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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
22/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	2025 On 03-February-22			Bond Future	154.25	154.8492	154.2463	154.8492	5,316.00
22/11/2021	2025 On 05-May-22			Bond Future	156.13	156.7433	156.1325	156.7433	164.00
22/11/2021	2025 On 04-August-22			Bond Future	156.50	157.1134	156.4951	157.1134	0.00
22/11/2021	2025 On 03-November-22			Bond Future	158.50	159.1283	158.5018	159.1283	0.00
22/11/2021	2029 On 03-February-22			Bond Future	113.64	114.7783	113.6381	114.7783	2,806.00
22/11/2021	2029 On 05-May-22			Bond Future	113.83	114.9846	113.8301	114.9846	186.00
22/11/2021	2029 On 04-August-22			Bond Future	115.27	116.4371	115.2679	116.4371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	2029 On 03-November-22			Bond Future	115.52	116.7082	115.5244	116.7082	0.00
22/11/2021	2030 On 03-February-22			Bond Future	9.76	91.1619	9.7621	91.1619	83,178.00
22/11/2021	2030 On 03-February-22	8.80	Call	Bond Future	119	0	119	0	950.00
22/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	5544	6	5544	6	0.00
22/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	1110	1	1110	1	1,000.00
22/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	1550	2	1550	2	0.00
22/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	790	1	790	1	0.00
22/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	1891	2	1891	2	0.00
22/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	772	1	772	1	0.00
22/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	27	0	27	0	101.00
22/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	143	0	143	0	1,000.00
22/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	809	1	809	1	0.00
22/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	325	0	325	0	4,000.00
22/11/2021	2030 On 03-February-22	9.40	Call	Bond Future	720	1	720	1	950.00
22/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	639	1	639	1	0.00
22/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	2777	2	2777	2	101.00
22/11/2021	2030 On 03-February-22	9.40	Put	Bond Future	2596	2	2596	2	0.00
22/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	3792	3	3792	3	0.00
22/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	2422	2	2422	2	0.00
22/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	4964	4	4964	4	0.00
22/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	1189	1	1189	1	8,000.00
22/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	7405	7	7405	7	0.00
22/11/2021	2030 On 03-February-22	8.80	Put	Bond Future	5214	5	5214	5	0.00
22/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	2491	2	2491	2	0.00
22/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	2457	2	2457	2	0.00
22/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1459	1	1459	1	101.00
22/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	1944	2	1944	2	0.00
22/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	195	0	195	0	1,000.00
22/11/2021	2030 On 05-May-22			Bond Future	9.99	92.2555	9.9852	92.2555	14,727.00
22/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	2822	3	2822	3	0.00
22/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	5730	6	5730	6	0.00
22/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	921	1	921	1	0.00
22/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	2792	3	2792	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	323	0	323	0	200.00
22/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	385	0	385	0	1,800.00
22/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	28	0	28	0	200.00
22/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	2851	3	2851	3	0.00
22/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	2131	2	2131	2	0.00
22/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	159	0	159	0	1,073.00
22/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	77	0	77	0	1,800.00
22/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	9807	9	9807	9	0.00
22/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	6371	6	6371	6	0.00
22/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	6006	6	6006	6	0.00
22/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	1750	2	1750	2	0.00
22/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	12099	12	12099	12	0.00
22/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	1788	2	1788	2	0.00
22/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	8054	8	8054	8	0.00
22/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	4128	4	4128	4	1,073.00
22/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2305	2	2305	2	1,073.00
22/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	712	1	712	1	1,800.00
22/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	1769	2	1769	2	200.00
22/11/2021	2030 On 04-August-22			Bond Future	10.23	89.3458	10.2257	89.3458	0.00
22/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1270	1	1270	1	0.00
22/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	181	0	181	0	800.00
22/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	610	1	610	1	800.00
22/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1254	1	1254	1	0.00
22/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1286	2	1286	2	0.00
22/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	4815	5	4815	5	0.00
22/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1454	1	1454	1	800.00
22/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	4526	4	4526	4	0.00
22/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	4593	4	4593	4	0.00
22/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	6434	6	6434	6	0.00
22/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	9975	9	9975	9	0.00
22/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	4559	4	4559	4	0.00
22/11/2021	2030 On 03-November-22			Bond Future	10.46	90.5212	10.4575	90.5212	0.00
22/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	2216	3	2216	3	0.00

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22/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	2236	3	2236	3	0.00
22/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	2257	3	2257	3	0.00
22/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	3917	4	3917	4	0.00
22/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	3943	4	3943	4	0.00
22/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	3970	4	3970	4	0.00
22/11/2021	2032 On 03-February-22			Bond Future	10.25	91.2708	10.2506	91.2708	108,136.00
22/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	23	0	23	0	198.00
22/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	58	0	58	0	97.00
22/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	307	0	307	0	0.00
22/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	4341	5	4341	5	0.00
22/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	4119	5	4119	5	0.00
22/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	2276	3	2276	3	0.00
22/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	2311	3	2311	3	0.00
22/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	1974	2	1974	2	0.00
22/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	800	1	800	1	900.00
22/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	1355	2	1355	2	0.00
22/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	362	1	362	1	210.00
22/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	2207	3	2207	3	0.00
22/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	2241	3	2241	3	0.00
22/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	634	1	634	1	0.00
22/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	318	0	318	0	400.00
22/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	424	1	424	1	0.00
22/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	5159	6	5159	6	0.00
22/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	3065	4	3065	4	0.00
22/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	3105	4	3105	4	0.00
22/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	2600	3	2600	3	0.00
22/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1030	1	1030	1	210.00
22/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	1410	1	1410	1	400.00
22/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	818	1	818	1	97.00
22/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1186	1	1186	1	198.00
22/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	832	1	832	1	0.00
22/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	344	0	344	0	210.00
22/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	8113	7	8113	7	0.00

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22/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	4245	4	4245	4	0.00
22/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	3189	3	3189	3	198.00
22/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	2825	2	2825	2	900.00
22/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1228	1	1228	1	0.00
22/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1250	1	1250	1	0.00
22/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	4049	3	4049	3	0.00
22/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	3811	3	3811	3	0.00
22/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	1986	2	1986	2	97.00
22/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1207	1	1207	1	0.00
22/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	528	0	528	0	900.00
22/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	481	0	481	0	400.00
22/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	4295	4	4295	4	0.00
22/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	6691	6	6691	6	0.00
22/11/2021	2032 On 05-May-22			Bond Future	10.46	88.2185	10.4620	88.2185	20,384.00
22/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	4354	5	4354	5	0.00
22/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	4431	5	4431	5	0.00
22/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1705	2	1705	2	780.00
22/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	1978	2	1978	2	993.00
22/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	602	1	602	1	780.00
22/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	4976	6	4976	6	0.00
22/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	4203	5	4203	5	0.00
22/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	4393	5	4393	5	0.00
22/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1334	1	1334	1	0.00
22/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	2933	3	2933	3	0.00
22/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1408	1	1408	1	993.00
22/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1134	1	1134	1	780.00
22/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1349	1	1349	1	0.00
22/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	5654	5	5654	5	0.00
22/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	3279	3	3279	3	0.00
22/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1320	1	1320	1	0.00
22/11/2021	2032 On 04-August-22			Bond Future	10.68	89.2622	10.6819	89.2622	0.00
22/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	6081	7	6081	7	0.00
22/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1764	2	1764	2	0.00

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22/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1786	2	1786	2	0.00
22/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	7210	8	7210	8	0.00
22/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1808	2	1808	2	0.00
22/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	246	0	246	0	800.00
22/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	898	1	898	1	800.00
22/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	6253	6	6253	6	0.00
22/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	10089	9	10089	9	0.00
22/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	4393	4	4393	4	0.00
22/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4359	4	4359	4	0.00
22/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1065	1	1065	1	0.00
22/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	4326	4	4326	4	0.00
22/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1356	1	1356	1	800.00
22/11/2021	2032 On 03-November-22			Bond Future	10.90	86.2909	10.9039	86.2909	0.00
22/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	2767	3	2767	3	0.00
22/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	4043	4	4043	4	0.00
22/11/2021	2033 On 03-February-22			Bond Future	110.76	110.7511	110.7643	110.7511	7,393.00
22/11/2021	2033 On 05-May-22			Bond Future	110.84	110.8264	110.8394	110.8264	2,121.00
22/11/2021	2033 On 04-August-22			Bond Future	112.24	112.2264	112.2394	112.2264	0.00
22/11/2021	2033 On 03-November-22			Bond Future	112.38	112.3630	112.3766	112.3630	0.00
22/11/2021	2037 On 03-February-22			Bond Future	10.84	83.8308	10.8435	83.8308	112,279.00
22/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	4512	5	4512	5	0.00
22/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	4416	5	4416	5	0.00
22/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	4464	5	4464	5	0.00
22/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	657	1	657	1	0.00
22/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	681	1	681	1	0.00
22/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	669	1	669	1	0.00
22/11/2021	2037 On 05-May-22			Bond Future	11.04	84.8367	11.0408	84.8367	11,855.00
22/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	5892	7	5892	7	0.00
22/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	5803	6	5803	6	0.00
22/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	5847	7	5847	7	0.00
22/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1150	1	1150	1	0.00
22/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1175	1	1175	1	0.00
22/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1162	1	1162	1	0.00

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22/11/2021	2037 On 04-August-22			Bond Future	11.25	81.5847	11.2497	81.5847	0.00
22/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	2388	3	2388	3	0.00
22/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	3943	4	3943	4	0.00
22/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	761	1	761	1	50.00
22/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	2336	3	2336	3	0.00
22/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	2362	3	2362	3	0.00
22/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	4548	4	4548	4	0.00
22/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	4475	4	4475	4	0.00
22/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	8155	8	8155	8	0.00
22/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	4511	4	4511	4	50.00
22/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	2927	3	2927	3	50.00
22/11/2021	2037 On 03-November-22			Bond Future	11.45	82.6625	11.4474	82.6625	0.00
22/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	3452	4	3452	4	0.00
22/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	3481	4	3481	4	0.00
22/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	3510	4	3510	4	0.00
22/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4324	4	4324	4	0.00
22/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4293	4	4293	4	0.00
22/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4262	4	4262	4	0.00
22/11/2021	2038 On 03-February-22			Bond Future	122.45	125.2613	122.4493	125.2613	6,276.00
22/11/2021	2038 On 05-May-22			Bond Future	123.95	126.7937	123.9467	126.7937	677.00
22/11/2021	2038 On 04-August-22			Bond Future	123.70	126.5843	123.7018	126.5843	0.00
22/11/2021	2038 On 03-November-22			Bond Future	125.29	128.2079	125.2882	128.2079	0.00
22/11/2021	2040 On 03-February-22			Bond Future	10.92	86.0719	10.9177	86.0719	76,519.00
22/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	5000	6	5000	6	0.00
22/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	5052	6	5052	6	0.00
22/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	5103	6	5103	6	0.00
22/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	694	1	694	1	0.00
22/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	682	1	682	1	0.00
22/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	671	1	671	1	0.00
22/11/2021	2040 On 05-May-22			Bond Future	11.11	87.1046	11.1075	87.1046	8,498.00
22/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	6363	7	6363	7	0.00
22/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	278	0	278	0	1,200.00
22/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	6315	7	6315	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
22/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	6410	7	6410	7	0.00
22/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1376	2	1376	2	1,200.00
22/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	11898	13	11898	13	0.00
22/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	394	0	394	0	1,200.00
22/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	5099	5	5099	5	0.00
22/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1239	1	1239	1	0.00
22/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1252	1	1252	1	0.00
22/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1265	1	1265	1	0.00
22/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	9639	9	9639	9	0.00
22/11/2021	2040 On 04-August-22			Bond Future	11.31	83.6290	11.3083	83.6290	0.00
22/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2710	3	2710	3	0.00
22/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2681	3	2681	3	0.00
22/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	7332	8	7332	8	0.00
22/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	358	0	358	0	460.00
22/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	1793	2	1793	2	460.00
22/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2740	3	2740	3	0.00
22/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	4446	4	4446	4	0.00
22/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	1608	1	1608	1	460.00
22/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	11948	11	11948	11	0.00
22/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	5902	5	5902	5	0.00
22/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	4522	4	4522	4	0.00
22/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	4484	4	4484	4	0.00
22/11/2021	2040 On 03-November-22			Bond Future	11.50	84.7342	11.4976	84.7342	0.00
22/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	3829	4	3829	4	0.00
22/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3767	4	3767	4	0.00
22/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	3798	4	3798	4	0.00
22/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	4387	4	4387	4	0.00
22/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	4453	4	4453	4	0.00
22/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	4420	4	4420	4	0.00
22/11/2021	2044 On 03-February-22			Bond Future	10.94	82.9612	10.9397	82.9612	56,037.00
22/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	5166	6	5166	6	0.00
22/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	5062	6	5062	6	0.00
22/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	5114	6	5114	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
22/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	696	1	696	1	0.00
22/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	708	1	708	1	0.00
22/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	684	1	684	1	0.00
22/11/2021	2044 On 05-May-22			Bond Future	11.12	83.9567	11.1196	83.9567	5,735.00
22/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	6481	7	6481	7	0.00
22/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	6385	7	6385	7	0.00
22/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	6433	7	6433	7	0.00
22/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1266	1	1266	1	0.00
22/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1279	1	1279	1	0.00
22/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1253	1	1253	1	0.00
22/11/2021	2044 On 04-August-22			Bond Future	11.31	80.5689	11.3094	80.5689	0.00
22/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	2906	3	2906	3	0.00
22/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	2844	3	2844	3	0.00
22/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	2875	3	2875	3	0.00
22/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	4352	4	4352	4	0.00
22/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	4390	4	4390	4	0.00
22/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4315	4	4315	4	0.00
22/11/2021	2044 On 03-November-22			Bond Future	11.49	81.6338	11.4881	81.6338	0.00
22/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	3824	4	3824	4	0.00
22/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	3856	4	3856	4	0.00
22/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	3888	4	3888	4	0.00
22/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	4395	4	4395	4	0.00
22/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	4428	4	4428	4	0.00
22/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	4462	4	4462	4	0.00
22/11/2021	2046 On 03-February-22			Bond Future	112.89	114.6033	112.8898	114.6033	15,506.00
22/11/2021	2046 On 05-May-22			Bond Future	112.39	114.1233	112.3887	114.1233	171.00
22/11/2021	2046 On 04-August-22			Bond Future	113.81	115.5652	113.8085	115.5652	0.00
22/11/2021	2046 On 03-November-22			Bond Future	113.35	115.1273	113.3487	115.1273	0.00
22/11/2021	2050 On 03-February-22			Bond Future	113.71	115.8566	113.7083	115.8566	8,495.00
22/11/2021	2050 On 05-May-22			Bond Future	115.10	117.2737	115.0989	117.2737	379.00
22/11/2021	2050 On 04-August-22			Bond Future	114.54	116.7433	114.5415	116.7433	0.00
22/11/2021	2050 On 03-November-22			Bond Future	116.01	118.2408	116.0104	118.2408	0.00
22/11/2021	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
22/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	AL37 On 03-February-22			Index Future	801.62	803.5250	801.6240	803.5250	0.00
22/11/2021	AL37 On 05-May-22			Index Future	811.22	813.1560	811.2230	813.1560	0.00
22/11/2021	AL37 On 04-August-22			Index Future	821.17	823.1250	821.1650	823.1250	0.00
22/11/2021	AL37 On 03-November-22			Index Future	831.61	833.5940	831.6050	833.5940	0.00
22/11/2021	AL7T On 03-February-22			Index Future	912.26	918.6810	912.2610	918.6810	0.00
22/11/2021	AL7T On 05-May-22			Index Future	923.18	929.6920	923.1840	929.6920	0.00
22/11/2021	AL7T On 04-August-22			Index Future	934.50	941.0900	934.4980	941.0900	0.00
22/11/2021	AL7T On 03-November-22			Index Future	946.38	953.0590	946.3790	953.0590	0.00
22/11/2021	ALBI On 03-February-22			Index Future	811.94	817.6110	811.9420	817.6110	193.00
22/11/2021	ALBI On 05-May-22			Index Future	821.67	827.4100	821.6650	827.4100	29.00
22/11/2021	ALBI On 04-August-22			Index Future	831.74	837.5540	831.7350	837.5540	0.00
22/11/2021	ALBI On 03-November-22			Index Future	842.31	848.2070	842.3090	848.2070	0.00
22/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	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
22/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2021	ES33 On 03-February-22			Bond Future	11.60	77.8799	11.5991	77.8799	263.00
22/11/2021	ES33 On 05-May-22			Bond Future	11.84	75.0548	11.8412	75.0548	87.00
22/11/2021	ES33 On 04-August-22			Bond Future	12.09	75.9555	12.0937	75.9555	0.00
22/11/2021	ES33 On 03-November-22			Bond Future	12.35	73.2004	12.3501	73.2004	0.00
22/11/2021	ES42 On 03-February-22			Bond Future	12.04	76.5598	12.0400	76.5598	3,579.00
22/11/2021	ES42 On 05-May-22			Bond Future	12.27	73.2378	12.2676	73.2378	1,190.00
22/11/2021	ES42 On 04-August-22			Bond Future	12.50	74.1152	12.4983	74.1152	0.00
22/11/2021	ES42 On 03-November-22			Bond Future	12.73	70.8573	12.7334	70.8573	0.00
22/11/2021	GOVI On 03-February-22			GOVI	801.37	806.8920	801.3660	806.8920	983.00
22/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	86260	14	86260	14	0.00
22/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	86160	14	86160	14	0.00
22/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	86060	14	86060	14	0.00
22/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 05-May-22			GOVI	810.96	816.5630	810.9620	816.5630	0.00
22/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	227320	28	227320	28	0.00
22/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	227220	28	227220	28	0.00
22/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	227120	28	227120	28	0.00
22/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/11/2021	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
22/11/2021	GOVI On 04-August-22			GOVI	820.90	826.5750	820.9010	826.5750	0.00
22/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	16410	7	16410	7	0.00
22/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	16310	7	16310	7	0.00
22/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	16210	7	16210	7	0.00
22/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 03-November-22			GOVI	831.34	837.0870	831.3370	837.0870	0.00
22/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	109070	17	109070	17	0.00
22/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	109270	17	109270	17	0.00
22/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	109170	17	109170	17	0.00
22/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
22/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
22/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2021	IGOV On 03-February-22			Index Future	301.92	304.6340	301.9230	304.6340	483.00
22/11/2021	IGOV On 05-May-22			Index Future	305.61	308.3600	305.6120	308.3600	16.00
22/11/2021	IGOV On 04-August-22			Index Future	309.43	312.2140	309.4310	312.2140	0.00
22/11/2021	IGOV On 03-November-22			Index Future	313.44	316.2570	313.4370	316.2570	0.00
22/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
22/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/11/2021	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
22/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.0950	3.9150	96.0950	0.00
22/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.99	96.0250	3.9850	96.0250	0.00
22/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.27	95.7500	4.2700	95.7500	0.00
22/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.35	95.6750	4.3450	95.6750	0.00
22/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3400	4.6600	95.3400	0.00
22/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.72	95.2600	4.7200	95.2600	0.00
22/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	72.00
22/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.46	94.5450	5.4550	94.5450	0.00
22/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.86	94.1600	5.8600	94.1600	68.00
22/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.33	93.6800	6.3300	93.6800	0.00
22/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.63	93.3850	6.6250	93.3850	0.00
22/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.90	93.0950	6.8950	93.0950	75.00
22/11/2021	R023 On 03-February-22			Bond Future	5.41	105.8233	5.4139	105.8233	16,528.00
22/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	71	0	71	0	0.00
22/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	74	0	74	0	0.00
22/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	77	0	77	0	0.00
22/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	422	0	422	0	0.00
22/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	430	0	430	0	0.00
22/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	437	0	437	0	0.00
22/11/2021	R023 On 05-May-22			Bond Future	5.59	103.1813	5.5900	103.1813	777.00
22/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	661	1	661	1	0.00
22/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	667	1	667	1	0.00
22/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	674	1	674	1	0.00
22/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	107	0	107	0	0.00
22/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	108	0	108	0	0.00
22/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	109	0	109	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	R023 On 04-August-22			Bond Future	5.87	104.4276	5.8700	104.4276	0.00
22/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	305	0	305	0	0.00
22/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	308	0	308	0	0.00
22/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	312	0	312	0	0.00
22/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	212	0	212	0	0.00
22/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	214	0	214	0	0.00
22/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	217	0	217	0	0.00
22/11/2021	R023 On 03-November-22			Bond Future	6.49	101.8649	6.4893	101.8649	0.00
22/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	273	0	273	0	0.00
22/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	269	0	269	0	0.00
22/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	271	0	271	0	0.00
22/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	342	0	342	0	0.00
22/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	343	0	343	0	0.00
22/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	340	0	340	0	0.00
22/11/2021	R035 On 03-February-22			Bond Future	10.66	92.2992	10.6627	92.2992	102,433.00
22/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	136	0	136	0	683.00
22/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	544	1	544	1	280.00
22/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	7470	8	7470	8	0.00
22/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	4708	5	4708	5	0.00
22/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	4279	5	4279	5	0.00
22/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	3413	4	3413	4	0.00
22/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	794	1	794	1	500.00
22/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	4232	5	4232	5	0.00
22/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	3326	4	3326	4	0.00
22/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	6701	7	6701	7	0.00
22/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	4469	5	4469	5	0.00
22/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	5000	6	5000	6	0.00
22/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	4185	5	4185	5	0.00
22/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	310	0	310	0	200.00
22/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	3680	4	3680	4	0.00
22/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	1029	1	1029	1	1,600.00
22/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	1736	2	1736	2	0.00
22/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	1864	2	1864	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	835	1	835	1	200.00
22/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	1006	1	1006	1	0.00
22/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	3083	3	3083	3	500.00
22/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	3438	3	3438	3	0.00
22/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	3530	3	3530	3	0.00
22/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	2071	2	2071	2	200.00
22/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	3041	3	3041	3	0.00
22/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	5199	5	5199	5	0.00
22/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	757	1	757	1	0.00
22/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	564	0	564	0	683.00
22/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	682	1	682	1	200.00
22/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	626	1	626	1	500.00
22/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	302	0	302	0	280.00
22/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1009	1	1009	1	1,600.00
22/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	744	1	744	1	0.00
22/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	912	1	912	1	200.00
22/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	1944	2	1944	2	683.00
22/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	731	1	731	1	0.00
22/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1044	1	1044	1	280.00
22/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	227	0	227	0	1,800.00
22/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	4213	4	4213	4	0.00
22/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	6547	6	6547	6	0.00
22/11/2021	R035 On 05-May-22			Bond Future	10.86	88.9275	10.8627	88.9275	8,926.00
22/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	5833	6	5833	6	0.00
22/11/2021	R035 On 05-May-22	10.82	Call	Bond Future	2598	3	2598	3	0.00
22/11/2021	R035 On 05-May-22	12.64	Call	Bond Future	10428	11	10428	11	0.00
22/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	5745	6	5745	6	0.00
22/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	5789	6	5789	6	0.00
22/11/2021	R035 On 05-May-22	10.72	Call	Bond Future	2294	3	2294	3	1,200.00
22/11/2021	R035 On 05-May-22	10.72	Put	Bond Future	3178	3	3178	3	0.00
22/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1187	1	1187	1	0.00
22/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1200	1	1200	1	0.00
22/11/2021	R035 On 05-May-22	12.64	Put	Bond Future	413	0	413	0	1,200.00

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22/11/2021	R035 On 05-May-22	10.82	Put	Bond Future	2861	2	2861	2	1,200.00
22/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1174	1	1174	1	0.00
22/11/2021	R035 On 04-August-22			Bond Future	11.07	89.9778	11.0726	89.9778	0.00
22/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3484	4	3484	4	0.00
22/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	7561	8	7561	8	0.00
22/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	2343	3	2343	3	0.00
22/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1821	2	1821	2	400.00
22/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	2290	3	2290	3	0.00
22/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	2316	3	2316	3	0.00
22/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	638	1	638	1	100.00
22/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	2085	2	2085	2	0.00
22/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	377	0	377	0	400.00
22/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	10361	10	10361	10	0.00
22/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	4730	4	4730	4	100.00
22/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	8489	8	8489	8	0.00
22/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	5156	5	5156	5	0.00
22/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	4401	4	4401	4	0.00
22/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	4437	4	4437	4	0.00
22/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	3141	3	3141	3	100.00
22/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	4366	4	4366	4	0.00
22/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1291	1	1291	1	400.00
22/11/2021	R035 On 03-November-22			Bond Future	11.28	86.6851	11.2835	86.6851	0.00
22/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	3391	4	3391	4	0.00
22/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	3362	4	3362	4	0.00
22/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	3419	4	3419	4	0.00
22/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	4201	4	4201	4	0.00
22/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	4262	4	4262	4	0.00
22/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	4231	4	4231	4	0.00
22/11/2021	R186 On 03-February-22			Bond Future	8.23	110.6476	8.2288	110.6476	54,281.00
22/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	89	0	89	0	0.00
22/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	92	0	92	0	0.00
22/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	96	0	96	0	0.00
22/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	4050	4	4050	4	0.00

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22/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	4090	4	4090	4	0.00
22/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4131	4	4131	4	0.00
22/11/2021	R186 On 05-May-22			Bond Future	8.46	111.9743	8.4624	111.9743	4,514.00
22/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	2026	2	2026	2	0.00
22/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1418	2	1418	2	454.00
22/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2780	3	2780	3	0.00
22/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1344	1	1344	1	0.00
22/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	676	1	676	1	435.00
22/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1325	1	1325	1	0.00
22/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	63	0	63	0	3,600.00
22/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3461	4	3461	4	0.00
22/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1362	2	1362	2	0.00
22/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	1050	1	1050	1	454.00
22/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	289	0	289	0	3,600.00
22/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	198	0	198	0	435.00
22/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	4980	5	4980	5	0.00
22/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4244	4	4244	4	0.00
22/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2328	2	2328	2	0.00
22/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	1925	2	1925	2	0.00
22/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	682	1	682	1	454.00
22/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	7160	7	7160	7	0.00
22/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	1967	2	1967	2	0.00
22/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	2999	3	2999	3	0.00
22/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	1946	2	1946	2	0.00
22/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	920	1	920	1	454.00
22/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	1862	2	1862	2	0.00
22/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1330	1	1330	1	4,035.00
22/11/2021	R186 On 04-August-22			Bond Future	8.72	108.0273	8.7167	108.0273	0.00
22/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	1001	1	1001	1	0.00
22/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	987	1	987	1	0.00
22/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	133	0	133	0	3,600.00
22/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	1016	1	1016	1	0.00
22/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4634	5	4634	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	757	1	757	1	3,600.00
22/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	776	1	776	1	3,600.00
22/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3146	3	3146	3	0.00
22/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	6913	7	6913	7	0.00
22/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	3614	3	3614	3	0.00
22/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3193	3	3193	3	0.00
22/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3169	3	3169	3	0.00
22/11/2021	R186 On 03-November-22			Bond Future	8.98	109.4399	8.9807	109.4399	0.00
22/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1573	2	1573	2	0.00
22/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1542	2	1542	2	0.00
22/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1557	2	1557	2	0.00
22/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3109	3	3109	3	0.00
22/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3129	3	3129	3	0.00
22/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3089	3	3089	3	0.00
22/11/2021	R197 On 03-February-22			Bond Future	321.72	322.1355	321.7164	322.1355	1,079.00
22/11/2021	R197 On 05-May-22			Bond Future	325.65	326.0756	325.6501	326.0756	237.00
22/11/2021	R197 On 04-August-22			Bond Future	321.41	321.8376	321.4082	321.8376	0.00
22/11/2021	R197 On 03-November-22			Bond Future	325.53	325.9660	325.5306	325.9660	0.00
22/11/2021	R202 On 03-February-22			Bond Future	239.48	241.4366	239.4830	241.4366	8,050.00
22/11/2021	R202 On 05-May-22			Bond Future	242.41	244.3897	242.4112	244.3897	413.00
22/11/2021	R202 On 04-August-22			Bond Future	241.04	243.0378	241.0352	243.0378	0.00
22/11/2021	R202 On 03-November-22			Bond Future	244.13	246.1548	244.1260	246.1548	0.00
22/11/2021	R209 On 03-February-22			Bond Future	10.59	71.4607	10.5946	71.4607	17,702.00
22/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	3173	4	3173	4	0.00
22/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	3094	4	3094	4	0.00
22/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	3134	4	3134	4	0.00
22/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	774	1	774	1	0.00
22/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	788	1	788	1	0.00
22/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	761	1	761	1	0.00
22/11/2021	R209 On 05-May-22			Bond Future	10.77	69.1761	10.7733	69.1761	5,396.00
22/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	4630	5	4630	5	0.00
22/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	6810	7	6810	7	0.00
22/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	4592	5	4592	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	384	1	384	1	8,525.00
22/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	2280	3	2280	3	0.00
22/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	4554	5	4554	5	0.00
22/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1122	1	1122	1	0.00
22/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2407	2	2407	2	12,050.00
22/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	6266	6	6266	6	0.00
22/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1110	1	1110	1	0.00
22/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	597	1	597	1	12,050.00
22/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1098	1	1098	1	0.00
22/11/2021	R209 On 04-August-22			Bond Future	10.96	69.9935	10.9568	69.9935	0.00
22/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1929	2	1929	2	0.00
22/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1973	2	1973	2	0.00
22/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1951	2	1951	2	0.00
22/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	3987	4	3987	4	0.00
22/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	4020	4	4020	4	0.00
22/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	3954	4	3954	4	0.00
22/11/2021	R209 On 03-November-22			Bond Future	11.14	67.7746	11.1398	67.7746	0.00
22/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	3000	3	3000	3	0.00
22/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	3025	3	3025	3	0.00
22/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	3050	3	3050	3	0.00
22/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	3621	3	3621	3	0.00
22/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	3647	3	3647	3	0.00
22/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	3674	3	3674	3	0.00
22/11/2021	R210 On 03-February-22			Bond Future	212.93	212.9105	212.9308	212.9105	1,381.00
22/11/2021	R210 On 05-May-22			Bond Future	212.68	212.6620	212.6822	212.6620	104.00
22/11/2021	R210 On 04-August-22			Bond Future	215.37	215.3486	215.3688	215.3486	0.00
22/11/2021	R210 On 03-November-22			Bond Future	215.22	215.1995	215.2210	215.1995	0.00
22/11/2021	R213 On 03-February-22			Bond Future	10.03	85.9979	10.0321	85.9979	20,884.00
22/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	150	0	150	0	220.00
22/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	2169	3	2169	3	0.00
22/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	3429	4	3429	4	0.00
22/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1859	2	1859	2	0.00
22/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	1919	2	1919	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	1340	2	1340	2	0.00
22/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	1365	2	1365	2	0.00
22/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	193	0	193	0	430.00
22/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	581	1	581	1	0.00
22/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	897	1	897	1	0.00
22/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	39	0	39	0	102.00
22/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	20	0	20	0	200.00
22/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	1390	2	1390	2	0.00
22/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	3706	4	3706	4	0.00
22/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1441	2	1441	2	0.00
22/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	1607	1	1607	1	430.00
22/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	495	0	495	0	220.00
22/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	1659	1	1659	1	0.00
22/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	4528	4	4528	4	0.00
22/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	2958	3	2958	3	200.00
22/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	7689	7	7689	7	0.00
22/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	6731	6	6731	6	0.00
22/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	563	0	563	0	430.00
22/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	2317	2	2317	2	102.00
22/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	1686	1	1686	1	0.00
22/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	1713	1	1713	1	0.00
22/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1211	1	1211	1	220.00
22/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1253	1	1253	1	200.00
22/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1053	1	1053	1	102.00
22/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	4871	4	4871	4	0.00
22/11/2021	R213 On 05-May-22			Bond Future	10.24	83.4967	10.2383	83.4967	0.00
22/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	3423	4	3423	4	0.00
22/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	3390	4	3390	4	0.00
22/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	3358	4	3358	4	0.00
22/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1394	1	1394	1	0.00
22/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1410	1	1410	1	0.00
22/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1426	1	1426	1	0.00
22/11/2021	R213 On 04-August-22			Bond Future	10.46	84.4855	10.4564	84.4855	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1476	2	1476	2	0.00
22/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1439	2	1439	2	0.00
22/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1458	2	1458	2	0.00
22/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	4234	4	4234	4	0.00
22/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4299	4	4299	4	0.00
22/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4267	4	4267	4	0.00
22/11/2021	R213 On 03-November-22			Bond Future	10.68	82.0639	10.6783	82.0639	0.00
22/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2429	3	2429	3	0.00
22/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	2385	3	2385	3	0.00
22/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2407	3	2407	3	0.00
22/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	3777	3	3777	3	0.00
22/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	3803	3	3803	3	0.00
22/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	3750	3	3750	3	0.00
22/11/2021	R214 On 03-February-22			Bond Future	10.93	68.3924	10.9339	68.3924	19,929.00
22/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	3315	4	3315	4	0.00
22/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	3355	4	3355	4	0.00
22/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	3396	4	3396	4	0.00
22/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	802	1	802	1	0.00
22/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	788	1	788	1	0.00
22/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	775	1	775	1	0.00
22/11/2021	R214 On 05-May-22			Bond Future	11.11	65.9324	11.1054	65.9324	441.00
22/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	4561	5	4561	5	0.00
22/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4599	5	4599	5	0.00
22/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	4637	5	4637	5	0.00
22/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1238	1	1238	1	0.00
22/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1225	1	1225	1	0.00
22/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1212	1	1212	1	0.00
22/11/2021	R214 On 04-August-22			Bond Future	11.28	66.7105	11.2839	66.7105	0.00
22/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	2120	2	2120	2	0.00
22/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	2144	2	2144	2	0.00
22/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	2169	3	2169	3	0.00
22/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	3823	3	3823	3	0.00
22/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	3791	3	3791	3	0.00

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22/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	3855	3	3855	3	0.00
22/11/2021	R214 On 03-November-22			Bond Future	11.46	64.3104	11.4615	64.3104	0.00
22/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	3153	4	3153	4	0.00
22/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	3179	4	3179	4	0.00
22/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	3127	4	3127	4	0.00
22/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3719	3	3719	3	0.00
22/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3747	3	3747	3	0.00
22/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	3774	3	3774	3	0.00
22/11/2021	R248 On 03-February-22			Bond Future	10.88	86.4581	10.8817	86.4581	179,113.00
22/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	392	1	392	1	900.00
22/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	4954	6	4954	6	0.00
22/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	2574	3	2574	3	100.00
22/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1482	2	1482	2	1,300.00
22/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	81	0	81	0	0.00
22/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	192	0	192	0	1,300.00
22/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	4901	6	4901	6	0.00
22/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	4848	6	4848	6	0.00
22/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	721	1	721	1	100.00
22/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	940	1	940	1	0.00
22/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	2176	3	2176	3	900.00
22/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	2044	2	2044	2	0.00
22/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	756	1	756	1	0.00
22/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	3783	3	3783	3	0.00
22/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	7027	6	7027	6	0.00
22/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	5593	5	5593	5	0.00
22/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	8605	8	8605	8	0.00
22/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	2814	2	2814	2	0.00
22/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	1727	1	1727	1	0.00
22/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	782	1	782	1	0.00
22/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	4337	4	4337	4	0.00
22/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	769	1	769	1	0.00
22/11/2021	R248 On 05-May-22			Bond Future	11.05	83.0794	11.0506	83.0794	2,035.00
22/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	6362	7	6362	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
22/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	6314	7	6314	7	0.00
22/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	6265	7	6265	7	0.00
22/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1341	1	1341	1	0.00
22/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1313	1	1313	1	0.00
22/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1327	1	1327	1	0.00
22/11/2021	R248 On 04-August-22			Bond Future	11.23	84.0600	11.2265	84.0600	0.00
22/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	2947	3	2947	3	0.00
22/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	2916	3	2916	3	0.00
22/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	2884	3	2884	3	0.00
22/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	4604	4	4604	4	0.00
22/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	4564	4	4564	4	0.00
22/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	4525	4	4525	4	0.00
22/11/2021	R248 On 03-November-22			Bond Future	11.40	80.7531	11.4015	80.7531	0.00
22/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	3958	4	3958	4	0.00
22/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	3924	4	3924	4	0.00
22/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	3991	5	3991	5	0.00
22/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	4606	4	4606	4	0.00
22/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	4571	4	4571	4	0.00
22/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	4537	4	4537	4	0.00