	93.4600	6.5050	93.4600	0.00
17/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.78	93.1750	6.7750	93.1750	75.00
17/11/2021	R023 On 03-February-22			Bond Future	5.33	105.8651	5.3271	105.8651	13,412.00
17/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	101	0	101	0	0.00
17/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	105	0	105	0	0.00
17/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	109	0	109	0	0.00
17/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	364	0	364	0	0.00
17/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	371	0	371	0	0.00
17/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	377	0	377	0	0.00
17/11/2021	R023 On 05-May-22			Bond Future	5.50	103.2036	5.5013	103.2036	777.00
17/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	719	1	719	1	0.00
17/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	726	1	726	1	0.00
17/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	732	1	732	1	0.00
17/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	95	0	95	0	0.00
17/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	96	0	96	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
17/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	97	0	97	0	0.00
17/11/2021	R023 On 04-August-22			Bond Future	5.80	104.4195	5.7960	104.4195	0.00
17/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	330	0	330	0	0.00
17/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	334	0	334	0	0.00
17/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	337	0	337	0	0.00
17/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	197	0	197	0	0.00
17/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	199	0	199	0	0.00
17/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	201	0	201	0	0.00
17/11/2021	R023 On 03-November-22			Bond Future	6.35	101.8597	6.3476	101.8597	0.00
17/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	296	0	296	0	0.00
17/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	292	0	292	0	0.00
17/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	294	0	294	0	0.00
17/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	321	0	321	0	0.00
17/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	322	0	322	0	0.00
17/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	320	0	320	0	0.00
17/11/2021	R035 On 03-February-22			Bond Future	10.56	92.3284	10.5554	92.3284	98,967.00
17/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	220	0	220	0	683.00
17/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	759	1	759	1	280.00
17/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	5309	5	5309	5	0.00
17/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	4865	5	4865	5	0.00
17/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1064	1	1064	1	500.00
17/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	8127	8	8127	8	0.00
17/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	3959	4	3959	4	0.00
17/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	459	1	459	1	200.00
17/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	7347	8	7347	8	0.00
17/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	5061	5	5061	5	0.00
17/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	5609	6	5609	6	0.00
17/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	4767	5	4767	5	0.00
17/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	4816	5	4816	5	0.00
17/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	3867	4	3867	4	0.00
17/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	4240	4	4240	4	0.00
17/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	1342	1	1342	1	1,600.00
17/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	2149	2	2149	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
17/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	2291	2	2291	2	0.00
17/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1112	1	1112	1	200.00
17/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	1315	1	1315	1	0.00
17/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	2710	3	2710	3	500.00
17/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	3033	3	3033	3	0.00
17/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	3117	3	3117	3	0.00
17/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1801	2	1801	2	200.00
17/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	2671	3	2671	3	0.00
17/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	873	1	873	1	1,600.00
17/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	644	1	644	1	0.00
17/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	656	1	656	1	0.00
17/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	490	1	490	1	683.00
17/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	592	1	592	1	200.00
17/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	543	1	543	1	500.00
17/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	266	0	266	0	280.00
17/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	4665	5	4665	5	0.00
17/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	789	1	789	1	200.00
17/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1689	2	1689	2	683.00
17/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	201	0	201	0	1,800.00
17/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	634	1	634	1	0.00
17/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	902	1	902	1	280.00
17/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	3745	4	3745	4	0.00
17/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	5948	6	5948	6	0.00
17/11/2021	R035 On 05-May-22			Bond Future	10.75	88.9397	10.7539	88.9397	8,926.00
17/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	6382	7	6382	7	0.00
17/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	6337	7	6337	7	0.00
17/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	6291	6	6291	6	0.00
17/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	1073	1	1073	1	0.00
17/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	1061	1	1061	1	0.00
17/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	1050	1	1050	1	0.00
17/11/2021	R035 On 04-August-22			Bond Future	10.96	89.9638	10.9636	89.9638	0.00
17/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	3877	4	3877	4	0.00
17/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	8101	8	8101	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
17/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2094	2	2094	2	400.00
17/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	2660	3	2660	3	0.00
17/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	2603	3	2603	3	0.00
17/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	2631	3	2631	3	0.00
17/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	775	1	775	1	100.00
17/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	469	1	469	1	400.00
17/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	2381	3	2381	3	0.00
17/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	4370	4	4370	4	100.00
17/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	9798	10	9798	10	0.00
17/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	7970	8	7970	8	0.00
17/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	4774	5	4774	5	0.00
17/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	4061	4	4061	4	0.00
17/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	4094	4	4094	4	0.00
17/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2879	3	2879	3	100.00
17/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	4027	4	4027	4	0.00
17/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1175	1	1175	1	400.00
17/11/2021	R035 On 03-November-22			Bond Future	11.17	86.6737	11.1696	86.6737	0.00
17/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	3752	4	3752	4	0.00
17/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	3722	4	3722	4	0.00
17/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	3782	4	3782	4	0.00
17/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3897	4	3897	4	0.00
17/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3955	4	3955	4	0.00
17/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3926	4	3926	4	0.00
17/11/2021	R186 On 03-February-22			Bond Future	8.10	110.5748	8.1038	110.5748	54,664.00
17/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	153	0	153	0	0.00
17/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	157	0	157	0	0.00
17/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	162	0	162	0	0.00
17/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	3595	4	3595	4	0.00
17/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	3634	4	3634	4	0.00
17/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	3672	4	3672	4	0.00
17/11/2021	R186 On 05-May-22			Bond Future	8.33	111.8794	8.3341	111.8794	4,404.00
17/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2353	2	2353	2	0.00
17/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	3155	3	3155	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
17/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1608	1	1608	1	0.00
17/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1691	2	1691	2	454.00
17/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	853	1	853	1	435.00
17/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1588	1	1588	1	0.00
17/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	93	0	93	0	3,600.00
17/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3867	4	3867	4	0.00
17/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1628	2	1628	2	0.00
17/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1280	1	1280	1	454.00
17/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	273	0	273	0	435.00
17/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	390	0	390	0	3,600.00
17/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	3838	4	3838	4	0.00
17/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4548	5	4548	5	0.00
17/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2052	2	2052	2	0.00
17/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1684	2	1684	2	0.00
17/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	582	1	582	1	454.00
17/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	6684	7	6684	7	0.00
17/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	1723	2	1723	2	0.00
17/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	2669	3	2669	3	0.00
17/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1628	2	1628	2	0.00
17/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1704	2	1704	2	0.00
17/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	789	1	789	1	454.00
17/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1151	1	1151	1	4,035.00
17/11/2021	R186 On 04-August-22			Bond Future	8.59	107.8986	8.5876	107.8986	0.00
17/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1187	1	1187	1	0.00
17/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	177	0	177	0	3,600.00
17/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1171	1	1171	1	0.00
17/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1203	1	1203	1	0.00
17/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	914	1	914	1	3,600.00
17/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	5024	5	5024	5	0.00
17/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	686	1	686	1	3,600.00
17/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	2853	3	2853	3	0.00
17/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	2896	3	2896	3	0.00
17/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6476	7	6476	7	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
17/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3290	4	3290	4	0.00
17/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	2874	3	2874	3	0.00
17/11/2021	R186 On 03-November-22			Bond Future	8.84	109.3130	8.8410	109.3130	0.00
17/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1794	2	1794	2	0.00
17/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1761	2	1761	2	0.00
17/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1778	2	1778	2	0.00
17/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	2841	3	2841	3	0.00
17/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	2860	3	2860	3	0.00
17/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	2822	3	2822	3	0.00
17/11/2021	R197 On 03-February-22			Bond Future	322.23	322.1759	322.2308	322.1759	1,079.00
17/11/2021	R197 On 05-May-22			Bond Future	326.11	326.0547	326.1078	326.0547	237.00
17/11/2021	R197 On 04-August-22			Bond Future	321.78	321.7160	321.7764	321.7160	0.00
17/11/2021	R197 On 03-November-22			Bond Future	325.91	325.8511	325.9101	325.8511	0.00
17/11/2021	R202 On 03-February-22			Bond Future	242.91	243.0636	242.9134	243.0636	8,050.00
17/11/2021	R202 On 05-May-22			Bond Future	245.84	245.9900	245.8362	245.9900	413.00
17/11/2021	R202 On 04-August-22			Bond Future	244.43	244.5836	244.4312	244.5836	0.00
17/11/2021	R202 On 03-November-22			Bond Future	247.57	247.7263	247.5706	247.7263	0.00
17/11/2021	R209 On 03-February-22			Bond Future	10.49	71.4652	10.4921	71.4652	17,702.00
17/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	3646	4	3646	4	0.00
17/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	3563	4	3563	4	0.00
17/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	3605	4	3605	4	0.00
17/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	672	1	672	1	0.00
17/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	684	1	684	1	0.00
17/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	661	1	661	1	0.00
17/11/2021	R209 On 05-May-22			Bond Future	10.67	69.1671	10.6694	69.1671	5,396.00
17/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	5082	5	5082	5	0.00
17/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	7315	7	7315	7	0.00
17/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	5043	5	5043	5	0.00
17/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	495	1	495	1	8,525.00
17/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	2614	3	2614	3	0.00
17/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	5004	5	5004	5	0.00
17/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	1006	1	1006	1	0.00
17/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	2175	2	2175	2	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	5811	6	5811	6	0.00
17/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	995	1	995	1	0.00
17/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	536	1	536	1	12,050.00
17/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	984	1	984	1	0.00
17/11/2021	R209 On 04-August-22			Bond Future	10.85	69.9638	10.8530	69.9638	0.00
17/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2188	2	2188	2	0.00
17/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2236	2	2236	2	0.00
17/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2212	2	2212	2	0.00
17/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	3695	4	3695	4	0.00
17/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3726	4	3726	4	0.00
17/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	3664	4	3664	4	0.00
17/11/2021	R209 On 03-November-22			Bond Future	11.03	67.7466	11.0317	67.7466	0.00
17/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	3308	3	3308	3	0.00
17/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	3334	3	3334	3	0.00
17/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	3361	3	3361	3	0.00
17/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3370	3	3370	3	0.00
17/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3396	3	3396	3	0.00
17/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3421	3	3421	3	0.00
17/11/2021	R210 On 03-February-22			Bond Future	215.04	214.6688	215.0388	214.6688	1,381.00
17/11/2021	R210 On 05-May-22			Bond Future	214.77	214.4018	214.7742	214.4018	104.00
17/11/2021	R210 On 04-August-22			Bond Future	217.42	217.0471	217.4237	217.0471	0.00
17/11/2021	R210 On 03-November-22			Bond Future	217.31	216.9230	217.3071	216.9230	0.00
17/11/2021	R213 On 03-February-22			Bond Future	9.91	85.8312	9.9091	85.8312	20,884.00
17/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	246	0	246	0	220.00
17/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	2632	3	2632	3	0.00
17/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	3972	4	3972	4	0.00
17/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2294	2	2294	2	0.00
17/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	2360	2	2360	2	0.00
17/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	1712	2	1712	2	0.00
17/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	1740	2	1740	2	0.00
17/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	308	0	308	0	430.00
17/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	815	1	815	1	0.00
17/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1197	1	1197	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
17/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	75	0	75	0	102.00
17/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	4260	4	4260	4	0.00
17/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	1827	2	1827	2	0.00
17/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	1769	2	1769	2	0.00
17/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	41	0	41	0	200.00
17/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	7072	7	7072	7	0.00
17/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1400	2	1400	2	0.00
17/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	4005	4	4005	4	0.00
17/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2554	3	2554	3	200.00
17/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1355	1	1355	1	430.00
17/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	412	0	412	0	220.00
17/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	6129	6	6129	6	0.00
17/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	468	1	468	1	430.00
17/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	1980	2	1980	2	102.00
17/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1424	2	1424	2	0.00
17/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1447	2	1447	2	0.00
17/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	1013	1	1013	1	220.00
17/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1050	1	1050	1	200.00
17/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	879	1	879	1	102.00
17/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	4330	4	4330	4	0.00
17/11/2021	R213 On 05-May-22			Bond Future	10.11	83.3118	10.1133	83.3118	0.00
17/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	3877	4	3877	4	0.00
17/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	3842	4	3842	4	0.00
17/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	3808	4	3808	4	0.00
17/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1219	1	1219	1	0.00
17/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1233	1	1233	1	0.00
17/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1247	1	1247	1	0.00
17/11/2021	R213 On 04-August-22			Bond Future	10.33	84.2736	10.3309	84.2736	0.00
17/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1726	2	1726	2	0.00
17/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1686	2	1686	2	0.00
17/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1706	2	1706	2	0.00
17/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3873	4	3873	4	0.00
17/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	3934	4	3934	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
17/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	3903	4	3903	4	0.00
17/11/2021	R213 On 03-November-22			Bond Future	10.55	81.8517	10.5467	81.8517	0.00
17/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	2740	3	2740	3	0.00
17/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	2693	3	2693	3	0.00
17/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	2717	3	2717	3	0.00
17/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3465	4	3465	4	0.00
17/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3490	4	3490	4	0.00
17/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3440	4	3440	4	0.00
17/11/2021	R214 On 03-February-22			Bond Future	10.85	68.3674	10.8519	68.3674	19,929.00
17/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	3712	4	3712	4	0.00
17/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	3753	4	3753	4	0.00
17/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	3795	4	3795	4	0.00
17/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	729	1	729	1	0.00
17/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	717	1	717	1	0.00
17/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	705	1	705	1	0.00
17/11/2021	R214 On 05-May-22			Bond Future	11.02	65.8943	11.0227	65.8943	441.00
17/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	4929	5	4929	5	0.00
17/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	4968	5	4968	5	0.00
17/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	5007	5	5007	5	0.00
17/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1144	1	1144	1	0.00
17/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1132	1	1132	1	0.00
17/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1120	1	1120	1	0.00
17/11/2021	R214 On 04-August-22			Bond Future	11.20	66.6523	11.2016	66.6523	0.00
17/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	2345	3	2345	3	0.00
17/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	2370	3	2370	3	0.00
17/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	2396	3	2396	3	0.00
17/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3601	4	3601	4	0.00
17/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3571	4	3571	4	0.00
17/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3632	4	3632	4	0.00
17/11/2021	R214 On 03-November-22			Bond Future	11.38	64.2535	11.3759	64.2535	0.00
17/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	3410	4	3410	4	0.00
17/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	3437	4	3437	4	0.00
17/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	3383	4	3383	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
17/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3522	3	3522	3	0.00
17/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3549	3	3549	3	0.00
17/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3575	3	3575	3	0.00
17/11/2021	R248 On 03-February-22			Bond Future	10.82	86.2750	10.8202	86.2750	179,022.00
17/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	512	1	512	1	900.00
17/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	5364	6	5364	6	0.00
17/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	2909	3	2909	3	100.00
17/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	1743	2	1743	2	1,300.00
17/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	121	0	121	0	0.00
17/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	265	0	265	0	1,300.00
17/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	5310	6	5310	6	0.00
17/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	2488	3	2488	3	900.00
17/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	5256	6	5256	6	0.00
17/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	896	1	896	1	100.00
17/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1144	1	1144	1	0.00
17/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	3540	3	3540	3	0.00
17/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	718	1	718	1	0.00
17/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	6653	6	6653	6	0.00
17/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	5265	5	5265	5	0.00
17/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	8197	8	8197	8	0.00
17/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1908	2	1908	2	0.00
17/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2628	3	2628	3	0.00
17/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1614	2	1614	2	0.00
17/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	742	1	742	1	0.00
17/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	4065	4	4065	4	0.00
17/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	730	1	730	1	0.00
17/11/2021	R248 On 05-May-22			Bond Future	10.99	82.8779	10.9889	82.8779	2,035.00
17/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	6732	7	6732	7	0.00
17/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	6683	7	6683	7	0.00
17/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	6633	7	6633	7	0.00
17/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1273	1	1273	1	0.00
17/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1247	1	1247	1	0.00
17/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1260	1	1260	1	0.00

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17/11/2021	R248 On 04-August-22			Bond Future	11.17	83.8314	11.1658	83.8314	0.00
17/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	3176	3	3176	3	0.00
17/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	3143	3	3143	3	0.00
17/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	3110	3	3110	3	0.00
17/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	4413	4	4413	4	0.00
17/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	4374	4	4374	4	0.00
17/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	4336	4	4336	4	0.00
17/11/2021	R248 On 03-November-22			Bond Future	11.34	80.5242	11.3381	80.5242	0.00
17/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	4205	4	4205	4	0.00
17/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	4171	4	4171	4	0.00
17/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	4240	4	4240	4	0.00
17/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	4428	4	4428	4	0.00
17/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	4395	4	4395	4	0.00
17/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	4362	4	4362	4	0.00