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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
26/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	2025 On 03-February-22			Bond Future	154.14	154.4111	154.1425	154.4111	5,316.00
26/11/2021	2025 On 05-May-22			Bond Future	156.02	156.2924	156.0200	156.2924	164.00
26/11/2021	2025 On 04-August-22			Bond Future	156.37	156.6517	156.3748	156.6517	0.00
26/11/2021	2025 On 03-November-22			Bond Future	158.38	158.6560	158.3752	158.6560	0.00
26/11/2021	2029 On 03-February-22			Bond Future	112.27	113.0928	112.2749	113.0928	2,806.00
26/11/2021	2029 On 05-May-22			Bond Future	112.45	113.2731	112.4450	113.2731	186.00
26/11/2021	2029 On 04-August-22			Bond Future	113.86	114.7000	113.8613	114.7000	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
26/11/2021	2029 On 03-November-22			Bond Future	114.10	114.9459	114.0955	114.9459	0.00
26/11/2021	2030 On 03-February-22			Bond Future	10.09	89.9379	10.0892	89.9379	84,396.00
26/11/2021	2030 On 03-February-22	8.80	Call	Bond Future	31	0	31	0	0.00
26/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	1032	2	1032	2	0.00
26/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	4082	5	4082	5	0.00
26/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	522	1	522	1	1,000.00
26/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	800	1	800	1	0.00
26/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	338	1	338	1	0.00
26/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	328	1	328	1	0.00
26/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	5	0	5	0	101.00
26/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	39	0	39	0	1,000.00
26/11/2021	2030 On 03-February-22	9.80	Call	Bond Future	836	0	836	0	950.00
26/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	348	1	348	1	0.00
26/11/2021	2030 On 03-February-22	9.40	Call	Bond Future	300	1	300	1	0.00
26/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	109	0	109	0	4,000.00
26/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	257	0	257	0	0.00
26/11/2021	2030 On 03-February-22	9.20	Call	Bond Future	157	0	157	0	950.00
26/11/2021	2030 On 03-February-22	9.20	Put	Bond Future	4742	0	4742	0	0.00
26/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	4049	3	4049	3	101.00
26/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	5229	4	5229	4	0.00
26/11/2021	2030 On 03-February-22	9.40	Put	Bond Future	3829	3	3829	3	0.00
26/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	3615	3	3615	3	0.00
26/11/2021	2030 On 03-February-22	9.80	Put	Bond Future	2295	0	2295	0	0.00
26/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	1983	1	1983	1	8,000.00
26/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	6513	6	6513	6	0.00
26/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	9035	8	9035	8	0.00
26/11/2021	2030 On 03-February-22	8.80	Put	Bond Future	6778	6	6778	6	0.00
26/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	3699	3	3699	3	0.00
26/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	3657	3	3657	3	0.00
26/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	2361	2	2361	2	101.00
26/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	3008	2	3008	2	0.00
26/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	386	0	386	0	1,000.00
26/11/2021	2030 On 05-May-22			Bond Future	10.33	91.0123	10.3291	91.0123	14,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	4424	5	4424	5	0.00
26/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	1886	2	1886	2	0.00
26/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	148	0	148	0	200.00
26/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	183	0	183	0	1,800.00
26/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	509	1	509	1	0.00
26/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	9	0	9	0	200.00
26/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	1910	2	1910	2	0.00
26/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	1934	2	1934	2	0.00
26/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	1369	2	1369	2	0.00
26/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	29	0	29	0	1,800.00
26/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	66	0	66	0	1,073.00
26/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	11436	10	11436	10	0.00
26/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	7874	7	7874	7	0.00
26/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	7480	7	7480	7	0.00
26/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	2510	2	2510	2	0.00
26/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	2535	2	2535	2	200.00
26/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	13758	13	13758	13	0.00
26/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	9638	9	9638	9	0.00
26/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	5392	5	5392	5	1,073.00
26/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	2559	2	2559	2	0.00
26/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	1083	1	1083	1	1,800.00
26/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	3219	3	3219	3	1,073.00
26/11/2021	2030 On 04-August-22			Bond Future	10.59	88.0834	10.5879	88.0834	0.00
26/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	340	0	340	0	800.00
26/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	778	1	778	1	0.00
26/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	87	0	87	0	800.00
26/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	790	1	790	1	0.00
26/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	802	1	802	1	0.00
26/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	3681	4	3681	4	0.00
26/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	2021	2	2021	2	800.00
26/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	5743	5	5743	5	0.00
26/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	5781	5	5781	5	0.00
26/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	11583	11	11583	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	5819	5	5819	5	0.00
26/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	7866	7	7866	7	0.00
26/11/2021	2030 On 03-November-22			Bond Future	10.84	89.2406	10.8382	89.2406	0.00
26/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	1561	2	1561	2	0.00
26/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	1545	2	1545	2	0.00
26/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	1577	2	1577	2	0.00
26/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	4963	4	4963	4	0.00
26/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	5024	4	5024	4	0.00
26/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	4993	4	4993	4	0.00
26/11/2021	2032 On 03-February-22			Bond Future	10.57	89.8799	10.5719	89.8799	108,132.00
26/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	4	0	4	0	198.00
26/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	12	0	12	0	97.00
26/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	98	0	98	0	0.00
26/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	2939	4	2939	4	0.00
26/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	2749	4	2749	4	0.00
26/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	1309	2	1309	2	0.00
26/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	1070	2	1070	2	0.00
26/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	335	1	335	1	900.00
26/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	660	1	660	1	0.00
26/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	1284	2	1284	2	0.00
26/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	121	0	121	0	210.00
26/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	1523	2	1523	2	0.00
26/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	1234	2	1234	2	0.00
26/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	1259	2	1259	2	0.00
26/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	249	0	249	0	0.00
26/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	148	0	148	0	0.00
26/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	102	0	102	0	400.00
26/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	3658	5	3658	5	0.00
26/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	1883	3	1883	3	0.00
26/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	1915	3	1915	3	0.00
26/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	1429	1	1429	1	97.00
26/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1987	1	1987	1	198.00
26/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	1453	1	1453	1	0.00

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26/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	645	0	645	0	210.00
26/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	9896	9	9896	9	0.00
26/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	5832	5	5832	5	0.00
26/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	4606	4	4606	4	198.00
26/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	4163	3	4163	3	900.00
26/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	2049	1	2049	1	0.00
26/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	2080	1	2080	1	0.00
26/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1756	1	1756	1	210.00
26/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	2309	2	2309	2	400.00
26/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	5610	5	5610	5	0.00
26/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	2018	1	2018	1	0.00
26/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	3094	2	3094	2	97.00
26/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	961	1	961	1	900.00
26/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	882	1	882	1	400.00
26/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	5888	5	5888	5	0.00
26/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	8448	7	8448	7	0.00
26/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	5338	4	5338	4	0.00
26/11/2021	2032 On 05-May-22			Bond Future	10.80	86.8065	10.7983	86.8065	20,384.00
26/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	3151	4	3151	4	0.00
26/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	3217	4	3217	4	0.00
26/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	1234	2	1234	2	993.00
26/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	301	0	301	0	780.00
26/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1035	1	1035	1	780.00
26/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	3184	4	3184	4	0.00
26/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	3691	4	3691	4	0.00
26/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	3022	4	3022	4	0.00
26/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	2055	2	2055	2	993.00
26/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1678	1	1678	1	780.00
26/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1974	2	1974	2	0.00
26/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1955	2	1955	2	0.00
26/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	4018	3	4018	3	0.00
26/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	4438	4	4438	4	0.00
26/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	7182	6	7182	6	0.00

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26/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1935	2	1935	2	0.00
26/11/2021	2032 On 04-August-22			Bond Future	11.03	87.8291	11.0340	87.8291	0.00
26/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	4760	6	4760	6	0.00
26/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	5789	7	5789	7	0.00
26/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1142	2	1142	2	0.00
26/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1158	2	1158	2	0.00
26/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	523	1	523	1	800.00
26/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1174	2	1174	2	0.00
26/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	121	0	121	0	800.00
26/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	11818	11	11818	11	0.00
26/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	7733	7	7733	7	0.00
26/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	5625	5	5625	5	0.00
26/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	5586	5	5586	5	0.00
26/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	5547	5	5547	5	0.00
26/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1498	1	1498	1	0.00
26/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1889	2	1889	2	800.00
26/11/2021	2032 On 03-November-22			Bond Future	11.27	84.8375	11.2723	84.8375	0.00
26/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	1969	2	1969	2	0.00
26/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	5125	4	5125	4	0.00
26/11/2021	2033 On 03-February-22			Bond Future	108.22	109.0565	108.2210	109.0565	7,393.00
26/11/2021	2033 On 05-May-22			Bond Future	108.26	109.1059	108.2598	109.1059	2,121.00
26/11/2021	2033 On 04-August-22			Bond Future	109.62	110.4802	109.6233	110.4802	0.00
26/11/2021	2033 On 03-November-22			Bond Future	109.72	110.5917	109.7229	110.5917	0.00
26/11/2021	2037 On 03-February-22			Bond Future	11.17	82.4976	11.1703	82.4976	118,596.00
26/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	2984	4	2984	4	0.00
26/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	2904	4	2904	4	0.00
26/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	2944	4	2944	4	0.00
26/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	1175	1	1175	1	0.00
26/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	1213	1	1213	1	0.00
26/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	1194	1	1194	1	0.00
26/11/2021	2037 On 05-May-22			Bond Future	11.38	83.4832	11.3815	83.4832	11,855.00
26/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	4389	5	4389	5	0.00
26/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	4310	5	4310	5	0.00

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26/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	4349	5	4349	5	0.00
26/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1720	1	1720	1	0.00
26/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1755	1	1755	1	0.00
26/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1738	1	1738	1	0.00
26/11/2021	2037 On 04-August-22			Bond Future	11.61	80.2112	11.6055	80.2112	0.00
26/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	1583	2	1583	2	0.00
26/11/2021	2037 On 04-August-22	11.21	Call	Bond Future	2257	0	2257	0	1,050.00
26/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	2825	4	2825	4	0.00
26/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	423	1	423	1	50.00
26/11/2021	2037 On 04-August-22	11.95	Call	Bond Future	4554	0	4554	0	0.00
26/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	1544	2	1544	2	0.00
26/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	1563	2	1563	2	0.00
26/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	5858	5	5858	5	0.00
26/11/2021	2037 On 04-August-22	11.95	Put	Bond Future	2595	0	2595	0	1,050.00
26/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	5772	5	5772	5	0.00
26/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	9920	9	9920	9	0.00
26/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	5815	5	5815	5	50.00
26/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	3911	3	3911	3	50.00
26/11/2021	2037 On 04-August-22	11.21	Put	Bond Future	4600	0	4600	0	0.00
26/11/2021	2037 On 03-November-22			Bond Future	11.82	81.2694	11.8179	81.2694	0.00
26/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	2486	3	2486	3	0.00
26/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	2532	3	2532	3	0.00
26/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	2509	3	2509	3	0.00
26/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	5453	5	5453	5	0.00
26/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	5489	5	5489	5	0.00
26/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	5416	5	5416	5	0.00
26/11/2021	2038 On 03-February-22			Bond Future	120.34	121.4970	120.3359	121.4970	6,276.00
26/11/2021	2038 On 05-May-22			Bond Future	121.80	122.9774	121.8018	122.9774	677.00
26/11/2021	2038 On 04-August-22			Bond Future	121.52	122.7159	121.5243	122.7159	0.00
26/11/2021	2038 On 03-November-22			Bond Future	123.08	124.2863	123.0793	124.2863	0.00
26/11/2021	2040 On 03-February-22			Bond Future	11.25	84.5958	11.2502	84.5958	80,943.00
26/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	3313	4	3313	4	0.00
26/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	3357	5	3357	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
26/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	3401	5	3401	5	0.00
26/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	1246	1	1246	1	0.00
26/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	1227	1	1227	1	0.00
26/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	1208	1	1208	1	0.00
26/11/2021	2040 On 05-May-22			Bond Future	11.45	85.6066	11.4541	85.6066	8,498.00
26/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	4719	6	4719	6	0.00
26/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	114	0	114	0	1,200.00
26/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	4677	6	4677	6	0.00
26/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	4761	6	4761	6	0.00
26/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	9850	11	9850	11	0.00
26/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	759	1	759	1	1,200.00
26/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	6751	6	6751	6	0.00
26/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	615	0	615	0	1,200.00
26/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1860	1	1860	1	0.00
26/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1878	1	1878	1	0.00
26/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1897	1	1897	1	0.00
26/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	11745	10	11745	10	0.00
26/11/2021	2040 On 04-August-22			Bond Future	11.67	82.1091	11.6701	82.1091	0.00
26/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	1788	2	1788	2	0.00
26/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	5681	7	5681	7	0.00
26/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	176	0	176	0	460.00
26/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	1108	2	1108	2	460.00
26/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	1766	2	1766	2	0.00
26/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	1811	2	1811	2	0.00
26/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	5819	5	5819	5	0.00
26/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	2257	2	2257	2	460.00
26/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	14067	13	14067	13	0.00
26/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	5908	5	5908	5	0.00
26/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	7518	6	7518	6	0.00
26/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	5864	5	5864	5	0.00
26/11/2021	2040 On 03-November-22			Bond Future	11.87	83.1928	11.8744	83.1928	0.00
26/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	2741	3	2741	3	0.00
26/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	2690	3	2690	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
26/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	2715	3	2715	3	0.00
26/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	5631	5	5631	5	0.00
26/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	5708	5	5708	5	0.00
26/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	5670	5	5670	5	0.00
26/11/2021	2044 On 03-February-22			Bond Future	11.28	81.4164	11.2780	81.4164	56,368.00
26/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	3411	5	3411	5	0.00
26/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	3323	4	3323	4	0.00
26/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	3367	5	3367	5	0.00
26/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	1263	1	1263	1	0.00
26/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	1283	1	1283	1	0.00
26/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	1243	1	1243	1	0.00
26/11/2021	2044 On 05-May-22			Bond Future	11.47	82.3892	11.4721	82.3892	5,735.00
26/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	4777	6	4777	6	0.00
26/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	4693	6	4693	6	0.00
26/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	4735	6	4735	6	0.00
26/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1915	1	1915	1	0.00
26/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1934	1	1934	1	0.00
26/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1896	1	1896	1	0.00
26/11/2021	2044 On 04-August-22			Bond Future	11.68	78.9790	11.6774	78.9790	0.00
26/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	1914	3	1914	3	0.00
26/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	1866	3	1866	3	0.00
26/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	1890	3	1890	3	0.00
26/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	5746	5	5746	5	0.00
26/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	5791	5	5791	5	0.00
26/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	5702	5	5702	5	0.00
26/11/2021	2044 On 03-November-22			Bond Future	11.87	80.0214	11.8712	80.0214	0.00
26/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	2706	3	2706	3	0.00
26/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	2732	3	2732	3	0.00
26/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	2758	4	2758	4	0.00
26/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	5676	5	5676	5	0.00
26/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	5716	5	5716	5	0.00
26/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	5755	5	5755	5	0.00
26/11/2021	2046 On 03-February-22			Bond Future	109.99	110.8022	109.9859	110.8022	15,506.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2021	2046 On 05-May-22			Bond Future	109.44	110.2707	109.4441	110.2707	171.00
26/11/2021	2046 On 04-August-22			Bond Future	110.82	111.6599	110.8227	111.6599	0.00
26/11/2021	2046 On 03-November-22			Bond Future	110.32	111.1694	110.3201	111.1694	0.00
26/11/2021	2050 On 03-February-22			Bond Future	111.04	112.7201	111.0432	112.7201	8,495.00
26/11/2021	2050 On 05-May-22			Bond Future	112.40	114.0936	112.3957	114.0936	379.00
26/11/2021	2050 On 04-August-22			Bond Future	111.80	113.5194	111.7993	113.5194	0.00
26/11/2021	2050 On 03-November-22			Bond Future	113.23	114.9721	113.2298	114.9721	0.00
26/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	AL37 On 03-February-22			Index Future	797.42	798.5420	797.4170	798.5420	0.00
26/11/2021	AL37 On 05-May-22			Index Future	806.93	808.0740	806.9330	808.0740	0.00
26/11/2021	AL37 On 04-August-22			Index Future	816.80	817.9520	816.7960	817.9520	0.00
26/11/2021	AL37 On 03-November-22			Index Future	827.16	828.3300	827.1580	828.3300	0.00
26/11/2021	AL7T On 03-February-22			Index Future	894.89	905.6930	894.8850	905.6930	0.00
26/11/2021	AL7T On 05-May-22			Index Future	905.56	916.5040	905.5640	916.5040	0.00
26/11/2021	AL7T On 04-August-22			Index Future	916.63	927.7080	916.6320	927.7080	0.00
26/11/2021	AL7T On 03-November-22			Index Future	928.26	939.4780	928.2610	939.4780	0.00
26/11/2021	ALBI On 03-February-22			Index Future	796.85	806.7430	796.8480	806.7430	193.00
26/11/2021	ALBI On 05-May-22			Index Future	806.36	816.3730	806.3560	816.3730	29.00
26/11/2021	ALBI On 04-August-22			Index Future	816.21	826.3520	816.2120	826.3520	0.00
26/11/2021	ALBI On 03-November-22			Index Future	826.57	836.8370	826.5670	836.8370	0.00
26/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C048 On 28-February-48			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
26/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2021	ES33 On 03-February-22			Bond Future	11.94	76.7192	11.9389	76.7192	263.00
26/11/2021	ES33 On 05-May-22			Bond Future	12.20	73.8762	12.1965	73.8762	87.00
26/11/2021	ES33 On 04-August-22			Bond Future	12.47	74.7591	12.4654	74.7591	0.00
26/11/2021	ES33 On 03-November-22			Bond Future	12.74	71.9867	12.7388	71.9867	0.00
26/11/2021	ES42 On 03-February-22			Bond Future	12.37	75.3145	12.3711	75.3145	3,579.00
26/11/2021	ES42 On 05-May-22			Bond Future	12.61	71.9735	12.6143	71.9735	1,190.00
26/11/2021	ES42 On 04-August-22			Bond Future	12.86	72.8323	12.8611	72.8323	0.00
26/11/2021	ES42 On 03-November-22			Bond Future	13.11	69.5558	13.1133	69.5558	0.00
26/11/2021	GOVI On 03-February-22			GOVI	786.66	796.2550	786.6620	796.2550	983.00
26/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	4	0	4	0.00
26/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	4	0	4	0.00
26/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	3	0	3	0.00
26/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	60980	0	60980	0	0.00
26/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	60880	0	60880	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
26/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	60780	0	60780	0	0.00
26/11/2021	GOVI On 05-May-22			GOVI	796.05	805.7600	796.0490	805.7600	0.00
26/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	78190	18	78190	18	0.00
26/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	78090	18	78090	18	0.00
26/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	77990	18	77990	18	0.00
26/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
26/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
26/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
26/11/2021	GOVI On 04-August-22			GOVI	805.78	815.6100	805.7790	815.6100	0.00
26/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
26/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
26/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
26/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	135010	4	135010	4	0.00
26/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	134910	4	134910	4	0.00
26/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	134810	4	134810	4	0.00
26/11/2021	GOVI On 03-November-22			GOVI	816.00	825.9580	816.0010	825.9580	0.00
26/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	0	6	0	6	0.00
26/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	0	6	0	6	0.00
26/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	0	6	0	6	0.00
26/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	44190	0	44190	0	0.00
26/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	44090	0	44090	0	0.00
26/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	44290	0	44290	0	0.00
26/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2021	IGOV On 03-February-22			Index Future	298.47	299.9610	298.4680	299.9610	483.00
26/11/2021	IGOV On 05-May-22			Index Future	302.10	303.6150	302.1030	303.6150	16.00
26/11/2021	IGOV On 04-August-22			Index Future	305.87	307.3990	305.8670	307.3990	0.00
26/11/2021	IGOV On 03-November-22			Index Future	309.82	311.3710	309.8190	311.3710	0.00
26/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
26/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
26/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
26/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.0850	3.9150	96.0850	0.00
26/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.02	95.9550	4.0150	95.9550	0.00
26/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.23	95.6200	4.2300	95.6200	0.00
26/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.5550	4.2950	95.5550	0.00
26/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.71	95.1400	4.7100	95.1400	0.00
26/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.77	95.0700	4.7700	95.0700	0.00
26/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.08	94.7500	5.0800	94.7500	72.00
26/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.55	94.2250	5.5450	94.2250	0.00
26/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.15	93.6600	6.1500	93.6600	68.00
26/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.48	93.3600	6.4800	93.3600	0.00
26/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.89	93.0150	6.8850	93.0150	0.00
26/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.10	92.7850	7.0950	92.7850	75.00
26/11/2021	R023 On 03-February-22			Bond Future	5.33	105.7454	5.3342	105.7454	16,327.00
26/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	88	0	88	0	0.00
26/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	91	0	91	0	0.00
26/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	95	0	95	0	0.00
26/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	358	0	358	0	0.00
26/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	365	0	365	0	0.00

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26/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	372	0	372	0	0.00
26/11/2021	R023 On 05-May-22			Bond Future	5.49	103.0973	5.4915	103.0973	777.00
26/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	719	1	719	1	0.00
26/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	726	1	726	1	0.00
26/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	732	1	732	1	0.00
26/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	87	0	87	0	0.00
26/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	88	0	88	0	0.00
26/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	89	0	89	0	0.00
26/11/2021	R023 On 04-August-22			Bond Future	5.73	104.3379	5.7324	104.3379	0.00
26/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	347	0	347	0	0.00
26/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	350	0	350	0	0.00
26/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	354	0	354	0	0.00
26/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	179	0	179	0	0.00
26/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	181	0	181	0	0.00
26/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	183	0	183	0	0.00
26/11/2021	R023 On 03-November-22			Bond Future	6.25	101.7717	6.2510	101.7717	0.00
26/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	307	0	307	0	0.00
26/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	303	0	303	0	0.00
26/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	305	0	305	0	0.00
26/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	302	0	302	0	0.00
26/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	303	0	303	0	0.00
26/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	301	0	301	0	0.00
26/11/2021	R035 On 03-February-22			Bond Future	11.00	90.8484	10.9995	90.8484	103,325.00
26/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	32	0	32	0	683.00
26/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	194	0	194	0	280.00
26/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	3123	4	3123	4	0.00
26/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	2763	4	2763	4	0.00
26/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	5589	7	5589	7	0.00
26/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	2064	3	2064	3	0.00
26/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	315	1	315	1	500.00
26/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	94	0	94	0	200.00
26/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	4881	6	4881	6	0.00
26/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	2921	4	2921	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
26/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	3372	4	3372	4	0.00
26/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	2686	4	2686	4	0.00
26/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	2724	4	2724	4	0.00
26/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	1996	3	1996	3	0.00
26/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	2275	3	2275	3	0.00
26/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	439	1	439	1	1,600.00
26/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	861	1	861	1	0.00
26/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	944	2	944	2	0.00
26/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	427	1	427	1	0.00
26/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	336	1	336	1	200.00
26/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	5035	4	5035	4	0.00
26/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	4600	3	4600	3	500.00
26/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	5147	4	5147	4	0.00
26/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	3291	2	3291	2	200.00
26/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	4547	3	4547	3	0.00
26/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1756	1	1756	1	1,600.00
26/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	1331	1	1331	1	0.00
26/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	1353	1	1353	1	0.00
26/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	1032	1	1032	1	683.00
26/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	1230	1	1230	1	200.00
26/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	1136	1	1136	1	500.00
26/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	578	0	578	0	280.00
26/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	7078	6	7078	6	0.00
26/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	1604	1	1604	1	200.00
26/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	3120	2	3120	2	683.00
26/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	442	0	442	0	1,800.00
26/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	1311	1	1311	1	0.00
26/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1810	1	1810	1	280.00
26/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	5958	5	5958	5	0.00
26/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	8540	7	8540	7	0.00
26/11/2021	R035 On 05-May-22			Bond Future	11.21	87.4549	11.2140	87.4549	8,926.00
26/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	4306	5	4306	5	0.00
26/11/2021	R035 On 05-May-22	10.82	Call	Bond Future	1636	2	1636	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
26/11/2021	R035 On 05-May-22	12.64	Call	Bond Future	8540	10	8540	10	0.00
26/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	4228	5	4228	5	0.00
26/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	4267	5	4267	5	0.00
26/11/2021	R035 On 05-May-22	10.72	Call	Bond Future	1410	2	1410	2	1,200.00
26/11/2021	R035 On 05-May-22	10.72	Put	Bond Future	4420	4	4420	4	0.00
26/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1791	1	1791	1	0.00
26/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1809	1	1809	1	0.00
26/11/2021	R035 On 05-May-22	12.64	Put	Bond Future	650	0	650	0	1,200.00
26/11/2021	R035 On 05-May-22	10.82	Put	Bond Future	4025	3	4025	3	1,200.00
26/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1773	1	1773	1	0.00
26/11/2021	R035 On 04-August-22			Bond Future	11.44	88.4835	11.4396	88.4835	0.00
26/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	2418	3	2418	3	0.00
26/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	5950	7	5950	7	0.00
26/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	1527	2	1527	2	0.00
26/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1140	2	1140	2	400.00
26/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	1487	2	1487	2	0.00
26/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	1507	2	1507	2	0.00
26/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	339	1	339	1	100.00
26/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	187	0	187	0	400.00
26/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	1334	2	1334	2	0.00
26/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	6133	5	6133	5	100.00
26/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	12327	11	12327	11	0.00
26/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	10345	9	10345	9	0.00
26/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	6630	6	6630	6	0.00
26/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	5747	5	5747	5	0.00
26/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	5789	5	5789	5	0.00
26/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	4230	3	4230	3	100.00
26/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	5705	5	5705	5	0.00
26/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1835	1	1835	1	400.00
26/11/2021	R035 On 03-November-22			Bond Future	11.67	85.1696	11.6665	85.1696	0.00
26/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	2407	3	2407	3	0.00
26/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	2384	3	2384	3	0.00
26/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	2430	3	2430	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
26/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	5396	5	5396	5	0.00
26/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	5468	5	5468	5	0.00
26/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	5432	5	5432	5	0.00
26/11/2021	R186 On 03-February-22			Bond Future	8.37	109.9247	8.3705	109.9247	54,685.00
26/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	46	0	46	0	0.00
26/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	48	0	48	0	0.00
26/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	50	0	50	0	0.00
26/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	4593	4	4593	4	0.00
26/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	4635	4	4635	4	0.00
26/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4676	5	4676	5	0.00
26/11/2021	R186 On 05-May-22			Bond Future	8.62	111.2372	8.6156	111.2372	4,514.00
26/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	1678	2	1678	2	0.00
26/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2369	2	2369	2	0.00
26/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1073	1	1073	1	0.00
26/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1138	1	1138	1	454.00
26/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	506	1	506	1	435.00
26/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	39	0	39	0	3,600.00
26/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1057	1	1057	1	0.00
26/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3008	3	3008	3	0.00
26/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1089	1	1089	1	0.00
26/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	819	1	819	1	454.00
26/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	133	0	133	0	435.00
26/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	200	0	200	0	3,600.00
26/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4755	5	4755	5	0.00
26/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	5516	5	5516	5	0.00
26/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2699	3	2699	3	0.00
26/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2252	2	2252	2	0.00
26/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	830	1	830	1	454.00
26/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2299	2	2299	2	0.00
26/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	7737	8	7737	8	0.00
26/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3430	3	3430	3	0.00
26/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	2182	2	2182	2	0.00
26/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2275	2	2275	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
26/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	1110	1	1110	1	454.00
26/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1583	2	1583	2	4,035.00
26/11/2021	R186 On 04-August-22			Bond Future	8.88	107.2763	8.8824	107.2763	0.00
26/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	800	1	800	1	0.00
26/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	92	0	92	0	3,600.00
26/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	787	1	787	1	0.00
26/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	812	1	812	1	0.00
26/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	591	1	591	1	3,600.00
26/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4159	4	4159	4	0.00
26/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	915	1	915	1	3,600.00
26/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3555	3	3555	3	0.00
26/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3606	3	3606	3	0.00
26/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	7485	7	7485	7	0.00
26/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	4060	4	4060	4	0.00
26/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3581	3	3581	3	0.00
26/11/2021	R186 On 03-November-22			Bond Future	9.16	108.6769	9.1600	108.6769	0.00
26/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1322	1	1322	1	0.00
26/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1294	1	1294	1	0.00
26/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1308	1	1308	1	0.00
26/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3484	3	3484	3	0.00
26/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3505	3	3505	3	0.00
26/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3462	3	3462	3	0.00
26/11/2021	R197 On 03-February-22			Bond Future	321.83	321.8158	321.8344	321.8158	1,079.00
26/11/2021	R197 On 05-May-22			Bond Future	325.75	325.7360	325.7536	325.7360	237.00
26/11/2021	R197 On 04-August-22			Bond Future	321.50	321.4840	321.4998	321.4840	0.00
26/11/2021	R197 On 03-November-22			Bond Future	325.61	325.5981	325.6136	325.5981	0.00
26/11/2021	R202 On 03-February-22			Bond Future	238.28	238.2482	238.2771	238.2482	8,050.00
26/11/2021	R202 On 05-May-22			Bond Future	241.18	241.1502	241.1790	241.1502	413.00
26/11/2021	R202 On 04-August-22			Bond Future	239.78	239.7501	239.7778	239.7501	0.00
26/11/2021	R202 On 03-November-22			Bond Future	242.85	242.8176	242.8452	242.8176	0.00
26/11/2021	R209 On 03-February-22			Bond Future	10.94	70.1824	10.9372	70.1824	19,954.00
26/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	1920	3	1920	3	0.00
26/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	1858	3	1858	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
26/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	1889	3	1889	3	0.00
26/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	1396	1	1396	1	0.00
26/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	1418	1	1418	1	0.00
26/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	1374	1	1374	1	0.00
26/11/2021	R209 On 05-May-22			Bond Future	11.13	67.8791	11.1293	67.8791	5,396.00
26/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	3317	4	3317	4	0.00
26/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	5262	6	5262	6	0.00
26/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	3284	4	3284	4	0.00
26/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	165	0	165	0	8,525.00
26/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	1414	2	1414	2	0.00
26/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	3252	4	3252	4	0.00
26/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1712	1	1712	1	0.00
26/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	3432	3	3432	3	12,050.00
26/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	7939	7	7939	7	0.00
26/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1694	1	1694	1	0.00
26/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	942	1	942	1	12,050.00
26/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1676	1	1676	1	0.00
26/11/2021	R209 On 04-August-22			Bond Future	11.33	68.6778	11.3269	68.6778	0.00
26/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1233	2	1233	2	0.00
26/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1266	2	1266	2	0.00
26/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1250	2	1250	2	0.00
26/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	5203	4	5203	4	0.00
26/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	5242	4	5242	4	0.00
26/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	5165	4	5165	4	0.00
26/11/2021	R209 On 03-November-22			Bond Future	11.52	66.4404	11.5243	66.4404	0.00
26/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	2115	3	2115	3	0.00
26/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	2136	3	2136	3	0.00
26/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	2156	3	2156	3	0.00
26/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	4671	4	4671	4	0.00
26/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	4702	4	4702	4	0.00
26/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	4734	4	4734	4	0.00
26/11/2021	R210 On 03-February-22			Bond Future	211.83	211.8132	211.8341	211.8132	1,381.00
26/11/2021	R210 On 05-May-22			Bond Future	211.56	211.5415	211.5619	211.5415	104.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2021	R210 On 04-August-22			Bond Future	214.23	214.2063	214.2267	214.2063	0.00
26/11/2021	R210 On 03-November-22			Bond Future	214.06	214.0375	214.0558	214.0375	0.00
26/11/2021	R213 On 03-February-22			Bond Future	10.36	84.6826	10.3587	84.6826	20,884.00
26/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	40	0	40	0	220.00
26/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	680	1	680	1	0.00
26/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	1231	2	1231	2	0.00
26/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	2220	3	2220	3	0.00
26/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1011	1	1011	1	0.00
26/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	1053	2	1053	2	0.00
26/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	664	1	664	1	0.00
26/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	56	0	56	0	430.00
26/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	227	0	227	0	0.00
26/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	397	1	397	1	0.00
26/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	3	0	3	0	200.00
26/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	8	0	8	0	102.00
26/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	2451	3	2451	3	0.00
26/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	729	1	729	1	0.00
26/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	696	1	696	1	0.00
26/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	2630	2	2630	2	0.00
26/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	6055	5	6055	5	0.00
26/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	4269	3	4269	3	200.00
26/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	2559	2	2559	2	430.00
26/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	905	1	905	1	220.00
26/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	8364	7	8364	7	0.00
26/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	1018	1	1018	1	430.00
26/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	9337	8	9337	8	0.00
26/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	3482	3	3482	3	102.00
26/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	2701	2	2701	2	0.00
26/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	2009	1	2009	1	220.00
26/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	2069	2	2069	2	200.00
26/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1780	1	1780	1	102.00
26/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	2665	2	2665	2	0.00
26/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	6427	5	6427	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
26/11/2021	R213 On 05-May-22			Bond Future	10.58	82.1615	10.5800	82.1615	0.00
26/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	2389	3	2389	3	0.00
26/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	2362	3	2362	3	0.00
26/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	2335	3	2335	3	0.00
26/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	2049	2	2049	2	0.00
26/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	2070	2	2070	2	0.00
26/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	2092	2	2092	2	0.00
26/11/2021	R213 On 04-August-22			Bond Future	10.81	83.1302	10.8144	83.1302	0.00
26/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	938	1	938	1	0.00
26/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	911	1	911	1	0.00
26/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	925	1	925	1	0.00
26/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	5410	5	5410	5	0.00
26/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	5484	5	5484	5	0.00
26/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	5447	5	5447	5	0.00
26/11/2021	R213 On 03-November-22			Bond Future	11.05	80.6895	11.0531	80.6895	0.00
26/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	1710	2	1710	2	0.00
26/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	1675	2	1675	2	0.00
26/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	1693	2	1693	2	0.00
26/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	4799	4	4799	4	0.00
26/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	4830	4	4830	4	0.00
26/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	4768	4	4768	4	0.00
26/11/2021	R214 On 03-February-22			Bond Future	11.27	67.1686	11.2666	67.1686	19,929.00
26/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	2063	3	2063	3	0.00
26/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	2095	3	2095	3	0.00
26/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	2128	3	2128	3	0.00
26/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	1398	1	1398	1	0.00
26/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	1377	1	1377	1	0.00
26/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	1356	1	1356	1	0.00
26/11/2021	R214 On 05-May-22			Bond Future	11.45	64.6907	11.4512	64.6907	441.00
26/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	3287	4	3287	4	0.00
26/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	3320	4	3320	4	0.00
26/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	3352	4	3352	4	0.00
26/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1838	1	1838	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1820	1	1820	1	0.00
26/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1802	1	1802	1	0.00
26/11/2021	R214 On 04-August-22			Bond Future	11.64	65.4509	11.6436	65.4509	0.00
26/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	1386	2	1386	2	0.00
26/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	1404	2	1404	2	0.00
26/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	1423	2	1423	2	0.00
26/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	4983	4	4983	4	0.00
26/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	4945	4	4945	4	0.00
26/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	5021	4	5021	4	0.00
26/11/2021	R214 On 03-November-22			Bond Future	11.84	63.0331	11.8354	63.0331	0.00
26/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	2259	3	2259	3	0.00
26/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	2280	3	2280	3	0.00
26/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	2238	3	2238	3	0.00
26/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	4746	4	4746	4	0.00
26/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	4778	4	4778	4	0.00
26/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	4811	4	4811	4	0.00
26/11/2021	R248 On 03-February-22			Bond Future	11.22	84.8603	11.2153	84.8603	191,095.00
26/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	121	0	121	0	900.00
26/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	3216	4	3216	4	0.00
26/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	671	1	671	1	0.00
26/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	1372	2	1372	2	1,400.00
26/11/2021	R248 On 03-February-22	10.30	Call	Bond Future	182	0	182	0	1,300.00
26/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	3128	4	3128	4	0.00
26/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	3172	4	3172	4	0.00
26/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	265	1	265	1	100.00
26/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	374	1	374	1	0.00
26/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	1103	2	1103	2	900.00
26/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	17	0	17	0	0.00
26/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	49	0	49	0	0.00
26/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	9235	8	9235	8	0.00
26/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	10891	9	10891	9	0.00
26/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	3322	2	3322	2	0.00
26/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	5568	4	5568	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
26/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	1368	1	1368	1	0.00
26/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	7672	6	7672	6	0.00
26/11/2021	R248 On 03-February-22	10.30	Put	Bond Future	6935	0	6935	0	0.00
26/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	6232	5	6232	5	0.00
26/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	2876	2	2876	2	0.00
26/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	4355	3	4355	3	0.00
26/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	1412	1	1412	1	0.00
26/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	1390	1	1390	1	0.00
26/11/2021	R248 On 05-May-22			Bond Future	11.40	81.4583	11.3982	81.4583	2,035.00
26/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	4654	6	4654	6	0.00
26/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	4568	6	4568	6	0.00
26/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	4611	6	4611	6	0.00
26/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	2028	1	2028	1	0.00
26/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1987	1	1987	1	0.00
26/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	2008	1	2008	1	0.00
26/11/2021	R248 On 04-August-22			Bond Future	11.59	82.4159	11.5891	82.4159	0.00
26/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	1951	3	1951	3	0.00
26/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	1902	3	1902	3	0.00
26/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	1926	3	1926	3	0.00
26/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	5990	5	5990	5	0.00
26/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	6037	5	6037	5	0.00
26/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	5943	5	5943	5	0.00
26/11/2021	R248 On 03-November-22			Bond Future	11.78	79.0858	11.7794	79.0858	0.00
26/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	2787	4	2787	4	0.00
26/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	2814	4	2814	4	0.00
26/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	2841	4	2841	4	0.00
26/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	5917	5	5917	5	0.00
26/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	5876	5	5876	5	0.00
26/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	5836	5	5836	5	0.00