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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
23/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	2025 On 03-February-22			Bond Future	154.26	154.2463	154.2619	154.2463	5,316.00
23/11/2021	2025 On 05-May-22			Bond Future	156.14	156.1325	156.1435	156.1325	164.00
23/11/2021	2025 On 04-August-22			Bond Future	156.50	156.4951	156.5019	156.4951	0.00
23/11/2021	2025 On 03-November-22			Bond Future	158.51	158.5018	158.5052	158.5018	0.00
23/11/2021	2029 On 03-February-22			Bond Future	113.42	113.6381	113.4229	113.6381	2,806.00
23/11/2021	2029 On 05-May-22			Bond Future	113.61	113.8301	113.6089	113.8301	186.00
23/11/2021	2029 On 04-August-22			Bond Future	115.04	115.2679	115.0406	115.2679	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
23/11/2021	2029 On 03-November-22			Bond Future	115.29	115.5244	115.2917	115.5244	0.00
23/11/2021	2030 On 03-February-22			Bond Future	9.83	90.5606	9.8270	90.5606	83,178.00
23/11/2021	2030 On 03-February-22	8.80	Call	Bond Future	92	0	92	0	950.00
23/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	5241	6	5241	6	0.00
23/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	968	1	968	1	1,000.00
23/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	1374	2	1374	2	0.00
23/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	677	1	677	1	0.00
23/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	1694	2	1694	2	0.00
23/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	660	1	660	1	0.00
23/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	20	0	20	0	101.00
23/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	112	0	112	0	1,000.00
23/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	693	1	693	1	0.00
23/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	265	0	265	0	4,000.00
23/11/2021	2030 On 03-February-22	9.40	Call	Bond Future	614	1	614	1	950.00
23/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	541	1	541	1	0.00
23/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	3010	3	3010	3	101.00
23/11/2021	2030 On 03-February-22	9.40	Put	Bond Future	2820	3	2820	3	0.00
23/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	4064	4	4064	4	0.00
23/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	2638	2	2638	2	0.00
23/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	5264	5	5264	5	0.00
23/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	1323	1	1323	1	8,000.00
23/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	7728	7	7728	7	0.00
23/11/2021	2030 On 03-February-22	8.80	Put	Bond Future	5518	5	5518	5	0.00
23/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	2710	2	2710	2	0.00
23/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	2674	2	2674	2	0.00
23/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1614	1	1614	1	101.00
23/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	2132	2	2132	2	0.00
23/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	223	0	223	0	1,000.00
23/11/2021	2030 On 05-May-22			Bond Future	10.05	91.6466	10.0538	91.6466	14,727.00
23/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	2621	3	2621	3	0.00
23/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	5456	6	5456	6	0.00
23/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	823	1	823	1	0.00
23/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	2592	3	2592	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
23/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	278	0	278	0	200.00
23/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	334	0	334	0	1,800.00
23/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	23	0	23	0	200.00
23/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	2649	3	2649	3	0.00
23/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	1960	2	1960	2	0.00
23/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	135	0	135	0	1,073.00
23/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	64	0	64	0	1,800.00
23/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	10131	10	10131	10	0.00
23/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	6664	6	6664	6	0.00
23/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	6292	6	6292	6	0.00
23/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	1886	2	1886	2	0.00
23/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	12432	12	12432	12	0.00
23/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	1926	2	1926	2	0.00
23/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	8367	8	8367	8	0.00
23/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	4367	4	4367	4	1,073.00
23/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2471	2	2471	2	1,073.00
23/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	775	1	775	1	1,800.00
23/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	1906	2	1906	2	200.00
23/11/2021	2030 On 04-August-22			Bond Future	10.30	88.7290	10.2983	88.7290	0.00
23/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1159	1	1159	1	0.00
23/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	157	0	157	0	800.00
23/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	545	1	545	1	800.00
23/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1144	1	1144	1	0.00
23/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1175	1	1175	1	0.00
23/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	4573	5	4573	5	0.00
23/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1556	1	1556	1	800.00
23/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	4759	5	4759	5	0.00
23/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	4827	5	4827	5	0.00
23/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	6713	6	6713	6	0.00
23/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	10296	10	10296	10	0.00
23/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	4793	5	4793	5	0.00
23/11/2021	2030 On 03-November-22			Bond Future	10.53	89.8967	10.5341	89.8967	0.00
23/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	2066	2	2066	2	0.00

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23/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	2085	2	2085	2	0.00
23/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	2105	2	2105	2	0.00
23/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	4116	4	4116	4	0.00
23/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	4143	4	4143	4	0.00
23/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	4171	4	4171	4	0.00
23/11/2021	2032 On 03-February-22			Bond Future	10.32	90.5139	10.3205	90.5139	108,136.00
23/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	16	0	16	0	198.00
23/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	42	0	42	0	97.00
23/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	244	0	244	0	0.00
23/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	4014	4	4014	4	0.00
23/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	3799	4	3799	4	0.00
23/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	2030	2	2030	2	0.00
23/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	2063	2	2063	2	0.00
23/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	1746	2	1746	2	0.00
23/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	672	1	672	1	900.00
23/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	1173	1	1173	1	0.00
23/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	291	0	291	0	210.00
23/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	1965	2	1965	2	0.00
23/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	1997	2	1997	2	0.00
23/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	526	1	526	1	0.00
23/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	253	0	253	0	400.00
23/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	343	0	343	0	0.00
23/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	4814	5	4814	5	0.00
23/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	2781	3	2781	3	0.00
23/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	2819	3	2819	3	0.00
23/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	2337	3	2337	3	0.00
23/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1163	1	1163	1	210.00
23/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	1580	1	1580	1	400.00
23/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	928	1	928	1	97.00
23/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1335	1	1335	1	198.00
23/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	945	1	945	1	0.00
23/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	395	0	395	0	210.00
23/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	8503	8	8503	8	0.00

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23/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	4577	4	4577	4	0.00
23/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	3477	3	3477	3	198.00
23/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	3093	3	3093	3	900.00
23/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1381	1	1381	1	0.00
23/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1405	1	1405	1	0.00
23/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	4374	4	4374	4	0.00
23/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	4127	4	4127	4	0.00
23/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	2202	2	2202	2	97.00
23/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1358	1	1358	1	0.00
23/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	604	1	604	1	900.00
23/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	551	0	551	0	400.00
23/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	4629	4	4629	4	0.00
23/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	7072	7	7072	7	0.00
23/11/2021	2032 On 05-May-22			Bond Future	10.54	87.4523	10.5354	87.4523	20,384.00
23/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	4072	4	4072	4	0.00
23/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	4146	4	4146	4	0.00
23/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1537	2	1537	2	780.00
23/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	1794	2	1794	2	993.00
23/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	522	1	522	1	780.00
23/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	4677	5	4677	5	0.00
23/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	3925	4	3925	4	0.00
23/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	4109	4	4109	4	0.00
23/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1455	1	1455	1	0.00
23/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	3153	3	3153	3	0.00
23/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1534	1	1534	1	993.00
23/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1239	1	1239	1	780.00
23/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1470	1	1470	1	0.00
23/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	5977	6	5977	6	0.00
23/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	3515	3	3515	3	0.00
23/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1439	1	1439	1	0.00
23/11/2021	2032 On 04-August-22			Bond Future	10.76	88.4861	10.7591	88.4861	0.00
23/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	5775	6	5775	6	0.00
23/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1610	2	1610	2	0.00

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23/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1630	2	1630	2	0.00
23/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	6884	7	6884	7	0.00
23/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1651	2	1651	2	0.00
23/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	212	0	212	0	800.00
23/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	801	1	801	1	800.00
23/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	6568	6	6568	6	0.00
23/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	10466	10	10466	10	0.00
23/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	4650	4	4650	4	0.00
23/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4615	4	4615	4	0.00
23/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1150	1	1150	1	0.00
23/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	4580	4	4580	4	0.00
23/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1461	1	1461	1	800.00
23/11/2021	2032 On 03-November-22			Bond Future	10.98	85.5051	10.9850	85.5051	0.00
23/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	2574	3	2574	3	0.00
23/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	4269	4	4269	4	0.00
23/11/2021	2033 On 03-February-22			Bond Future	109.00	110.7643	109.0025	110.7643	7,393.00
23/11/2021	2033 On 05-May-22			Bond Future	109.05	110.8394	109.0528	110.8394	2,121.00
23/11/2021	2033 On 04-August-22			Bond Future	110.43	112.2394	110.4271	112.2394	0.00
23/11/2021	2033 On 03-November-22			Bond Future	110.54	112.3766	110.5385	112.3766	0.00
23/11/2021	2037 On 03-February-22			Bond Future	10.92	83.0155	10.9186	83.0155	112,285.00
23/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	4133	5	4133	5	0.00
23/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	4040	4	4040	4	0.00
23/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	4087	4	4087	4	0.00
23/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	755	1	755	1	0.00
23/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	782	1	782	1	0.00
23/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	768	1	768	1	0.00
23/11/2021	2037 On 05-May-22			Bond Future	11.12	84.0113	11.1193	84.0113	11,855.00
23/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	5523	6	5523	6	0.00
23/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	5436	6	5436	6	0.00
23/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	5480	6	5480	6	0.00
23/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1266	1	1266	1	0.00
23/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1293	1	1293	1	0.00
23/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1280	1	1280	1	0.00

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23/11/2021	2037 On 04-August-22			Bond Future	11.33	80.7488	11.3320	80.7488	0.00
23/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	2180	2	2180	2	0.00
23/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	3662	4	3662	4	0.00
23/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	668	1	668	1	50.00
23/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	2130	2	2130	2	0.00
23/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	2155	2	2155	2	0.00
23/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	4836	5	4836	5	0.00
23/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	4760	4	4760	4	0.00
23/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	8555	8	8555	8	0.00
23/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	4798	5	4798	5	50.00
23/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	3139	3	3139	3	50.00
23/11/2021	2037 On 03-November-22			Bond Future	11.53	81.8161	11.5332	81.8161	0.00
23/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	3207	3	3207	3	0.00
23/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	3235	3	3235	3	0.00
23/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	3262	4	3262	4	0.00
23/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4580	4	4580	4	0.00
23/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4549	4	4549	4	0.00
23/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4516	4	4516	4	0.00
23/11/2021	2038 On 03-February-22			Bond Future	121.36	122.4493	121.3562	122.4493	6,276.00
23/11/2021	2038 On 05-May-22			Bond Future	122.84	123.9467	122.8367	123.9467	677.00
23/11/2021	2038 On 04-August-22			Bond Future	122.57	123.7018	122.5741	123.7018	0.00
23/11/2021	2038 On 03-November-22			Bond Future	124.14	125.2882	124.1434	125.2882	0.00
23/11/2021	2040 On 03-February-22			Bond Future	10.99	85.2272	10.9877	85.2272	76,519.00
23/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	4615	5	4615	5	0.00
23/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	4665	5	4665	5	0.00
23/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	4715	5	4715	5	0.00
23/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	788	1	788	1	0.00
23/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	775	1	775	1	0.00
23/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	762	1	762	1	0.00
23/11/2021	2040 On 05-May-22			Bond Future	11.18	86.2494	11.1808	86.2494	8,498.00
23/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	5991	6	5991	6	0.00
23/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	232	0	232	0	1,200.00
23/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	5945	6	5945	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
23/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	6037	6	6037	6	0.00
23/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	11450	12	11450	12	0.00
23/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1221	1	1221	1	1,200.00
23/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	5431	5	5431	5	0.00
23/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	433	0	433	0	1,200.00
23/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1354	1	1354	1	0.00
23/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1368	1	1368	1	0.00
23/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1382	1	1382	1	0.00
23/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	10081	10	10081	10	0.00
23/11/2021	2040 On 04-August-22			Bond Future	11.38	82.7630	11.3850	82.7630	0.00
23/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2490	3	2490	3	0.00
23/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	6960	7	6960	7	0.00
23/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	309	0	309	0	460.00
23/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	1625	2	1625	2	460.00
23/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2462	3	2462	3	0.00
23/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2518	3	2518	3	0.00
23/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	4721	4	4721	4	0.00
23/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	1732	2	1732	2	460.00
23/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	12396	12	12396	12	0.00
23/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	4800	5	4800	5	0.00
23/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	6231	6	6231	6	0.00
23/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	4760	4	4760	4	0.00
23/11/2021	2040 On 03-November-22			Bond Future	11.58	83.8573	11.5776	83.8573	0.00
23/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	3575	4	3575	4	0.00
23/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3515	4	3515	4	0.00
23/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	3545	4	3545	4	0.00
23/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	4637	4	4637	4	0.00
23/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	4705	4	4705	4	0.00
23/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	4671	4	4671	4	0.00
23/11/2021	2044 On 03-February-22			Bond Future	11.01	82.0988	11.0098	82.0988	56,431.00
23/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	4771	5	4771	5	0.00
23/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	4669	5	4669	5	0.00
23/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	4720	5	4720	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
23/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	791	1	791	1	0.00
23/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	804	1	804	1	0.00
23/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	777	1	777	1	0.00
23/11/2021	2044 On 05-May-22			Bond Future	11.19	83.0836	11.1929	83.0836	5,735.00
23/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	6100	6	6100	6	0.00
23/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	6053	6	6053	6	0.00
23/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	6007	6	6007	6	0.00
23/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1399	1	1399	1	0.00
23/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1384	1	1384	1	0.00
23/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1370	1	1370	1	0.00
23/11/2021	2044 On 04-August-22			Bond Future	11.39	79.6849	11.3862	79.6849	0.00
23/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	2672	3	2672	3	0.00
23/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	2613	3	2613	3	0.00
23/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	2643	3	2643	3	0.00
23/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	4626	4	4626	4	0.00
23/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	4666	4	4666	4	0.00
23/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4587	4	4587	4	0.00
23/11/2021	2044 On 03-November-22			Bond Future	11.57	80.7385	11.5681	80.7385	0.00
23/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	3596	4	3596	4	0.00
23/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	3565	4	3565	4	0.00
23/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	3627	4	3627	4	0.00
23/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	4648	4	4648	4	0.00
23/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	4683	4	4683	4	0.00
23/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	4717	4	4717	4	0.00
23/11/2021	2046 On 03-February-22			Bond Future	111.58	112.8898	111.5846	112.8898	15,506.00
23/11/2021	2046 On 05-May-22			Bond Future	111.06	112.3887	111.0639	112.3887	171.00
23/11/2021	2046 On 04-August-22			Bond Future	112.46	113.8085	112.4638	113.8085	0.00
23/11/2021	2046 On 03-November-22			Bond Future	111.98	113.3487	111.9843	113.3487	0.00
23/11/2021	2050 On 03-February-22			Bond Future	112.45	113.7083	112.4521	113.7083	8,495.00
23/11/2021	2050 On 05-May-22			Bond Future	113.82	115.0989	113.8238	115.0989	379.00
23/11/2021	2050 On 04-August-22			Bond Future	113.25	114.5415	113.2470	114.5415	0.00
23/11/2021	2050 On 03-November-22			Bond Future	114.70	116.0104	114.6968	116.0104	0.00
23/11/2021	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
23/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	AL37 On 03-February-22			Index Future	800.50	801.6240	800.4990	801.6240	0.00
23/11/2021	AL37 On 05-May-22			Index Future	810.06	811.2230	810.0590	811.2230	0.00
23/11/2021	AL37 On 04-August-22			Index Future	819.96	821.1650	819.9640	821.1650	0.00
23/11/2021	AL37 On 03-November-22			Index Future	830.37	831.6050	830.3710	831.6050	0.00
23/11/2021	AL7T On 03-February-22			Index Future	908.57	912.2610	908.5680	912.2610	0.00
23/11/2021	AL7T On 05-May-22			Index Future	919.42	923.1840	919.4200	923.1840	0.00
23/11/2021	AL7T On 04-August-22			Index Future	930.66	934.4980	930.6620	934.4980	0.00
23/11/2021	AL7T On 03-November-22			Index Future	942.47	946.3790	942.4730	946.3790	0.00
23/11/2021	ALBI On 03-February-22			Index Future	808.63	811.9420	808.6330	811.9420	193.00
23/11/2021	ALBI On 05-May-22			Index Future	818.29	821.6650	818.2910	821.6650	29.00
23/11/2021	ALBI On 04-August-22			Index Future	828.30	831.7350	828.2970	831.7350	0.00
23/11/2021	ALBI On 03-November-22			Index Future	838.81	842.3090	838.8090	842.3090	0.00
23/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	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
23/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2021	ES33 On 03-February-22			Bond Future	11.68	77.2274	11.6841	77.2274	263.00
23/11/2021	ES33 On 05-May-22			Bond Future	11.93	74.3940	11.9304	74.3940	87.00
23/11/2021	ES33 On 04-August-22			Bond Future	12.19	75.2861	12.1873	75.2861	0.00
23/11/2021	ES33 On 03-November-22			Bond Future	12.45	72.5226	12.4482	72.5226	0.00
23/11/2021	ES42 On 03-February-22			Bond Future	12.11	75.8116	12.1098	75.8116	3,579.00
23/11/2021	ES42 On 05-May-22			Bond Future	12.34	72.4802	12.3409	72.4802	1,190.00
23/11/2021	ES42 On 04-August-22			Bond Future	12.58	73.3479	12.5753	73.3479	0.00
23/11/2021	ES42 On 03-November-22			Bond Future	12.81	70.0801	12.8142	70.0801	0.00
23/11/2021	GOVI On 03-February-22			GOVI	798.17	801.3660	798.1740	801.3660	984.00
23/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	54340	9	54340	9	0.00
23/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	54240	9	54240	9	0.00
23/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	54140	9	54140	9	0.00
23/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
23/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
23/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
23/11/2021	GOVI On 05-May-22			GOVI	807.71	810.9620	807.7070	810.9620	0.00
23/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	194770	23	194770	23	0.00
23/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	194670	23	194670	23	0.00
23/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	194570	23	194570	23	0.00
23/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
23/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
23/11/2021	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
23/11/2021	GOVI On 04-August-22			GOVI	817.58	820.9010	817.5830	820.9010	0.00
23/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	2	0	2	0.00
23/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	2	0	2	0.00
23/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	2	0	2	0.00
23/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	16970	0	16970	0	0.00
23/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	16870	0	16870	0	0.00
23/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	16770	0	16770	0	0.00
23/11/2021	GOVI On 03-November-22			GOVI	827.96	831.3370	827.9600	831.3370	0.00
23/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	75300	11	75300	11	0.00
23/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	75500	11	75500	11	0.00
23/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	75400	11	75400	11	0.00
23/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
23/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
23/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
23/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2021	IGOV On 03-February-22			Index Future	300.08	301.9230	300.0800	301.9230	483.00
23/11/2021	IGOV On 05-May-22			Index Future	303.74	305.6120	303.7370	305.6120	16.00
23/11/2021	IGOV On 04-August-22			Index Future	307.52	309.4310	307.5240	309.4310	0.00
23/11/2021	IGOV On 03-November-22			Index Future	311.50	313.4370	311.4980	313.4370	0.00
23/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
23/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
23/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/11/2021	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
23/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.0850	3.9050	96.0850	0.00
23/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.00	96.0150	3.9950	96.0150	0.00
23/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.30	95.7300	4.3000	95.7300	0.00
23/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.39	95.6550	4.3850	95.6550	0.00
23/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.71	95.3400	4.7100	95.3400	0.00
23/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.78	95.2800	4.7800	95.2800	0.00
23/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.10	94.9800	5.1000	94.9800	72.00
23/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.58	94.5450	5.5750	94.5450	0.00
23/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.99	94.1400	5.9900	94.1400	68.00
23/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.46	93.6700	6.4600	93.6700	0.00
23/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.78	93.3750	6.7750	93.3750	0.00
23/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.05	93.1050	7.0450	93.1050	75.00
23/11/2021	R023 On 03-February-22			Bond Future	5.43	105.8068	5.4286	105.8068	16,500.00
23/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	67	0	67	0	0.00
23/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	69	0	69	0	0.00
23/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	72	0	72	0	0.00
23/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	433	0	433	0	0.00
23/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	440	0	440	0	0.00
23/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	448	0	448	0	0.00
23/11/2021	R023 On 05-May-22			Bond Future	5.61	103.1642	5.6135	103.1642	777.00
23/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	646	1	646	1	0.00
23/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	653	1	653	1	0.00
23/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	659	1	659	1	0.00
23/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	110	0	110	0	0.00
23/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	112	0	112	0	0.00
23/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	113	0	113	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
23/11/2021	R023 On 04-August-22			Bond Future	5.91	104.4100	5.9099	104.4100	0.00
23/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	292	0	292	0	0.00
23/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	295	0	295	0	0.00
23/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	299	0	299	0	0.00
23/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	222	0	222	0	0.00
23/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	224	0	224	0	0.00
23/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	226	0	226	0	0.00
23/11/2021	R023 On 03-November-22			Bond Future	6.57	101.8470	6.5686	101.8470	0.00
23/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	261	0	261	0	0.00
23/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	258	0	258	0	0.00
23/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	260	0	260	0	0.00
23/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	354	0	354	0	0.00
23/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	356	0	356	0	0.00
23/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	353	0	353	0	0.00
23/11/2021	R035 On 03-February-22			Bond Future	10.74	91.4896	10.7429	91.4896	102,491.00
23/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	99	0	99	0	683.00
23/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	434	1	434	1	280.00
23/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	4303	5	4303	5	0.00
23/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	3888	4	3888	4	0.00
23/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	7005	7	7005	7	0.00
23/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	3058	3	3058	3	0.00
23/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	649	1	649	1	500.00
23/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	239	0	239	0	200.00
23/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	6247	7	6247	7	0.00
23/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	4071	4	4071	4	0.00
23/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	4585	5	4585	5	0.00
23/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	3798	4	3798	4	0.00
23/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	3843	4	3843	4	0.00
23/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	2975	3	2975	3	0.00
23/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	3313	4	3313	4	0.00
23/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	854	1	854	1	1,600.00
23/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	1490	2	1490	2	0.00
23/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	1607	2	1607	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
23/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	684	1	684	1	200.00
23/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	834	1	834	1	0.00
23/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	3418	3	3418	3	500.00
23/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	3794	3	3794	3	0.00
23/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	3891	4	3891	4	0.00
23/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	2330	2	2330	2	200.00
23/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	3372	3	3372	3	0.00
23/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1160	1	1160	1	1,600.00
23/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	860	1	860	1	0.00
23/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	875	1	875	1	0.00
23/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	655	1	655	1	683.00
23/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	790	1	790	1	200.00
23/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	726	1	726	1	500.00
23/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	355	0	355	0	280.00
23/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	5634	5	5634	5	0.00
23/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	1051	1	1051	1	200.00
23/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	2193	2	2193	2	683.00
23/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	267	0	267	0	1,800.00
23/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	846	1	846	1	0.00
23/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1199	1	1199	1	280.00
23/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	4609	4	4609	4	0.00
23/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	7017	7	7017	7	0.00
23/11/2021	R035 On 05-May-22			Bond Future	10.95	88.1078	10.9466	88.1078	8,926.00
23/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	5445	6	5445	6	0.00
23/11/2021	R035 On 05-May-22	10.82	Call	Bond Future	2340	3	2340	3	0.00
23/11/2021	R035 On 05-May-22	12.64	Call	Bond Future	9962	10	9962	10	0.00
23/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	5359	6	5359	6	0.00
23/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	5402	6	5402	6	0.00
23/11/2021	R035 On 05-May-22	10.72	Call	Bond Future	2055	2	2055	2	1,200.00
23/11/2021	R035 On 05-May-22	10.72	Put	Bond Future	3454	3	3454	3	0.00
23/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1315	1	1315	1	0.00
23/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1329	1	1329	1	0.00
23/11/2021	R035 On 05-May-22	12.64	Put	Bond Future	462	0	462	0	1,200.00

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23/11/2021	R035 On 05-May-22	10.82	Put	Bond Future	3118	3	3118	3	1,200.00
23/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1301	1	1301	1	0.00
23/11/2021	R035 On 04-August-22			Bond Future	11.16	89.1477	11.1606	89.1477	0.00
23/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3203	3	3203	3	0.00
23/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	7155	8	7155	8	0.00
23/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	2123	2	2123	2	0.00
23/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1635	2	1635	2	400.00
23/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	2074	2	2074	2	0.00
23/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	2099	2	2099	2	0.00
23/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	552	1	552	1	100.00
23/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	1882	2	1882	2	0.00
23/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	320	0	320	0	400.00
23/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	10829	10	10829	10	0.00
23/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	5050	5	5050	5	100.00
23/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	8926	8	8926	8	0.00
23/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	5494	5	5494	5	0.00
23/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	4707	4	4707	4	0.00
23/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	4744	4	4744	4	0.00
23/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	3385	3	3385	3	100.00
23/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	4670	4	4670	4	0.00
23/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1409	1	1409	1	400.00
23/11/2021	R035 On 03-November-22			Bond Future	11.38	85.8446	11.3755	85.8446	0.00
23/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	3132	3	3132	3	0.00
23/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	3105	3	3105	3	0.00
23/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	3159	3	3159	3	0.00
23/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	4473	4	4473	4	0.00
23/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	4537	4	4537	4	0.00
23/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	4505	4	4505	4	0.00
23/11/2021	R186 On 03-February-22			Bond Future	8.27	110.3501	8.2680	110.3501	54,281.00
23/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	75	0	75	0	0.00
23/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	78	0	78	0	0.00
23/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	81	0	81	0	0.00
23/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	4199	4	4199	4	0.00

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23/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	4239	4	4239	4	0.00
23/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4280	4	4280	4	0.00
23/11/2021	R186 On 05-May-22			Bond Future	8.51	111.6728	8.5053	111.6728	4,514.00
23/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	1926	2	1926	2	0.00
23/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2662	3	2662	3	0.00
23/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1265	1	1265	1	0.00
23/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1337	1	1337	1	454.00
23/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	626	1	626	1	435.00
23/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	56	0	56	0	3,600.00
23/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1247	1	1247	1	0.00
23/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3332	3	3332	3	0.00
23/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1282	1	1282	1	0.00
23/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	982	1	982	1	454.00
23/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	262	0	262	0	3,600.00
23/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	178	0	178	0	435.00
23/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	5128	5	5128	5	0.00
23/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4385	4	4385	4	0.00
23/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2429	2	2429	2	0.00
23/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2013	2	2013	2	0.00
23/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	722	1	722	1	454.00
23/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2057	2	2057	2	0.00
23/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	7321	7	7321	7	0.00
23/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3117	3	3117	3	0.00
23/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	1949	2	1949	2	0.00
23/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2035	2	2035	2	0.00
23/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	971	1	971	1	454.00
23/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1399	1	1399	1	4,035.00
23/11/2021	R186 On 04-August-22			Bond Future	8.76	107.7216	8.7636	107.7216	0.00
23/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	941	1	941	1	0.00
23/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	121	0	121	0	3,600.00
23/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	927	1	927	1	0.00
23/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	955	1	955	1	0.00
23/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4497	5	4497	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
23/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	708	1	708	1	3,600.00
23/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	814	1	814	1	3,600.00
23/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3260	3	3260	3	0.00
23/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3308	3	3308	3	0.00
23/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	7074	7	7074	7	0.00
23/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	3738	4	3738	4	0.00
23/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3284	3	3284	3	0.00
23/11/2021	R186 On 03-November-22			Bond Future	9.03	109.1305	9.0319	109.1305	0.00
23/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1498	2	1498	2	0.00
23/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1469	2	1469	2	0.00
23/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1484	2	1484	2	0.00
23/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3214	3	3214	3	0.00
23/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3235	3	3235	3	0.00
23/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3193	3	3193	3	0.00
23/11/2021	R197 On 03-February-22			Bond Future	321.74	321.7164	321.7393	321.7164	1,079.00
23/11/2021	R197 On 05-May-22			Bond Future	325.66	325.6501	325.6633	325.6501	237.00
23/11/2021	R197 On 04-August-22			Bond Future	321.41	321.4082	321.4125	321.4082	0.00
23/11/2021	R197 On 03-November-22			Bond Future	325.53	325.5306	325.5278	325.5306	0.00
23/11/2021	R202 On 03-February-22			Bond Future	238.13	239.4830	238.1275	239.4830	8,050.00
23/11/2021	R202 On 05-May-22			Bond Future	241.03	242.4112	241.0318	242.4112	413.00
23/11/2021	R202 On 04-August-22			Bond Future	239.63	241.0352	239.6313	241.0352	0.00
23/11/2021	R202 On 03-November-22			Bond Future	242.70	244.1260	242.6991	244.1260	0.00
23/11/2021	R209 On 03-February-22			Bond Future	10.68	70.7510	10.6800	70.7510	17,766.00
23/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	2829	3	2829	3	0.00
23/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	2754	3	2754	3	0.00
23/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	2792	3	2792	3	0.00
23/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	904	1	904	1	0.00
23/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	920	1	920	1	0.00
23/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	889	1	889	1	0.00
23/11/2021	R209 On 05-May-22			Bond Future	10.86	68.4576	10.8622	68.4576	5,396.00
23/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	4279	5	4279	5	0.00
23/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	6405	7	6405	7	0.00
23/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	4242	5	4242	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
23/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	314	0	314	0	8,525.00
23/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	2037	2	2037	2	0.00
23/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	4205	5	4205	5	0.00
23/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1253	1	1253	1	0.00
23/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2643	2	2643	2	12,050.00
23/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	6676	6	6676	6	0.00
23/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1240	1	1240	1	0.00
23/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	672	1	672	1	12,050.00
23/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1226	1	1226	1	0.00
23/11/2021	R209 On 04-August-22			Bond Future	11.05	69.2659	11.0495	69.2659	0.00
23/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1733	2	1733	2	0.00
23/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1774	2	1774	2	0.00
23/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1753	2	1753	2	0.00
23/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	4277	4	4277	4	0.00
23/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	4311	4	4311	4	0.00
23/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	4243	4	4243	4	0.00
23/11/2021	R209 On 03-November-22			Bond Future	11.24	67.0379	11.2363	67.0379	0.00
23/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	2757	3	2757	3	0.00
23/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	2781	3	2781	3	0.00
23/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	2805	3	2805	3	0.00
23/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	3871	4	3871	4	0.00
23/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	3899	4	3899	4	0.00
23/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	3927	4	3927	4	0.00
23/11/2021	R210 On 03-February-22			Bond Future	211.73	212.9308	211.7297	212.9308	1,381.00
23/11/2021	R210 On 05-May-22			Bond Future	211.46	212.6822	211.4599	212.6822	104.00
23/11/2021	R210 On 04-August-22			Bond Future	214.12	215.3688	214.1249	215.3688	0.00
23/11/2021	R210 On 03-November-22			Bond Future	213.96	215.2210	213.9565	215.2210	0.00
23/11/2021	R213 On 03-February-22			Bond Future	10.11	85.3376	10.1072	85.3376	20,884.00
23/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	113	0	113	0	220.00
23/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	1925	2	1925	2	0.00
23/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	3128	3	3128	3	0.00
23/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1635	2	1635	2	0.00
23/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	1691	2	1691	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
23/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	1155	1	1155	1	0.00
23/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	1178	1	1178	1	0.00
23/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	148	0	148	0	430.00
23/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	476	1	476	1	0.00
23/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	755	1	755	1	0.00
23/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	28	0	28	0	102.00
23/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	3396	4	3396	4	0.00
23/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1248	1	1248	1	0.00
23/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	1201	1	1201	1	0.00
23/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	14	0	14	0	200.00
23/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	8070	8	8070	8	0.00
23/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	1857	2	1857	2	0.00
23/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	4870	5	4870	5	0.00
23/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	3241	3	3241	3	200.00
23/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	1801	2	1801	2	430.00
23/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	572	0	572	0	220.00
23/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	7106	7	7106	7	0.00
23/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	649	1	649	1	430.00
23/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	2562	2	2562	2	102.00
23/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	1886	2	1886	2	0.00
23/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	1915	2	1915	2	0.00
23/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1370	1	1370	1	220.00
23/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1416	1	1416	1	200.00
23/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1196	1	1196	1	102.00
23/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	5222	5	5222	5	0.00
23/11/2021	R213 On 05-May-22			Bond Future	10.32	82.8282	10.3172	82.8282	0.00
23/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	3164	3	3164	3	0.00
23/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	3133	3	3133	3	0.00
23/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	3102	3	3102	3	0.00
23/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1530	1	1530	1	0.00
23/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1547	1	1547	1	0.00
23/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1564	1	1564	1	0.00
23/11/2021	R213 On 04-August-22			Bond Future	10.54	83.8084	10.5394	83.8084	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
23/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1334	1	1334	1	0.00
23/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1300	1	1300	1	0.00
23/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1317	1	1317	1	0.00
23/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	4494	4	4494	4	0.00
23/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4562	4	4562	4	0.00
23/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4528	4	4528	4	0.00
23/11/2021	R213 On 03-November-22			Bond Future	10.77	81.3783	10.7655	81.3783	0.00
23/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2245	2	2245	2	0.00
23/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	2204	2	2204	2	0.00
23/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2225	2	2225	2	0.00
23/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	4002	4	4002	4	0.00
23/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	4030	4	4030	4	0.00
23/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	3975	4	3975	4	0.00
23/11/2021	R214 On 03-February-22			Bond Future	11.00	67.6641	11.0040	67.6641	19,929.00
23/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	3023	3	3023	3	0.00
23/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	3062	3	3062	3	0.00
23/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	3101	3	3101	3	0.00
23/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	906	1	906	1	0.00
23/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	891	1	891	1	0.00
23/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	876	1	876	1	0.00
23/11/2021	R214 On 05-May-22			Bond Future	11.18	65.1952	11.1784	65.1952	441.00
23/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	4270	5	4270	5	0.00
23/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4307	5	4307	5	0.00
23/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	4344	5	4344	5	0.00
23/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1350	1	1350	1	0.00
23/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1336	1	1336	1	0.00
23/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1322	1	1322	1	0.00
23/11/2021	R214 On 04-August-22			Bond Future	11.36	65.9639	11.3601	65.9639	0.00
23/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	1944	2	1944	2	0.00
23/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	1967	2	1967	2	0.00
23/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	1990	2	1990	2	0.00
23/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	4056	4	4056	4	0.00
23/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	4023	4	4023	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
23/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	4089	4	4089	4	0.00
23/11/2021	R214 On 03-November-22			Bond Future	11.54	63.5544	11.5408	63.5544	0.00
23/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	2944	3	2944	3	0.00
23/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	2969	3	2969	3	0.00
23/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	2919	3	2919	3	0.00
23/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3926	4	3926	4	0.00
23/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3954	4	3954	4	0.00
23/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	3983	4	3983	4	0.00
23/11/2021	R248 On 03-February-22			Bond Future	10.95	85.5289	10.9468	85.5289	179,123.00
23/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	317	0	317	0	900.00
23/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	4582	5	4582	5	0.00
23/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	2298	3	2298	3	100.00
23/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1284	1	1284	1	1,300.00
23/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	61	0	61	0	0.00
23/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	149	0	149	0	1,300.00
23/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	4530	5	4530	5	0.00
23/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	4479	5	4479	5	0.00
23/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	601	1	601	1	100.00
23/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	795	1	795	1	0.00
23/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	1925	2	1925	2	900.00
23/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	2261	2	2261	2	0.00
23/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	852	1	852	1	0.00
23/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	4107	4	4107	4	0.00
23/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	7453	7	7453	7	0.00
23/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	5985	6	5985	6	0.00
23/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	9052	9	9052	9	0.00
23/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	3085	3	3085	3	0.00
23/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	1919	2	1919	2	0.00
23/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	881	1	881	1	0.00
23/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	4686	4	4686	4	0.00
23/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	866	1	866	1	0.00
23/11/2021	R248 On 05-May-22			Bond Future	11.12	82.1388	11.1186	82.1388	2,035.00
23/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	6001	6	6001	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
23/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	5954	6	5954	6	0.00
23/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	5906	6	5906	6	0.00
23/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1458	1	1458	1	0.00
23/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1428	1	1428	1	0.00
23/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1443	1	1443	1	0.00
23/11/2021	R248 On 04-August-22			Bond Future	11.30	83.1077	11.2976	83.1077	0.00
23/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	2726	3	2726	3	0.00
23/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	2695	3	2695	3	0.00
23/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	2665	3	2665	3	0.00
23/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	4869	5	4869	5	0.00
23/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	4828	5	4828	5	0.00
23/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	4787	5	4787	5	0.00
23/11/2021	R248 On 03-November-22			Bond Future	11.48	79.7887	11.4758	79.7887	0.00
23/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	3708	4	3708	4	0.00
23/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	3676	4	3676	4	0.00
23/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	3740	4	3740	4	0.00
23/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	4850	5	4850	5	0.00
23/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	4814	5	4814	5	0.00
23/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	4779	5	4779	5	0.00