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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
30/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	2025 On 03-February-22			Bond Future	154.15	154.2885	154.1455	154.2885	5,416.00
30/11/2021	2025 On 05-May-22			Bond Future	156.02	156.1672	156.0230	156.1672	164.00
30/11/2021	2025 On 04-August-22			Bond Future	156.37	156.5235	156.3744	156.5235	0.00
30/11/2021	2025 On 03-November-22			Bond Future	158.37	158.5256	158.3700	158.5256	0.00
30/11/2021	2029 On 03-February-22			Bond Future	112.36	112.7332	112.3578	112.7332	2,806.00
30/11/2021	2029 On 05-May-22			Bond Future	112.53	112.9083	112.5287	112.9083	186.00
30/11/2021	2029 On 04-August-22			Bond Future	113.94	114.3303	113.9436	114.3303	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
30/11/2021	2029 On 03-November-22			Bond Future	114.18	114.5703	114.1753	114.5703	0.00
30/11/2021	2030 On 03-February-22			Bond Future	9.91	89.4663	9.9140	89.4663	84,396.00
30/11/2021	2030 On 03-February-22	8,80	Call	Bond Future	45	0	45	0	0.00
30/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	1326	1	1326	1	0.00
30/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	4774	5	4774	5	0.00
30/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	680	1	680	1	1,000.00
30/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	1039	1	1039	1	0.00
30/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	440	0	440	0	0.00
30/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	427	0	427	0	0.00
30/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	8	0	8	0	101.00
30/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	55	0	55	0	1,000.00
30/11/2021	2030 On 03-February-22	9,80	Call	Bond Future	1084	1	1084	1	950.00
30/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	453	0	453	0	0.00
30/11/2021	2030 On 03-February-22	9,40	Call	Bond Future	391	0	391	0	0.00
30/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	141	0	141	0	0.00
30/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	336	0	336	0	0.00
30/11/2021	2030 On 03-February-22	9,20	Call	Bond Future	204	0	204	0	950.00
30/11/2021	2030 On 03-February-22	9,20	Put	Bond Future	3910	4	3910	4	0.00
30/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	3247	4	3247	4	101.00
30/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	4381	5	4381	5	0.00
30/11/2021	2030 On 03-February-22	9,40	Put	Bond Future	3039	3	3039	3	0.00
30/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	2839	3	2839	3	0.00
30/11/2021	2030 On 03-February-22	9,80	Put	Bond Future	1663	2	1663	2	0.00
30/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	1397	2	1397	2	8,000.00
30/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	5648	6	5648	6	0.00
30/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	8157	8	8157	8	0.00
30/11/2021	2030 On 03-February-22	8,80	Put	Bond Future	5912	6	5912	6	0.00
30/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	2918	3	2918	3	0.00
30/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	2878	3	2878	3	0.00
30/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1720	2	1720	2	101.00
30/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	2286	3	2286	3	0.00
30/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	197	0	197	0	1,000.00
30/11/2021	2030 On 05-May-22			Bond Future	10.15	90.5345	10.1453	90.5345	14,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	4957	5	4957	5	0.00
30/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	2197	2	2197	2	0.00
30/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	211	0	211	0	200.00
30/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	248	0	248	0	1,800.00
30/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	598	1	598	1	0.00
30/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	14	0	14	0	200.00
30/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	2223	2	2223	2	0.00
30/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	2249	2	2249	2	0.00
30/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	1619	2	1619	2	0.00
30/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	45	0	45	0	1,800.00
30/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	101	0	101	0	1,073.00
30/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	10561	11	10561	11	0.00
30/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	7045	7	7045	7	0.00
30/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	6654	7	6654	7	0.00
30/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1934	2	1934	2	0.00
30/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1956	2	1956	2	200.00
30/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	12871	13	12871	13	0.00
30/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	8782	9	8782	9	0.00
30/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	4591	5	4591	5	1,073.00
30/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1979	2	1979	2	0.00
30/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	724	1	724	1	1,800.00
30/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	2579	3	2579	3	1,073.00
30/11/2021	2030 On 04-August-22			Bond Future	10.40	87.5991	10.3951	87.5991	0.00
30/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	435	0	435	0	800.00
30/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	881	1	881	1	0.00
30/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	119	0	119	0	800.00
30/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	895	1	895	1	0.00
30/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	908	1	908	1	0.00
30/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	4075	4	4075	4	0.00
30/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1515	2	1515	2	800.00
30/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	4949	5	4949	5	0.00
30/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	4985	5	4985	5	0.00
30/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	10715	11	10715	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
30/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	5022	5	5022	5	0.00
30/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	7060	7	7060	7	0.00
30/11/2021	2030 On 03-November-22			Bond Future	10.64	88.7502	10.6365	88.7502	0.00
30/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	1746	2	1746	2	0.00
30/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	1728	2	1728	2	0.00
30/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	1764	2	1764	2	0.00
30/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	4241	5	4241	5	0.00
30/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	4299	5	4299	5	0.00
30/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	4270	5	4270	5	0.00
30/11/2021	2032 On 03-February-22			Bond Future	10.39	89.3278	10.3870	89.3278	108,132.00
30/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	6	0	6	0	198.00
30/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	19	0	19	0	97.00
30/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	118	0	118	0	0.00
30/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	3567	3	3567	3	0.00
30/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	3352	3	3352	3	0.00
30/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	1669	2	1669	2	0.00
30/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	1371	1	1371	1	0.00
30/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	419	0	419	0	900.00
30/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	843	1	843	1	0.00
30/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	1637	2	1637	2	0.00
30/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	147	0	147	0	210.00
30/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	1929	2	1929	2	0.00
30/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	1576	1	1576	1	0.00
30/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	1606	2	1606	2	0.00
30/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	309	0	309	0	0.00
30/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	181	0	181	0	0.00
30/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	124	0	124	0	400.00
30/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	4371	4	4371	4	0.00
30/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	2352	2	2352	2	0.00
30/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	2389	2	2389	2	0.00
30/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	873	1	873	1	97.00
30/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	1316	2	1316	2	198.00
30/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	891	1	891	1	0.00

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30/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	327	0	327	0	210.00
30/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	8868	9	8868	9	0.00
30/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	4823	5	4823	5	0.00
30/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	3635	4	3635	4	198.00
30/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	3215	4	3215	4	900.00
30/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	1366	2	1366	2	0.00
30/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	1391	2	1391	2	0.00
30/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	1130	1	1130	1	210.00
30/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1579	2	1579	2	400.00
30/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	4606	5	4606	5	0.00
30/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	1340	2	1340	2	0.00
30/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	2247	3	2247	3	97.00
30/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	532	1	532	1	900.00
30/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	479	1	479	1	400.00
30/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	4878	5	4878	5	0.00
30/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	7424	8	7424	8	0.00
30/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	4340	5	4340	5	0.00
30/11/2021	2032 On 05-May-22			Bond Future	10.61	86.2473	10.6052	86.2473	20,384.00
30/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	3580	4	3580	4	0.00
30/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	3653	4	3653	4	0.00
30/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	1178	1	1178	1	780.00
30/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	1421	1	1421	1	993.00
30/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	335	0	335	0	780.00
30/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	3616	4	3616	4	0.00
30/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	4177	4	4177	4	0.00
30/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	3437	3	3437	3	0.00
30/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1428	2	1428	2	993.00
30/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	1121	1	1121	1	780.00
30/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1360	2	1360	2	0.00
30/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1344	2	1344	2	0.00
30/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	3162	4	3162	4	0.00
30/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	6173	7	6173	7	0.00
30/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	3537	4	3537	4	0.00

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30/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1328	2	1328	2	0.00
30/11/2021	2032 On 04-August-22			Bond Future	10.83	87.2626	10.8326	87.2626	0.00
30/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	5226	5	5226	5	0.00
30/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	1215	1	1215	1	0.00
30/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	1233	1	1233	1	0.00
30/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	6341	6	6341	6	0.00
30/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	568	1	568	1	800.00
30/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	1252	1	1252	1	0.00
30/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	139	0	139	0	800.00
30/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	10782	11	10782	11	0.00
30/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	4607	5	4607	5	0.00
30/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	6724	7	6724	7	0.00
30/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	4644	5	4644	5	0.00
30/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	996	1	996	1	0.00
30/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	4570	5	4570	5	0.00
30/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1301	2	1301	2	800.00
30/11/2021	2032 On 03-November-22			Bond Future	11.06	84.2637	11.0624	84.2637	0.00
30/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	2142	2	2142	2	0.00
30/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	4233	5	4233	5	0.00
30/11/2021	2033 On 03-February-22			Bond Future	108.34	108.3342	108.3367	108.3342	7,393.00
30/11/2021	2033 On 05-May-22			Bond Future	108.38	108.3739	108.3769	108.3739	2,121.00
30/11/2021	2033 On 04-August-22			Bond Future	109.74	109.7387	109.7395	109.7387	0.00
30/11/2021	2033 On 03-November-22			Bond Future	109.84	109.8395	109.8371	109.8395	0.00
30/11/2021	2037 On 03-February-22			Bond Future	10.95	81.8143	10.9499	81.8143	118,596.00
30/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	3788	4	3788	4	0.00
30/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	3694	3	3694	3	0.00
30/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	3741	3	3741	3	0.00
30/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	608	1	608	1	0.00
30/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	633	1	633	1	0.00
30/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	621	1	621	1	0.00
30/11/2021	2037 On 05-May-22			Bond Future	11.15	82.7912	11.1521	82.7912	11,855.00
30/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	5187	5	5187	5	0.00
30/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	5099	5	5099	5	0.00

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30/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	5143	5	5143	5	0.00
30/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	1131	1	1131	1	0.00
30/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	1157	1	1157	1	0.00
30/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	1144	1	1144	1	0.00
30/11/2021	2037 On 04-August-22			Bond Future	11.37	79.5104	11.3666	79.5104	0.00
30/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	1774	2	1774	2	0.00
30/11/2021	2037 On 04-August-22	11,21	Call	Bond Future	2574	3	2574	3	1,050.00
30/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	489	1	489	1	50.00
30/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	3214	3	3214	3	0.00
30/11/2021	2037 On 04-August-22	11,95	Call	Bond Future	5113	5	5113	5	0.00
30/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	1725	2	1725	2	0.00
30/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	1749	2	1749	2	0.00
30/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	4637	5	4637	5	0.00
30/11/2021	2037 On 04-August-22	11,95	Put	Bond Future	1752	2	1752	2	1,050.00
30/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	4560	5	4560	5	0.00
30/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2898	3	2898	3	50.00
30/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	8583	9	8583	9	0.00
30/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	4598	5	4598	5	50.00
30/11/2021	2037 On 04-August-22	11,21	Put	Bond Future	3514	4	3514	4	0.00
30/11/2021	2037 On 03-November-22			Bond Future	11.57	80.5595	11.5698	80.5595	0.00
30/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	2766	3	2766	3	0.00
30/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	2820	3	2820	3	0.00
30/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	2793	3	2793	3	0.00
30/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	4319	5	4319	5	0.00
30/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	4352	5	4352	5	0.00
30/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	4287	5	4287	5	0.00
30/11/2021	2038 On 03-February-22			Bond Future	120.89	120.3446	120.8949	120.3446	6,294.00
30/11/2021	2038 On 05-May-22			Bond Future	122.37	121.8100	122.3674	121.8100	677.00
30/11/2021	2038 On 04-August-22			Bond Future	122.09	121.5325	122.0945	121.5325	0.00
30/11/2021	2038 On 03-November-22			Bond Future	123.65	123.0873	123.6528	123.0873	0.00
30/11/2021	2040 On 03-February-22			Bond Future	11.00	83.8600	11.0041	83.8600	88,015.00
30/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	4318	4	4318	4	0.00
30/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	4370	4	4370	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
30/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	4421	4	4421	4	0.00
30/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	604	1	604	1	0.00
30/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	592	1	592	1	0.00
30/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	580	1	580	1	0.00
30/11/2021	2040 On 05-May-22			Bond Future	11.20	84.8613	11.1981	84.8613	8,498.00
30/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	5696	5	5696	5	0.00
30/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	176	0	176	0	1,200.00
30/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	5649	5	5649	5	0.00
30/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	5743	5	5743	5	0.00
30/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	11246	11	11246	11	0.00
30/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	983	1	983	1	1,200.00
30/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	5308	6	5308	6	0.00
30/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	344	0	344	0	1,200.00
30/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1174	2	1174	2	0.00
30/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1187	2	1187	2	0.00
30/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1201	2	1201	2	0.00
30/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	10140	11	10140	11	0.00
30/11/2021	2040 On 04-August-22			Bond Future	11.40	81.3543	11.4034	81.3543	0.00
30/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	2150	2	2150	2	0.00
30/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	6604	6	6604	6	0.00
30/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	223	0	223	0	460.00
30/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	1313	1	1313	1	460.00
30/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	2122	2	2122	2	0.00
30/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	2177	2	2177	2	0.00
30/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	4499	5	4499	5	0.00
30/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1494	2	1494	2	460.00
30/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	12428	13	12428	13	0.00
30/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	4578	5	4578	5	0.00
30/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	6038	7	6038	7	0.00
30/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	4539	5	4539	5	0.00
30/11/2021	2040 On 03-November-22			Bond Future	11.60	82.4283	11.5973	82.4283	0.00
30/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	3200	3	3200	3	0.00
30/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	3140	3	3140	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
30/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	3170	3	3170	3	0.00
30/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	4386	5	4386	5	0.00
30/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	4454	5	4454	5	0.00
30/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	4420	5	4420	5	0.00
30/11/2021	2044 On 03-February-22			Bond Future	11.02	80.7726	11.0218	80.7726	56,551.00
30/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	4430	4	4430	4	0.00
30/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	4325	4	4325	4	0.00
30/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	4377	4	4377	4	0.00
30/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	531	1	531	1	0.00
30/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	543	1	543	1	0.00
30/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	520	1	520	1	0.00
30/11/2021	2044 On 05-May-22			Bond Future	11.21	81.7372	11.2056	81.7372	5,735.00
30/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	5814	5	5814	5	0.00
30/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	5718	5	5718	5	0.00
30/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	5766	5	5766	5	0.00
30/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1182	2	1182	2	0.00
30/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1196	2	1196	2	0.00
30/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1169	2	1169	2	0.00
30/11/2021	2044 On 04-August-22			Bond Future	11.40	78.3186	11.3998	78.3186	0.00
30/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	2328	2	2328	2	0.00
30/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	2270	2	2270	2	0.00
30/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	2299	2	2299	2	0.00
30/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	4371	5	4371	5	0.00
30/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	4411	5	4411	5	0.00
30/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	4332	5	4332	5	0.00
30/11/2021	2044 On 03-November-22			Bond Future	11.58	79.3524	11.5828	79.3524	0.00
30/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	3186	3	3186	3	0.00
30/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	3217	3	3217	3	0.00
30/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	3248	3	3248	3	0.00
30/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	4363	5	4363	5	0.00
30/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	4397	5	4397	5	0.00
30/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	4432	5	4432	5	0.00
30/11/2021	2046 On 03-February-22			Bond Future	109.90	110.1776	109.9050	110.1776	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
30/11/2021	2046 On 05-May-22			Bond Future	109.36	109.6377	109.3619	109.6377	171.00
30/11/2021	2046 On 04-August-22			Bond Future	110.74	111.0185	110.7371	111.0185	0.00
30/11/2021	2046 On 03-November-22			Bond Future	110.23	110.5181	110.2299	110.5181	0.00
30/11/2021	2050 On 03-February-22			Bond Future	111.07	111.6944	111.0747	111.6944	8,503.00
30/11/2021	2050 On 05-May-22			Bond Future	112.43	113.0545	112.4276	113.0545	379.00
30/11/2021	2050 On 04-August-22			Bond Future	111.83	112.4661	111.8292	112.4661	0.00
30/11/2021	2050 On 03-November-22			Bond Future	113.26	113.9050	113.2564	113.9050	0.00
30/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	AL37 On 03-February-22			Index Future	802.83	799.9110	802.8290	799.9110	0.00
30/11/2021	AL37 On 05-May-22			Index Future	812.40	809.4480	812.4020	809.4480	0.00
30/11/2021	AL37 On 04-August-22			Index Future	822.31	819.3380	822.3120	819.3380	0.00
30/11/2021	AL37 On 03-November-22			Index Future	832.72	829.7290	832.7160	829.7290	0.00
30/11/2021	AL7T On 03-February-22			Index Future	904.66	900.8740	904.6600	900.8740	0.00
30/11/2021	AL7T On 05-May-22			Index Future	915.45	911.6140	915.4480	911.6140	0.00
30/11/2021	AL7T On 04-August-22			Index Future	926.62	922.7520	926.6150	922.7520	0.00
30/11/2021	AL7T On 03-November-22			Index Future	938.34	934.4550	938.3380	934.4550	0.00
30/11/2021	ALBI On 03-February-22			Index Future	807.58	802.9530	807.5770	802.9530	193.00
30/11/2021	ALBI On 05-May-22			Index Future	817.21	812.5260	817.2070	812.5260	29.00
30/11/2021	ALBI On 04-August-22			Index Future	827.18	822.4540	827.1750	822.4540	0.00
30/11/2021	ALBI On 03-November-22			Index Future	837.64	832.8840	837.6410	832.8840	0.00
30/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	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
30/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2021	ES33 On 03-February-22			Bond Future	11.72	76.1229	11.7222	76.1229	263.00
30/11/2021	ES33 On 05-May-22			Bond Future	11.97	73.2721	11.9703	73.2721	87.00
30/11/2021	ES33 On 04-August-22			Bond Future	12.23	74.1471	12.2295	74.1471	0.00
30/11/2021	ES33 On 03-November-22			Bond Future	12.49	71.3668	12.4929	71.3668	0.00
30/11/2021	ES42 On 03-February-22			Bond Future	12.11	74.6920	12.1134	74.6920	3,579.00
30/11/2021	ES42 On 05-May-22			Bond Future	12.34	71.3430	12.3449	71.3430	1,190.00
30/11/2021	ES42 On 04-August-22			Bond Future	12.58	72.1936	12.5799	72.1936	0.00
30/11/2021	ES42 On 03-November-22			Bond Future	12.82	68.9088	12.8195	68.9088	0.00
30/11/2021	GOVI On 03-February-22			GOVI	797.07	792.6220	797.0690	792.6220	983.00
30/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	43290	0	43290	0	0.00
30/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	43190	0	43190	0	0.00
30/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	43090	0	43090	0	0.00
30/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 05-May-22			GOVI	806.57	802.0720	806.5740	802.0720	0.00
30/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	183440	14	183440	14	0.00
30/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	183340	14	183340	14	0.00
30/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	183240	14	183240	14	0.00
30/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 04-August-22			GOVI	816.41	811.8720	816.4120	811.8720	0.00
30/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	28680	7	28680	7	0.00
30/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	28580	7	28580	7	0.00
30/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	28480	7	28480	7	0.00
30/11/2021	GOVI On 03-November-22			GOVI	826.74	822.1680	826.7420	822.1680	0.00
30/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	63120	2	63120	2	0.00
30/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	63320	2	63320	2	0.00
30/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	63220	2	63220	2	0.00
30/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
30/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
30/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2021	IGOV On 03-February-22			Index Future	298.65	298.8440	298.6460	298.8440	483.00
30/11/2021	IGOV On 05-May-22			Index Future	302.28	302.4800	302.2800	302.4800	16.00
30/11/2021	IGOV On 04-August-22			Index Future	306.04	306.2480	306.0400	306.2480	0.00
30/11/2021	IGOV On 03-November-22			Index Future	309.98	310.2030	309.9830	310.2030	0.00
30/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
30/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/11/2021	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
30/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.0950	3.8950	96.0950	0.00
30/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0050	3.9450	96.0050	0.00
30/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.7600	4.1600	95.7600	0.00
30/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.6950	4.2150	95.6950	0.00
30/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.54	95.3400	4.5400	95.3400	0.00
30/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.60	95.2800	4.6000	95.2800	0.00
30/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.89	94.9700	4.8900	94.9700	72.00
30/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.29	94.5050	5.2850	94.5050	0.00
30/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.86	93.8900	5.8600	93.8900	68.00
30/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.15	93.5600	6.1500	93.5600	0.00
30/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.49	93.1750	6.4850	93.1750	0.00
30/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.75	92.9450	6.7450	92.9450	75.00
30/11/2021	R023 On 03-February-22			Bond Future	5.10	105.9832	5.0977	105.9832	16,327.00
30/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	202	0	202	0	0.00
30/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	208	0	208	0	0.00
30/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	214	0	214	0	0.00
30/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	232	0	232	0	0.00
30/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	237	0	237	0	0.00

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30/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	242	0	242	0	0.00
30/11/2021	R023 On 05-May-22			Bond Future	5.18	103.3372	5.1797	103.3372	777.00
30/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	939	1	939	1	0.00
30/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	946	1	946	1	0.00
30/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	953	1	953	1	0.00
30/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	60	0	60	0	0.00
30/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	61	0	61	0	0.00
30/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	61	0	61	0	0.00
30/11/2021	R023 On 04-August-22			Bond Future	5.28	104.5828	5.2797	104.5828	0.00
30/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	537	0	537	0	0.00
30/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	541	0	541	0	0.00
30/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	546	0	546	0	0.00
30/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	120	0	120	0	0.00
30/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	121	0	121	0	0.00
30/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	122	0	122	0	0.00
30/11/2021	R023 On 03-November-22			Bond Future	5.44	102.0170	5.4440	102.0170	0.00
30/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	465	0	465	0	0.00
30/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	460	0	460	0	0.00
30/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	463	0	463	0	0.00
30/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	212	0	212	0	0.00
30/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	212	0	212	0	0.00
30/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	211	0	211	0	0.00
30/11/2021	R035 On 03-February-22			Bond Future	10.79	90.1071	10.7941	90.1071	104,870.00
30/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	45	0	45	0	683.00
30/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	220	0	220	0	280.00
30/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	6591	6	6591	6	0.00
30/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	3815	4	3815	4	0.00
30/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	3396	3	3396	3	0.00
30/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	370	0	370	0	500.00
30/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	2579	2	2579	2	0.00
30/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	108	0	108	0	200.00
30/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	5813	5	5813	5	0.00
30/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	3580	3	3580	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
30/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	4103	4	4103	4	0.00
30/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	3306	3	3306	3	0.00
30/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	3351	3	3351	3	0.00
30/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	2499	2	2499	2	0.00
30/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	2828	3	2828	3	0.00
30/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	530	1	530	1	1,600.00
30/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	1089	1	1089	1	0.00
30/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	1199	1	1199	1	0.00
30/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	514	1	514	1	0.00
30/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	396	0	396	0	200.00
30/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	3826	4	3826	4	0.00
30/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	3418	4	3418	4	500.00
30/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	3932	5	3932	5	0.00
30/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	2250	3	2250	3	200.00
30/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	3369	4	3369	4	0.00
30/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	1002	1	1002	1	1,600.00
30/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	689	1	689	1	0.00
30/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	704	1	704	1	0.00
30/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	493	1	493	1	683.00
30/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	621	1	621	1	200.00
30/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	559	1	559	1	500.00
30/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	240	0	240	0	280.00
30/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	5823	6	5823	6	0.00
30/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	887	1	887	1	200.00
30/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	2106	3	2106	3	683.00
30/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	674	1	674	1	0.00
30/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	1043	1	1043	1	280.00
30/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	175	0	175	0	1,800.00
30/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	4715	5	4715	5	0.00
30/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	7284	8	7284	8	0.00
30/11/2021	R035 On 05-May-22			Bond Future	11.00	86.7041	11.0002	86.7041	8,926.00
30/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	5028	5	5028	5	0.00
30/11/2021	R035 On 05-May-22	12,64	Call	Bond Future	9571	9	9571	9	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
30/11/2021	R035 On 05-May-22	10,82	Call	Bond Future	2010	2	2010	2	0.00
30/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	4942	5	4942	5	0.00
30/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	4985	5	4985	5	0.00
30/11/2021	R035 On 05-May-22	10,72	Call	Bond Future	1738	2	1738	2	1,200.00
30/11/2021	R035 On 05-May-22	10,72	Put	Bond Future	3464	4	3464	4	0.00
30/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	1224	2	1224	2	0.00
30/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	1238	2	1238	2	0.00
30/11/2021	R035 On 05-May-22	10,82	Put	Bond Future	3114	4	3114	4	1,200.00
30/11/2021	R035 On 05-May-22	12,64	Put	Bond Future	396	1	396	1	1,200.00
30/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	1210	2	1210	2	0.00
30/11/2021	R035 On 04-August-22			Bond Future	11.22	87.7230	11.2169	87.7230	0.00
30/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	2790	3	2790	3	0.00
30/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	6684	6	6684	6	0.00
30/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	1285	1	1285	1	400.00
30/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	1746	2	1746	2	0.00
30/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	1699	2	1699	2	0.00
30/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	1722	2	1722	2	0.00
30/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	399	0	399	0	100.00
30/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	220	0	220	0	400.00
30/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	1516	2	1516	2	0.00
30/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	5017	6	5017	6	100.00
30/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	11061	12	11061	12	0.00
30/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	9106	10	9106	10	0.00
30/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	5477	6	5477	6	0.00
30/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	4664	5	4664	5	0.00
30/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	4702	5	4702	5	0.00
30/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	3304	4	3304	4	100.00
30/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	4626	5	4626	5	0.00
30/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1271	2	1271	2	400.00
30/11/2021	R035 On 03-November-22			Bond Future	11.43	84.3995	11.4348	84.3995	0.00
30/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	2715	3	2715	3	0.00
30/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	2689	3	2689	3	0.00
30/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	2741	3	2741	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
30/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	4395	5	4395	5	0.00
30/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	4460	5	4460	5	0.00
30/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	4428	5	4428	5	0.00
30/11/2021	R186 On 03-February-22			Bond Future	8.19	110.0993	8.1880	110.0993	58,489.00
30/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	76	0	76	0	0.00
30/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	79	0	79	0	0.00
30/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	82	0	82	0	0.00
30/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	3866	4	3866	4	0.00
30/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	3907	4	3907	4	0.00
30/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	3947	4	3947	4	0.00
30/11/2021	R186 On 05-May-22			Bond Future	8.42	111.4130	8.4202	111.4130	4,514.00
30/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2120	2	2120	2	0.00
30/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	2890	3	2890	3	0.00
30/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1418	1	1418	1	0.00
30/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1495	1	1495	1	454.00
30/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	723	1	723	1	435.00
30/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1399	1	1399	1	0.00
30/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	69	0	69	0	3,600.00
30/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3582	3	3582	3	0.00
30/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1437	1	1437	1	0.00
30/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1113	1	1113	1	454.00
30/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	215	0	215	0	435.00
30/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	314	0	314	0	3,600.00
30/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4102	4	4102	4	0.00
30/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4831	5	4831	5	0.00
30/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2225	2	2225	2	0.00
30/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1833	2	1833	2	0.00
30/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	637	1	637	1	454.00
30/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	6999	7	6999	7	0.00
30/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	1874	2	1874	2	0.00
30/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	2880	3	2880	3	0.00
30/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1772	2	1772	2	0.00
30/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1853	2	1853	2	0.00

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30/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	864	1	864	1	454.00
30/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1258	1	1258	1	4,035.00
30/11/2021	R186 On 04-August-22			Bond Future	8.67	107.4541	8.6730	107.4541	0.00
30/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1056	1	1056	1	0.00
30/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	140	0	140	0	3,600.00
30/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1041	1	1041	1	0.00
30/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1071	1	1071	1	0.00
30/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	801	1	801	1	3,600.00
30/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4759	4	4759	4	0.00
30/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	739	1	739	1	3,600.00
30/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	3039	3	3039	3	0.00
30/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3085	3	3085	3	0.00
30/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6757	7	6757	7	0.00
30/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3494	4	3494	4	0.00
30/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	3062	3	3062	3	0.00
30/11/2021	R186 On 03-November-22			Bond Future	8.94	108.8564	8.9356	108.8564	0.00
30/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1662	1	1662	1	0.00
30/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1630	1	1630	1	0.00
30/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1646	1	1646	1	0.00
30/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	3040	3	3040	3	0.00
30/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	3060	3	3060	3	0.00
30/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	3021	3	3021	3	0.00
30/11/2021	R197 On 03-February-22			Bond Future	321.94	321.9272	321.9437	321.9272	1,079.00
30/11/2021	R197 On 05-May-22			Bond Future	325.86	325.8465	325.8642	325.8465	237.00
30/11/2021	R197 On 04-August-22			Bond Future	321.60	321.5933	321.6049	321.5933	0.00
30/11/2021	R197 On 03-November-22			Bond Future	325.71	325.7077	325.7099	325.7077	0.00
30/11/2021	R202 On 03-February-22			Bond Future	237.61	237.6030	237.6079	237.6030	8,065.00
30/11/2021	R202 On 05-May-22			Bond Future	240.50	240.4957	240.5014	240.4957	413.00
30/11/2021	R202 On 04-August-22			Bond Future	239.09	239.0854	239.0865	239.0854	0.00
30/11/2021	R202 On 03-November-22			Bond Future	242.14	242.1438	242.1378	242.1438	0.00
30/11/2021	R209 On 03-February-22			Bond Future	10.72	69.5322	10.7228	69.5322	19,931.00
30/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	2486	2	2486	2	0.00
30/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	2411	2	2411	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
30/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	2448	2	2448	2	0.00
30/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	796	1	796	1	0.00
30/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	812	1	812	1	0.00
30/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	780	1	780	1	0.00
30/11/2021	R209 On 05-May-22			Bond Future	10.91	67.2206	10.9069	67.2206	5,396.00
30/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	3948	4	3948	4	0.00
30/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	6089	6	6089	6	0.00
30/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	3912	4	3912	4	0.00
30/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	238	0	238	0	8,525.00
30/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	1768	2	1768	2	0.00
30/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	3875	4	3875	4	0.00
30/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	1162	1	1162	1	0.00
30/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	2613	3	2613	3	12,050.00
30/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	6839	7	6839	7	0.00
30/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	1148	1	1148	1	0.00
30/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	595	1	595	1	12,050.00
30/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	1135	1	1135	1	0.00
30/11/2021	R209 On 04-August-22			Bond Future	11.10	68.0109	11.0963	68.0109	0.00
30/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	1365	1	1365	1	0.00
30/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	1406	1	1406	1	0.00
30/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	1386	1	1386	1	0.00
30/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	4153	5	4153	5	0.00
30/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	4188	5	4188	5	0.00
30/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	4118	5	4118	5	0.00
30/11/2021	R209 On 03-November-22			Bond Future	11.29	65.7650	11.2853	65.7650	0.00
30/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	2358	2	2358	2	0.00
30/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	2382	2	2382	2	0.00
30/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	2405	2	2405	2	0.00
30/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3721	4	3721	4	0.00
30/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3749	4	3749	4	0.00
30/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3778	4	3778	4	0.00
30/11/2021	R210 On 03-February-22			Bond Future	211.72	211.6603	211.7203	211.6603	1,381.00
30/11/2021	R210 On 05-May-22			Bond Future	211.45	211.3853	211.4468	211.3853	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
30/11/2021	R210 On 04-August-22			Bond Future	214.11	214.0475	214.1054	214.0475	0.00
30/11/2021	R210 On 03-November-22			Bond Future	213.93	213.8738	213.9262	213.8738	0.00
30/11/2021	R213 On 03-February-22			Bond Future	10.18	84.1815	10.1788	84.1815	20,884.00
30/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	54	0	54	0	220.00
30/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	1568	1	1568	1	0.00
30/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	2720	3	2720	3	0.00
30/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	1298	1	1298	1	0.00
30/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	1350	1	1350	1	0.00
30/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	861	1	861	1	0.00
30/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	881	1	881	1	0.00
30/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	71	0	71	0	430.00
30/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	290	0	290	0	0.00
30/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	507	0	507	0	0.00
30/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	5	0	5	0	200.00
30/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	945	1	945	1	0.00
30/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	12	0	12	0	102.00
30/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	2983	3	2983	3	0.00
30/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	902	1	902	1	0.00
30/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1925	2	1925	2	0.00
30/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	5159	6	5159	6	0.00
30/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	3421	4	3421	4	200.00
30/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	526	1	526	1	220.00
30/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	7457	8	7457	8	0.00
30/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	607	1	607	1	430.00
30/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1865	2	1865	2	430.00
30/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	8428	9	8428	9	0.00
30/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	2681	3	2681	3	102.00
30/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1956	2	1956	2	0.00
30/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1987	2	1987	2	0.00
30/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	1395	2	1395	2	220.00
30/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1445	2	1445	2	200.00
30/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	1206	1	1206	1	102.00
30/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	5529	6	5529	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
30/11/2021	R213 On 05-May-22			Bond Future	10.39	81.6538	10.3923	81.6538	0.00
30/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	2801	3	2801	3	0.00
30/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	2771	3	2771	3	0.00
30/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	2741	3	2741	3	0.00
30/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1538	2	1538	2	0.00
30/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1557	2	1557	2	0.00
30/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1576	2	1576	2	0.00
30/11/2021	R213 On 04-August-22			Bond Future	10.62	82.6159	10.6184	82.6159	0.00
30/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1033	1	1033	1	0.00
30/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1002	1	1002	1	0.00
30/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1017	1	1017	1	0.00
30/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	4573	5	4573	5	0.00
30/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	4643	5	4643	5	0.00
30/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	4608	5	4608	5	0.00
30/11/2021	R213 On 03-November-22			Bond Future	10.85	80.1685	10.8487	80.1685	0.00
30/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	1911	2	1911	2	0.00
30/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	1872	2	1872	2	0.00
30/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	1891	2	1891	2	0.00
30/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	4057	4	4057	4	0.00
30/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	4085	4	4085	4	0.00
30/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	4029	4	4029	4	0.00
30/11/2021	R214 On 03-February-22			Bond Future	11.01	66.5602	11.0109	66.5602	19,929.00
30/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	2748	2	2748	2	0.00
30/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	2787	3	2787	3	0.00
30/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	2827	3	2827	3	0.00
30/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	670	1	670	1	0.00
30/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	655	1	655	1	0.00
30/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	641	1	641	1	0.00
30/11/2021	R214 On 05-May-22			Bond Future	11.19	64.0746	11.1858	64.0746	441.00
30/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	4053	4	4053	4	0.00
30/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	4090	4	4090	4	0.00
30/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	4127	4	4127	4	0.00
30/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1173	2	1173	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
30/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1159	2	1159	2	0.00
30/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1145	2	1145	2	0.00
30/11/2021	R214 On 04-August-22			Bond Future	11.37	64.8270	11.3681	64.8270	0.00
30/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	1680	2	1680	2	0.00
30/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	1703	2	1703	2	0.00
30/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	1726	2	1726	2	0.00
30/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3834	4	3834	4	0.00
30/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3801	4	3801	4	0.00
30/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3868	5	3868	5	0.00
30/11/2021	R214 On 03-November-22			Bond Future	11.55	62.4010	11.5497	62.4010	0.00
30/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	2604	3	2604	3	0.00
30/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	2629	3	2629	3	0.00
30/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	2579	3	2579	3	0.00
30/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3632	4	3632	4	0.00
30/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3660	4	3660	4	0.00
30/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3689	4	3689	4	0.00
30/11/2021	R248 On 03-February-22			Bond Future	10.96	84.1959	10.9591	84.1959	191,095.00
30/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	189	0	189	0	900.00
30/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	4280	4	4280	4	0.00
30/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	1008	1	1008	1	0.00
30/11/2021	R248 On 03-February-22	10,30	Call	Bond Future	280	0	280	0	1,300.00
30/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	1984	2	1984	2	1,400.00
30/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	76	0	76	0	0.00
30/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	4174	4	4174	4	0.00
30/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	4227	4	4227	4	0.00
30/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	1619	1	1619	1	900.00
30/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	32	0	32	0	0.00
30/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	402	0	402	0	100.00
30/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	559	1	559	1	0.00
30/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	3958	5	3958	5	0.00
30/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	9112	10	9112	10	0.00
30/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	2043	3	2043	3	0.00
30/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	637	1	637	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
30/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	5945	7	5945	7	0.00
30/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	7467	8	7467	8	0.00
30/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1693	2	1693	2	0.00
30/11/2021	R248 On 03-February-22	10,30	Put	Bond Future	5238	6	5238	6	0.00
30/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	4575	5	4575	5	0.00
30/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2896	4	2896	4	0.00
30/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	664	1	664	1	0.00
30/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	650	1	650	1	0.00
30/11/2021	R248 On 05-May-22			Bond Future	11.13	80.7854	11.1316	80.7854	2,035.00
30/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	5696	5	5696	5	0.00
30/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	5598	5	5598	5	0.00
30/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	5647	5	5647	5	0.00
30/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1241	2	1241	2	0.00
30/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1213	2	1213	2	0.00
30/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1227	2	1227	2	0.00
30/11/2021	R248 On 04-August-22			Bond Future	11.31	81.7343	11.3115	81.7343	0.00
30/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	2293	2	2293	2	0.00
30/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	2234	2	2234	2	0.00
30/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	2263	2	2263	2	0.00
30/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	4490	5	4490	5	0.00
30/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	4531	5	4531	5	0.00
30/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	4449	5	4449	5	0.00
30/11/2021	R248 On 03-November-22			Bond Future	11.49	78.3955	11.4908	78.3955	0.00
30/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	3282	3	3282	3	0.00
30/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	3313	3	3313	3	0.00
30/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	3345	3	3345	3	0.00
30/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	4554	5	4554	5	0.00
30/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	4518	5	4518	5	0.00
30/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	4482	5	4482	5	0.00