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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
29/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	2025 On 03-February-22			Bond Future	154.29	154.1425	154.2885	154.1425	5,316.00
29/11/2021	2025 On 05-May-22			Bond Future	156.17	156.0200	156.1672	156.0200	164.00
29/11/2021	2025 On 04-August-22			Bond Future	156.52	156.3748	156.5235	156.3748	0.00
29/11/2021	2025 On 03-November-22			Bond Future	158.53	158.3752	158.5256	158.3752	0.00
29/11/2021	2029 On 03-February-22			Bond Future	112.73	112.2749	112.7332	112.2749	2,806.00
29/11/2021	2029 On 05-May-22			Bond Future	112.91	112.4450	112.9083	112.4450	186.00
29/11/2021	2029 On 04-August-22			Bond Future	114.33	113.8613	114.3303	113.8613	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
29/11/2021	2029 On 03-November-22			Bond Future	114.57	114.0955	114.5703	114.0955	0.00
29/11/2021	2030 On 03-February-22			Bond Future	9.98	88.9080	9.9778	88.9080	84,396.00
29/11/2021	2030 On 03-February-22	8,80	Call	Bond Future	42	0	42	0	0.00
29/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	1243	1	1243	1	0.00
29/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	4534	4	4534	4	0.00
29/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	649	1	649	1	1,000.00
29/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	976	1	976	1	0.00
29/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	428	0	428	0	0.00
29/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	416	0	416	0	0.00
29/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	7	0	7	0	101.00
29/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	53	0	53	0	1,000.00
29/11/2021	2030 On 03-February-22	9,80	Call	Bond Future	1018	1	1018	1	950.00
29/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	441	0	441	0	0.00
29/11/2021	2030 On 03-February-22	9,40	Call	Bond Future	382	0	382	0	0.00
29/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	144	0	144	0	4,000.00
29/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	330	0	330	0	0.00
29/11/2021	2030 On 03-February-22	9,20	Call	Bond Future	204	0	204	0	950.00
29/11/2021	2030 On 03-February-22	9,20	Put	Bond Future	4232	5	4232	5	0.00
29/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	3563	4	3563	4	101.00
29/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	4706	5	4706	5	0.00
29/11/2021	2030 On 03-February-22	9,40	Put	Bond Future	3352	4	3352	4	0.00
29/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	3149	4	3149	4	0.00
29/11/2021	2030 On 03-February-22	9,80	Put	Bond Future	1919	2	1919	2	0.00
29/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	1636	2	1636	2	8,000.00
29/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	5968	7	5968	7	0.00
29/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	8479	9	8479	9	0.00
29/11/2021	2030 On 03-February-22	8,80	Put	Bond Future	6231	7	6231	7	0.00
29/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	3229	4	3229	4	0.00
29/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	3189	4	3189	4	0.00
29/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1979	2	1979	2	101.00
29/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	2577	3	2577	3	0.00
29/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	279	0	279	0	1,000.00
29/11/2021	2030 On 05-May-22			Bond Future	10.21	89.9698	10.2123	89.9698	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
29/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	4823	4	4823	4	0.00
29/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	2139	2	2139	2	0.00
29/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	185	0	185	0	200.00
29/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	226	0	226	0	1,800.00
29/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	608	1	608	1	0.00
29/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	12	0	12	0	200.00
29/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	2165	2	2165	2	0.00
29/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	2190	2	2190	2	0.00
29/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	1573	1	1573	1	0.00
29/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	37	0	37	0	1,800.00
29/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	84	0	84	0	1,073.00
29/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	10880	11	10880	11	0.00
29/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	7346	8	7346	8	0.00
29/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	6959	7	6959	7	0.00
29/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	2202	3	2202	3	0.00
29/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	2224	3	2224	3	200.00
29/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	13196	14	13196	14	0.00
29/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	9091	10	9091	10	0.00
29/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	4927	5	4927	5	1,073.00
29/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	2247	3	2247	3	0.00
29/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	917	1	917	1	1,800.00
29/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	2860	3	2860	3	1,073.00
29/11/2021	2030 On 04-August-22			Bond Future	10.47	87.0274	10.4652	87.0274	0.00
29/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	406	0	406	0	800.00
29/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	903	1	903	1	0.00
29/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	108	0	108	0	800.00
29/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	916	1	916	1	0.00
29/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	930	1	930	1	0.00
29/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	4023	4	4023	4	0.00
29/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1791	2	1791	2	800.00
29/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	5299	6	5299	6	0.00
29/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	5336	6	5336	6	0.00
29/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	11032	12	11032	12	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
29/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	5372	6	5372	6	0.00
29/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	7360	8	7360	8	0.00
29/11/2021	2030 On 03-November-22			Bond Future	10.71	88.1716	10.7095	88.1716	0.00
29/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	1752	2	1752	2	0.00
29/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	1735	2	1735	2	0.00
29/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	1770	2	1770	2	0.00
29/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	4577	5	4577	5	0.00
29/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	4636	5	4636	5	0.00
29/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	4606	5	4606	5	0.00
29/11/2021	2032 On 03-February-22			Bond Future	10.46	88.7114	10.4610	88.7114	108,132.00
29/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	6	0	6	0	198.00
29/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	17	0	17	0	97.00
29/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	131	0	131	0	0.00
29/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	3350	3	3350	3	0.00
29/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	3146	3	3146	3	0.00
29/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	1565	1	1565	1	0.00
29/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	1292	1	1292	1	0.00
29/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	428	0	428	0	900.00
29/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	817	1	817	1	0.00
29/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	1536	1	1536	1	0.00
29/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	161	0	161	0	210.00
29/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	1806	2	1806	2	0.00
29/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	1480	1	1480	1	0.00
29/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	1508	1	1508	1	0.00
29/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	321	0	321	0	0.00
29/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	196	0	196	0	0.00
29/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	137	0	137	0	400.00
29/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	4112	4	4112	4	0.00
29/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	2205	2	2205	2	0.00
29/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	2239	2	2239	2	0.00
29/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	1138	1	1138	1	97.00
29/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	1627	2	1627	2	198.00
29/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	1158	1	1158	1	0.00

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29/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	483	1	483	1	210.00
29/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	9282	10	9282	10	0.00
29/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	5251	6	5251	6	0.00
29/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	4062	5	4062	5	198.00
29/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	3639	4	3639	4	900.00
29/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	1681	2	1681	2	0.00
29/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	1710	2	1710	2	0.00
29/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	1422	2	1422	2	210.00
29/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1915	2	1915	2	400.00
29/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	5034	6	5034	6	0.00
29/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	1654	2	1654	2	0.00
29/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	2635	3	2635	3	97.00
29/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	741	1	741	1	900.00
29/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	676	1	676	1	400.00
29/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	5306	6	5306	6	0.00
29/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	7836	8	7836	8	0.00
29/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	4769	5	4769	5	0.00
29/11/2021	2032 On 05-May-22			Bond Future	10.68	85.6238	10.6825	85.6238	20,384.00
29/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	3507	3	3507	3	0.00
29/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	3577	3	3577	3	0.00
29/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	1432	1	1432	1	993.00
29/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	370	0	370	0	780.00
29/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	1210	1	1210	1	780.00
29/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	3542	3	3542	3	0.00
29/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	4077	4	4077	4	0.00
29/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	3370	3	3370	3	0.00
29/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1780	2	1780	2	993.00
29/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	1441	2	1441	2	780.00
29/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1707	2	1707	2	0.00
29/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1689	2	1689	2	0.00
29/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	3593	4	3593	4	0.00
29/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	3989	4	3989	4	0.00
29/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	6627	7	6627	7	0.00

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29/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1671	2	1671	2	0.00
29/11/2021	2032 On 04-August-22			Bond Future	10.91	86.6314	10.9130	86.6314	0.00
29/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	5169	5	5169	5	0.00
29/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	6235	6	6235	6	0.00
29/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	1312	1	1312	1	0.00
29/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	1330	1	1330	1	0.00
29/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	619	1	619	1	800.00
29/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	1348	1	1348	1	0.00
29/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	149	0	149	0	800.00
29/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	11215	12	11215	12	0.00
29/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	5127	6	5127	6	0.00
29/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	7198	8	7198	8	0.00
29/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	5164	6	5164	6	0.00
29/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	5089	6	5089	6	0.00
29/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	1314	1	1314	1	0.00
29/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1667	2	1667	2	800.00
29/11/2021	2032 On 03-November-22			Bond Future	11.15	83.6249	11.1459	83.6249	0.00
29/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	2201	2	2201	2	0.00
29/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	4718	5	4718	5	0.00
29/11/2021	2033 On 03-February-22			Bond Future	108.33	108.2210	108.3342	108.2210	7,393.00
29/11/2021	2033 On 05-May-22			Bond Future	108.37	108.2598	108.3739	108.2598	2,121.00
29/11/2021	2033 On 04-August-22			Bond Future	109.74	109.6233	109.7387	109.6233	0.00
29/11/2021	2033 On 03-November-22			Bond Future	109.84	109.7229	109.8395	109.7229	0.00
29/11/2021	2037 On 03-February-22			Bond Future	11.03	80.9706	11.0340	80.9706	118,596.00
29/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	3526	3	3526	3	0.00
29/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	3438	3	3438	3	0.00
29/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	3482	3	3482	3	0.00
29/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	873	1	873	1	0.00
29/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	904	1	904	1	0.00
29/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	888	1	888	1	0.00
29/11/2021	2037 On 05-May-22			Bond Future	11.24	81.9378	11.2397	81.9378	11,855.00
29/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	4947	4	4947	4	0.00
29/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	4864	4	4864	4	0.00

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29/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	4906	4	4906	4	0.00
29/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	1425	2	1425	2	0.00
29/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	1456	2	1456	2	0.00
29/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	1441	2	1441	2	0.00
29/11/2021	2037 On 04-August-22			Bond Future	11.46	78.6465	11.4576	78.6465	0.00
29/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	1861	2	1861	2	0.00
29/11/2021	2037 On 04-August-22	11,21	Call	Bond Future	2608	2	2608	2	1,050.00
29/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	528	0	528	0	50.00
29/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	3228	3	3228	3	0.00
29/11/2021	2037 On 04-August-22	11,95	Call	Bond Future	5077	5	5077	5	0.00
29/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	1816	2	1816	2	0.00
29/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	1838	2	1838	2	0.00
29/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	5266	6	5266	6	0.00
29/11/2021	2037 On 04-August-22	11,95	Put	Bond Future	2254	3	2254	3	1,050.00
29/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	5186	6	5186	6	0.00
29/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	3450	4	3450	4	50.00
29/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	9161	10	9161	10	0.00
29/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	5226	6	5226	6	50.00
29/11/2021	2037 On 04-August-22	11,21	Put	Bond Future	4087	5	4087	5	0.00
29/11/2021	2037 On 03-November-22			Bond Future	11.66	79.6850	11.6640	79.6850	0.00
29/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	2834	2	2834	2	0.00
29/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	2885	3	2885	3	0.00
29/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	2859	3	2859	3	0.00
29/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	4928	5	4928	5	0.00
29/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	4962	5	4962	5	0.00
29/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	4894	5	4894	5	0.00
29/11/2021	2038 On 03-February-22			Bond Future	120.34	120.3359	120.3446	120.3359	6,276.00
29/11/2021	2038 On 05-May-22			Bond Future	121.81	121.8018	121.8100	121.8018	677.00
29/11/2021	2038 On 04-August-22			Bond Future	121.53	121.5243	121.5325	121.5243	0.00
29/11/2021	2038 On 03-November-22			Bond Future	123.09	123.0793	123.0873	123.0793	0.00
29/11/2021	2040 On 03-February-22			Bond Future	11.12	82.9884	11.1190	82.9884	85,547.00
29/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	3876	3	3876	3	0.00
29/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	3924	3	3924	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
29/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	3971	3	3971	3	0.00
29/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	938	1	938	1	0.00
29/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	922	1	922	1	0.00
29/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	906	1	906	1	0.00
29/11/2021	2040 On 05-May-22			Bond Future	11.32	83.9796	11.3177	83.9796	8,498.00
29/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	5293	5	5293	5	0.00
29/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	153	0	153	0	1,200.00
29/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	5249	5	5249	5	0.00
29/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	938	1	938	1	1,200.00
29/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	5337	5	5337	5	0.00
29/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	10610	10	10610	10	0.00
29/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	494	1	494	1	1,200.00
29/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1554	2	1554	2	0.00
29/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	6048	7	6048	7	0.00
29/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1570	2	1570	2	0.00
29/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1587	2	1587	2	0.00
29/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	10903	12	10903	12	0.00
29/11/2021	2040 On 04-August-22			Bond Future	11.53	80.4618	11.5279	80.4618	0.00
29/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	2088	2	2088	2	0.00
29/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	6269	6	6269	6	0.00
29/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	225	0	225	0	460.00
29/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	1322	1	1322	1	460.00
29/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	2063	2	2063	2	0.00
29/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	2113	2	2113	2	0.00
29/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	5229	6	5229	6	0.00
29/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1953	2	1953	2	460.00
29/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	13224	14	13224	14	0.00
29/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	5313	6	5313	6	0.00
29/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	6840	8	6840	8	0.00
29/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	5270	6	5270	6	0.00
29/11/2021	2040 On 03-November-22			Bond Future	11.73	81.5247	11.7264	81.5247	0.00
29/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	3110	3	3110	3	0.00
29/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	3055	3	3055	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
29/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	3083	3	3083	3	0.00
29/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	5097	6	5097	6	0.00
29/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	5170	6	5170	6	0.00
29/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	5134	6	5134	6	0.00
29/11/2021	2044 On 03-February-22			Bond Future	11.13	79.7839	11.1315	79.7839	56,441.00
29/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	4063	3	4063	3	0.00
29/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	3966	3	3966	3	0.00
29/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	4014	3	4014	3	0.00
29/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	922	1	922	1	0.00
29/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	938	1	938	1	0.00
29/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	907	1	907	1	0.00
29/11/2021	2044 On 05-May-22			Bond Future	11.32	80.7369	11.3197	80.7369	5,735.00
29/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	5435	5	5435	5	0.00
29/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	5345	5	5345	5	0.00
29/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	5390	5	5390	5	0.00
29/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1570	2	1570	2	0.00
29/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1586	2	1586	2	0.00
29/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1554	2	1554	2	0.00
29/11/2021	2044 On 04-August-22			Bond Future	11.52	77.3061	11.5185	77.3061	0.00
29/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	2273	2	2273	2	0.00
29/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	2220	2	2220	2	0.00
29/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	2247	2	2247	2	0.00
29/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	5090	6	5090	6	0.00
29/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	5132	6	5132	6	0.00
29/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	5049	6	5049	6	0.00
29/11/2021	2044 On 03-November-22			Bond Future	11.71	78.3274	11.7059	78.3274	0.00
29/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	3126	3	3126	3	0.00
29/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	3154	3	3154	3	0.00
29/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	3183	3	3183	3	0.00
29/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	5076	6	5076	6	0.00
29/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	5113	6	5113	6	0.00
29/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	5150	6	5150	6	0.00
29/11/2021	2046 On 03-February-22			Bond Future	110.18	109.9859	110.1776	109.9859	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
29/11/2021	2046 On 05-May-22			Bond Future	109.64	109.4441	109.6377	109.4441	171.00
29/11/2021	2046 On 04-August-22			Bond Future	111.02	110.8227	111.0185	110.8227	0.00
29/11/2021	2046 On 03-November-22			Bond Future	110.52	110.3201	110.5181	110.3201	0.00
29/11/2021	2050 On 03-February-22			Bond Future	111.69	111.0432	111.6944	111.0432	8,495.00
29/11/2021	2050 On 05-May-22			Bond Future	113.05	112.3957	113.0545	112.3957	379.00
29/11/2021	2050 On 04-August-22			Bond Future	112.47	111.7993	112.4661	111.7993	0.00
29/11/2021	2050 On 03-November-22			Bond Future	113.90	113.2298	113.9050	113.2298	0.00
29/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	AL37 On 03-February-22			Index Future	799.91	797.4170	799.9110	797.4170	0.00
29/11/2021	AL37 On 05-May-22			Index Future	809.45	806.9330	809.4480	806.9330	0.00
29/11/2021	AL37 On 04-August-22			Index Future	819.34	816.7960	819.3380	816.7960	0.00
29/11/2021	AL37 On 03-November-22			Index Future	829.73	827.1580	829.7290	827.1580	0.00
29/11/2021	AL7T On 03-February-22			Index Future	900.87	894.8850	900.8740	894.8850	0.00
29/11/2021	AL7T On 05-May-22			Index Future	911.61	905.5640	911.6140	905.5640	0.00
29/11/2021	AL7T On 04-August-22			Index Future	922.75	916.6320	922.7520	916.6320	0.00
29/11/2021	AL7T On 03-November-22			Index Future	934.46	928.2610	934.4550	928.2610	0.00
29/11/2021	ALBI On 03-February-22			Index Future	802.95	796.8480	802.9530	796.8480	193.00
29/11/2021	ALBI On 05-May-22			Index Future	812.53	806.3560	812.5260	806.3560	29.00
29/11/2021	ALBI On 04-August-22			Index Future	822.45	816.2120	822.4540	816.2120	0.00
29/11/2021	ALBI On 03-November-22			Index Future	832.88	826.5670	832.8840	826.5670	0.00
29/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	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
29/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2021	ES33 On 03-February-22			Bond Future	11.82	75.5169	11.8172	75.5169	263.00
29/11/2021	ES33 On 05-May-22			Bond Future	12.07	72.6590	12.0696	72.6590	87.00
29/11/2021	ES33 On 04-August-22			Bond Future	12.33	73.5262	12.3328	73.5262	0.00
29/11/2021	ES33 On 03-November-22			Bond Future	12.60	70.7381	12.6003	70.7381	0.00
29/11/2021	ES42 On 03-February-22			Bond Future	12.23	73.9194	12.2341	73.9194	3,579.00
29/11/2021	ES42 On 05-May-22			Bond Future	12.47	70.5612	12.4711	70.5612	1,190.00
29/11/2021	ES42 On 04-August-22			Bond Future	12.71	71.4020	12.7115	71.4020	0.00
29/11/2021	ES42 On 03-November-22			Bond Future	12.96	68.1072	12.9567	68.1072	0.00
29/11/2021	GOVI On 03-February-22			GOVI	792.62	786.6620	792.6220	786.6620	983.00
29/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	1380	6	1380	6	0.00
29/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	1280	6	1280	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
29/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	1180	6	1180	6	0.00
29/11/2021	GOVI On 05-May-22			GOVI	802.07	796.0490	802.0720	796.0490	0.00
29/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	138420	8	138420	8	0.00
29/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	138320	8	138320	8	0.00
29/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	138220	8	138220	8	0.00
29/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 04-August-22			GOVI	811.87	805.7790	811.8720	805.7790	0.00
29/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
29/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	74080	14	74080	14	0.00
29/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	73980	13	73980	13	0.00
29/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	73880	13	73880	13	0.00
29/11/2021	GOVI On 03-November-22			GOVI	822.17	816.0010	822.1680	816.0010	0.00
29/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	17380	0	17380	0	0.00
29/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	17580	0	17580	0	0.00
29/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	17480	0	17480	0	0.00
29/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	4	0	4	0.00
29/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	4	0	4	0.00
29/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	4	0	4	0.00
29/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2021	IGOV On 03-February-22			Index Future	298.84	298.4680	298.8440	298.4680	483.00
29/11/2021	IGOV On 05-May-22			Index Future	302.48	302.1030	302.4800	302.1030	16.00
29/11/2021	IGOV On 04-August-22			Index Future	306.25	305.8670	306.2480	305.8670	0.00
29/11/2021	IGOV On 03-November-22			Index Future	310.20	309.8190	310.2030	309.8190	0.00
29/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
29/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
29/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
29/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/11/2021	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
29/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.0850	3.9050	96.0850	0.00
29/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.00	95.9850	3.9950	95.9850	0.00
29/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.24	95.7700	4.2400	95.7700	0.00
29/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.31	95.7050	4.3050	95.7050	0.00
29/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.2900	4.6600	95.2900	0.00
29/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.72	95.2300	4.7200	95.2300	0.00
29/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.03	94.9200	5.0300	94.9200	72.00
29/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.50	94.4550	5.4950	94.4550	0.00
29/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.11	93.8500	6.1100	93.8500	68.00
29/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.44	93.5200	6.4400	93.5200	0.00
29/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.83	93.1150	6.8250	93.1150	0.00
29/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.06	92.9050	7.0550	92.9050	75.00
29/11/2021	R023 On 03-February-22			Bond Future	5.24	105.8891	5.2431	105.8891	16,327.00
29/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	114	0	114	0	0.00
29/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	118	0	118	0	0.00
29/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	123	0	123	0	0.00
29/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	291	0	291	0	0.00
29/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	297	0	297	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
29/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	303	0	303	0	0.00
29/11/2021	R023 On 05-May-22			Bond Future	5.37	103.2423	5.3718	103.2423	777.00
29/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	794	1	794	1	0.00
29/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	801	1	801	1	0.00
29/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	808	1	808	1	0.00
29/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	68	0	68	0	0.00
29/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	69	0	69	0	0.00
29/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	70	0	70	0	0.00
29/11/2021	R023 On 04-August-22			Bond Future	5.56	104.4859	5.5573	104.4859	0.00
29/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	406	0	406	0	0.00
29/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	410	0	410	0	0.00
29/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	414	0	414	0	0.00
29/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	142	0	142	0	0.00
29/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	144	0	144	0	0.00
29/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	145	0	145	0	0.00
29/11/2021	R023 On 03-November-22			Bond Future	5.94	101.9200	5.9354	101.9200	0.00
29/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	357	0	357	0	0.00
29/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	353	0	353	0	0.00
29/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	355	0	355	0	0.00
29/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	255	0	255	0	0.00
29/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	256	0	256	0	0.00
29/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	254	0	254	0	0.00
29/11/2021	R035 On 03-February-22			Bond Future	10.88	89.3938	10.8835	89.3938	103,316.00
29/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	46	0	46	0	683.00
29/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	255	0	255	0	280.00
29/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	6179	6	6179	6	0.00
29/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	3579	3	3579	3	0.00
29/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	3191	3	3191	3	0.00
29/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	2427	2	2427	2	0.00
29/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	407	0	407	0	500.00
29/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	3361	3	3361	3	0.00
29/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	3846	3	3846	3	0.00
29/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	3107	3	3107	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
29/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	3149	3	3149	3	0.00
29/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	127	0	127	0	200.00
29/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	5442	5	5442	5	0.00
29/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	2352	2	2352	2	0.00
29/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	2659	2	2659	2	0.00
29/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	559	0	559	0	1,600.00
29/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	1063	1	1063	1	0.00
29/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	1159	1	1159	1	0.00
29/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	544	0	544	0	0.00
29/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	432	0	432	0	200.00
29/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	4418	5	4418	5	0.00
29/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	4004	5	4004	5	500.00
29/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	4525	5	4525	5	0.00
29/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	2779	3	2779	3	200.00
29/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	3954	5	3954	5	0.00
29/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	1406	2	1406	2	1,600.00
29/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	425	1	425	1	280.00
29/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	6399	7	6399	7	0.00
29/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	1042	1	1042	1	0.00
29/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	1060	1	1060	1	0.00
29/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	792	1	792	1	683.00
29/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	958	1	958	1	200.00
29/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	879	1	879	1	500.00
29/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	1274	2	1274	2	200.00
29/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	2622	3	2622	3	683.00
29/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	1452	2	1452	2	280.00
29/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	1025	1	1025	1	0.00
29/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	319	0	319	0	1,800.00
29/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	5306	6	5306	6	0.00
29/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	7840	9	7840	9	0.00
29/11/2021	R035 On 05-May-22			Bond Future	11.09	85.9826	11.0933	85.9826	8,926.00
29/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	4766	4	4766	4	0.00
29/11/2021	R035 On 05-May-22	10,82	Call	Bond Future	1897	2	1897	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
29/11/2021	R035 On 05-May-22	12,64	Call	Bond Future	9146	9	9146	9	0.00
29/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	4684	4	4684	4	0.00
29/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	4725	4	4725	4	0.00
29/11/2021	R035 On 05-May-22	10,72	Call	Bond Future	1646	1	1646	1	1,200.00
29/11/2021	R035 On 05-May-22	10,72	Put	Bond Future	3934	4	3934	4	0.00
29/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	1527	2	1527	2	0.00
29/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	1543	2	1543	2	0.00
29/11/2021	R035 On 05-May-22	12,64	Put	Bond Future	535	1	535	1	1,200.00
29/11/2021	R035 On 05-May-22	10,82	Put	Bond Future	3564	4	3564	4	1,200.00
29/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	1511	2	1511	2	0.00
29/11/2021	R035 On 04-August-22			Bond Future	11.31	86.9926	11.3137	86.9926	0.00
29/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	2725	2	2725	2	0.00
29/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	6451	6	6451	6	0.00
29/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	1753	2	1753	2	0.00
29/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	1324	1	1324	1	400.00
29/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	1709	1	1709	1	0.00
29/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	1731	2	1731	2	0.00
29/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	412	0	412	0	100.00
29/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	231	0	231	0	400.00
29/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	1539	1	1539	1	0.00
29/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	5609	6	5609	6	100.00
29/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	11640	12	11640	12	0.00
29/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	9687	10	9687	10	0.00
29/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	6084	7	6084	7	0.00
29/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	5240	6	5240	6	0.00
29/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	5280	6	5280	6	0.00
29/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	3808	4	3808	4	100.00
29/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	5200	6	5200	6	0.00
29/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1606	2	1606	2	400.00
29/11/2021	R035 On 03-November-22			Bond Future	11.54	83.6601	11.5353	83.6601	0.00
29/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	2694	2	2694	2	0.00
29/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	2669	2	2669	2	0.00
29/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	2719	2	2719	2	0.00



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29/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	4945	5	4945	5	0.00
29/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	5014	5	5014	5	0.00
29/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	4979	5	4979	5	0.00
29/11/2021	R186 On 03-February-22			Bond Future	8.29	109.7618	8.2891	109.7618	54,685.00
29/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	57	0	57	0	0.00
29/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	59	0	59	0	0.00
29/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	61	0	61	0	0.00
29/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	4267	5	4267	5	0.00
29/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	4308	5	4308	5	0.00
29/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	4349	5	4349	5	0.00
29/11/2021	R186 On 05-May-22			Bond Future	8.53	111.0719	8.5285	111.0719	4,514.00
29/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	1845	2	1845	2	0.00
29/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	2573	2	2573	2	0.00
29/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1196	1	1196	1	0.00
29/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1267	1	1267	1	454.00
29/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	578	1	578	1	435.00
29/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1179	1	1179	1	0.00
29/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	47	0	47	0	3,600.00
29/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3238	3	3238	3	0.00
29/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1214	1	1214	1	0.00
29/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	921	1	921	1	454.00
29/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	157	0	157	0	435.00
29/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	234	0	234	0	3,600.00
29/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4449	5	4449	5	0.00
29/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	5199	6	5199	6	0.00
29/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2460	3	2460	3	0.00
29/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	2036	2	2036	2	0.00
29/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	720	1	720	1	454.00
29/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	7404	8	7404	8	0.00
29/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	2080	2	2080	2	0.00
29/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	3161	3	3161	3	0.00
29/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1970	2	1970	2	0.00
29/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	2058	2	2058	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
29/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	973	1	973	1	454.00
29/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1409	2	1409	2	4,035.00
29/11/2021	R186 On 04-August-22			Bond Future	8.79	107.1086	8.7888	107.1086	0.00
29/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	892	1	892	1	0.00
29/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	879	1	879	1	0.00
29/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	109	0	109	0	3,600.00
29/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	906	1	906	1	0.00
29/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	666	1	666	1	3,600.00
29/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4406	4	4406	4	0.00
29/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	816	1	816	1	3,600.00
29/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	3304	4	3304	4	0.00
29/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	7155	7	7155	7	0.00
29/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3790	4	3790	4	0.00
29/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3352	4	3352	4	0.00
29/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	3328	4	3328	4	0.00
29/11/2021	R186 On 03-November-22			Bond Future	9.06	108.5071	9.0593	108.5071	0.00
29/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1443	1	1443	1	0.00
29/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1413	1	1413	1	0.00
29/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1428	1	1428	1	0.00
29/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	3254	3	3254	3	0.00
29/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	3275	4	3275	4	0.00
29/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	3233	3	3233	3	0.00
29/11/2021	R197 On 03-February-22			Bond Future	321.93	321.8344	321.9272	321.8344	1,079.00
29/11/2021	R197 On 05-May-22			Bond Future	325.85	325.7536	325.8465	325.7536	237.00
29/11/2021	R197 On 04-August-22			Bond Future	321.59	321.4998	321.5933	321.4998	0.00
29/11/2021	R197 On 03-November-22			Bond Future	325.71	325.6136	325.7077	325.6136	0.00
29/11/2021	R202 On 03-February-22			Bond Future	237.60	238.2771	237.6030	238.2771	8,050.00
29/11/2021	R202 On 05-May-22			Bond Future	240.50	241.1790	240.4957	241.1790	413.00
29/11/2021	R202 On 04-August-22			Bond Future	239.09	239.7778	239.0854	239.7778	0.00
29/11/2021	R202 On 03-November-22			Bond Future	242.14	242.8452	242.1438	242.8452	0.00
29/11/2021	R209 On 03-February-22			Bond Future	10.82	68.8847	10.8168	68.8847	19,931.00
29/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	2271	2	2271	2	0.00
29/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	2203	2	2203	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
29/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	2237	2	2237	2	0.00
29/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	1096	1	1096	1	0.00
29/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	1115	1	1115	1	0.00
29/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	1078	1	1078	1	0.00
29/11/2021	R209 On 05-May-22			Bond Future	11.00	66.5656	11.0044	66.5656	5,396.00
29/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	3718	3	3718	3	0.00
29/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	5756	5	5756	5	0.00
29/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	3683	3	3683	3	0.00
29/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	213	0	213	0	8,525.00
29/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	1655	1	1655	1	0.00
29/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	3649	3	3649	3	0.00
29/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	1454	2	1454	2	0.00
29/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	3018	3	3018	3	12,050.00
29/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	7332	8	7332	8	0.00
29/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	1438	2	1438	2	0.00
29/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	781	1	781	1	12,050.00
29/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	1423	2	1423	2	0.00
29/11/2021	R209 On 04-August-22			Bond Future	11.20	67.3479	11.1973	67.3479	0.00
29/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	1429	1	1429	1	0.00
29/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	1466	1	1466	1	0.00
29/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	1447	1	1447	1	0.00
29/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	4738	5	4738	5	0.00
29/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	4775	5	4775	5	0.00
29/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	4701	5	4701	5	0.00
29/11/2021	R209 On 03-November-22			Bond Future	11.39	65.0939	11.3897	65.0939	0.00
29/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	2379	2	2379	2	0.00
29/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	2401	2	2401	2	0.00
29/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	2424	2	2424	2	0.00
29/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	4267	5	4267	5	0.00
29/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	4297	5	4297	5	0.00
29/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	4327	5	4327	5	0.00
29/11/2021	R210 On 03-February-22			Bond Future	211.66	211.8341	211.6603	211.8341	1,381.00
29/11/2021	R210 On 05-May-22			Bond Future	211.39	211.5619	211.3853	211.5619	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
29/11/2021	R210 On 04-August-22			Bond Future	214.05	214.2267	214.0475	214.2267	0.00
29/11/2021	R210 On 03-November-22			Bond Future	213.87	214.0558	213.8738	214.0558	0.00
29/11/2021	R213 On 03-February-22			Bond Future	10.26	83.6731	10.2580	83.6731	20,884.00
29/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	53	0	53	0	220.00
29/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	1441	1	1441	1	0.00
29/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	2522	2	2522	2	0.00
29/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	1193	1	1193	1	0.00
29/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	1241	1	1241	1	0.00
29/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	798	1	798	1	0.00
29/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	73	0	73	0	430.00
29/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	284	0	284	0	0.00
29/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	487	0	487	0	0.00
29/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	816	1	816	1	0.00
29/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	5	0	5	0	200.00
29/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	10	0	10	0	102.00
29/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	2770	2	2770	2	0.00
29/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	872	1	872	1	0.00
29/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	834	1	834	1	0.00
29/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	2260	3	2260	3	0.00
29/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	5563	6	5563	6	0.00
29/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	3818	4	3818	4	200.00
29/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	2194	3	2194	3	430.00
29/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	716	1	716	1	220.00
29/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	7858	8	7858	8	0.00
29/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	812	1	812	1	430.00
29/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	8830	9	8830	9	0.00
29/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	2293	3	2293	3	0.00
29/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	3063	3	3063	3	102.00
29/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	2327	3	2327	3	0.00
29/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	1689	2	1689	2	220.00
29/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1743	2	1743	2	200.00
29/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	1482	2	1482	2	102.00
29/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	5931	6	5931	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
29/11/2021	R213 On 05-May-22			Bond Future	10.47	81.1396	10.4750	81.1396	0.00
29/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	2626	2	2626	2	0.00
29/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	2654	2	2654	2	0.00
29/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	2597	2	2597	2	0.00
29/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1800	2	1800	2	0.00
29/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1820	2	1820	2	0.00
29/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1839	2	1839	2	0.00
29/11/2021	R213 On 04-August-22			Bond Future	10.70	82.0953	10.7045	82.0953	0.00
29/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1066	1	1066	1	0.00
29/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1037	1	1037	1	0.00
29/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1051	1	1051	1	0.00
29/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	5017	5	5017	5	0.00
29/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	5089	5	5089	5	0.00
29/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	5053	5	5053	5	0.00
29/11/2021	R213 On 03-November-22			Bond Future	10.94	79.6417	10.9383	79.6417	0.00
29/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	1894	2	1894	2	0.00
29/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	1857	2	1857	2	0.00
29/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	1875	2	1875	2	0.00
29/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	4455	5	4455	5	0.00
29/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	4484	5	4484	5	0.00
29/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	4425	5	4425	5	0.00
29/11/2021	R214 On 03-February-22			Bond Future	11.13	65.8148	11.1307	65.8148	19,929.00
29/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	2480	2	2480	2	0.00
29/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	2516	2	2516	2	0.00
29/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	2552	2	2552	2	0.00
29/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	1070	1	1070	1	0.00
29/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	1053	1	1053	1	0.00
29/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	1035	1	1035	1	0.00
29/11/2021	R214 On 05-May-22			Bond Future	11.31	63.3205	11.3102	63.3205	441.00
29/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	3742	3	3742	3	0.00
29/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	3777	3	3777	3	0.00
29/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	3812	3	3812	3	0.00
29/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1539	2	1539	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
29/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1523	2	1523	2	0.00
29/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1507	2	1507	2	0.00
29/11/2021	R214 On 04-August-22			Bond Future	11.50	64.0637	11.4970	64.0637	0.00
29/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	1633	1	1633	1	0.00
29/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	1653	1	1653	1	0.00
29/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	1674	1	1674	1	0.00
29/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	4469	5	4469	5	0.00
29/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	4433	5	4433	5	0.00
29/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	4505	5	4505	5	0.00
29/11/2021	R214 On 03-November-22			Bond Future	11.68	61.6283	11.6832	61.6283	0.00
29/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	2574	2	2574	2	0.00
29/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	2597	2	2597	2	0.00
29/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	2551	2	2551	2	0.00
29/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	4291	5	4291	5	0.00
29/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	4321	5	4321	5	0.00
29/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	4351	5	4351	5	0.00
29/11/2021	R248 On 03-February-22			Bond Future	11.07	83.1782	11.0688	83.1782	191,095.00
29/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	183	0	183	0	900.00
29/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	3865	3	3865	3	0.00
29/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	911	1	911	1	0.00
29/11/2021	R248 On 03-February-22	10,30	Call	Bond Future	268	0	268	0	1,300.00
29/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	1770	1	1770	1	1,400.00
29/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	77	0	77	0	0.00
29/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	3768	3	3768	3	0.00
29/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	3816	3	3816	3	0.00
29/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	1447	1	1447	1	900.00
29/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	27	0	27	0	0.00
29/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	382	0	382	0	100.00
29/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	527	0	527	0	0.00
29/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	4703	6	4703	6	0.00
29/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	9884	11	9884	11	0.00
29/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	2648	3	2648	3	0.00
29/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	1000	1	1000	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
29/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	6716	8	6716	8	0.00
29/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	8246	9	8246	9	0.00
29/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	2256	3	2256	3	0.00
29/11/2021	R248 On 03-February-22	10,30	Put	Bond Future	6003	7	6003	7	0.00
29/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	5331	6	5331	6	0.00
29/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	3577	4	3577	4	0.00
29/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	1035	1	1035	1	0.00
29/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	1017	1	1017	1	0.00
29/11/2021	R248 On 05-May-22			Bond Future	11.25	79.7559	11.2457	79.7559	2,035.00
29/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	5322	5	5322	5	0.00
29/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	5230	5	5230	5	0.00
29/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	5276	5	5276	5	0.00
29/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1660	2	1660	2	0.00
29/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1626	2	1626	2	0.00
29/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1643	2	1643	2	0.00
29/11/2021	R248 On 04-August-22			Bond Future	11.43	80.6922	11.4302	80.6922	0.00
29/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	2317	2	2317	2	0.00
29/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	2262	2	2262	2	0.00
29/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	2289	2	2289	2	0.00
29/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	5311	6	5311	6	0.00
29/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	5355	6	5355	6	0.00
29/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	5268	6	5268	6	0.00
29/11/2021	R248 On 03-November-22			Bond Future	11.61	77.3404	11.6139	77.3404	0.00
29/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	3221	3	3221	3	0.00
29/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	3250	3	3250	3	0.00
29/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	3280	3	3280	3	0.00
29/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	5295	6	5295	6	0.00
29/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	5257	6	5257	6	0.00
29/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	5220	6	5220	6	0.00