



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/09/2021 TO: 29/09/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	2025 On 04-November-21			Bond Future	154.97	154.5869	154.9693	154.5869	5,487.00
29/09/2021	2025 On 03-February-22			Bond Future	155.16	154.7701	155.1552	154.7701	0.00
29/09/2021	2025 On 05-May-22			Bond Future	157.03	156.6383	157.0268	156.6383	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
29/09/2021	2025 On 04-August-22			Bond Future	157.36	156.9663	157.3585	156.9663	0.00
29/09/2021	2029 On 04-November-21			Bond Future	114.21	114.1449	114.2134	114.1449	2,964.00
29/09/2021	2029 On 03-February-22			Bond Future	115.52	115.4495	115.5176	115.4495	0.00
29/09/2021	2029 On 05-May-22			Bond Future	115.71	115.6438	115.7117	115.6438	0.00
29/09/2021	2029 On 04-August-22			Bond Future	117.15	117.0789	117.1472	117.0789	0.00
29/09/2021	2030 On 04-November-21			Bond Future	9.34	94.4132	94.6142	94.4132	97,520.00
29/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	6548	6	7	6	0.00
29/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	6452	6	6	6	0.00
29/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	136	0	0	0	300.00
29/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	10474	10	10	10	0.00
29/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	123	0	0	0	3,250.00
29/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	963	1	1	1	0.00
29/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	837	1	1	1	0.00
29/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	3177	3	3	3	29.00
29/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	6500	6	7	6	0.00
29/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	7	0	0	0	300.00
29/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	9640	9	10	9	0.00
29/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	723	1	1	1	29.00
29/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	1098	1	1	1	0.00
29/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	1028	1	1	1	9,100.00
29/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	1161	1	1	1	0.00
29/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	3250	3	3	3	0.00
29/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
29/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	16	0	0	0	0.00
29/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	17	0	0	0	0.00
29/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	5980	6	6	6	0.00
29/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1463	2	1	2	0.00
29/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	3350	4	3	4	0.00
29/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	1306	1	1	1	5,000.00
29/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	0	0	29.00
29/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	211	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
29/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	15	0	0	0	0.00
29/09/2021	2030 On 03-February-22			Bond Future	9.55	91.4650	91.6673	91.4650	610.00
29/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	1687	2	2	2	0.00
29/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	1662	2	2	2	0.00
29/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	2647	3	3	3	0.00
29/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	6786	7	7	7	0.00
29/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	2109	2	2	2	1,000.00
29/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	1712	2	2	2	0.00
29/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	1474	1	1	1	0.00
29/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	192	0	0	0	101.00
29/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	584	1	1	1	1,000.00
29/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	4299	4	4	4	0.00
29/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2506	3	3	3	101.00
29/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	6462	7	6	7	0.00
29/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	2219	2	2	2	0.00
29/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	331	0	0	0	1,000.00
29/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1836	2	2	2	0.00
29/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1449	2	1	2	101.00
29/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	2274	2	2	2	0.00
29/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	2247	2	2	2	0.00
29/09/2021	2030 On 05-May-22			Bond Future	9.76	92.5482	92.7520	92.5482	0.00
29/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	3733	4	4	4	0.00
29/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	3701	4	4	4	0.00
29/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	1494	1	1	1	0.00
29/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	741	1	1	1	1,800.00
29/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	6806	7	7	7	0.00
29/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	643	1	1	1	200.00
29/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	86	0	0	0	200.00
29/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	3766	4	4	4	0.00
29/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	2959	3	3	3	0.00
29/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	362	0	0	0	1,073.00
29/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	198	0	0	0	1,800.00
29/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	5256	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	5586	6	6	6	0.00
29/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	8823	9	9	9	0.00
29/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1560	2	2	2	0.00
29/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	11052	11	11	11	0.00
29/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	682	1	1	1	1,800.00
29/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3595	4	4	4	1,073.00
29/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	7151	7	7	7	0.00
29/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1592	2	2	2	0.00
29/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	2028	2	2	2	1,073.00
29/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1576	2	2	2	200.00
29/09/2021	2030 On 04-August-22			Bond Future	10.00	89.6222	89.8282	89.6222	0.00
29/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	1789	2	2	2	0.00
29/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	1770	2	2	2	0.00
29/09/2021	2030 On 04-August-22	8.30	Call	Bond Future	320	0	0	0	800.00
29/09/2021	2030 On 04-August-22	9.05	Call	Bond Future	947	1	1	1	800.00
29/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	1809	2	2	2	0.00
29/09/2021	2030 On 04-August-22	10.95	Call	Bond Future	5736	6	6	6	0.00
29/09/2021	2030 On 04-August-22	10.95	Put	Bond Future	1276	1	1	1	800.00
29/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3950	4	4	4	0.00
29/09/2021	2030 On 04-August-22	9.05	Put	Bond Future	5672	6	6	6	0.00
29/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	4010	4	4	4	0.00
29/09/2021	2030 On 04-August-22	8.30	Put	Bond Future	9016	9	9	9	0.00
29/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3980	4	4	4	0.00
29/09/2021	2032 On 04-November-21			Bond Future	10.01	89.4478	89.6972	89.4478	125,821.00
29/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	9303	9	9	9	0.00
29/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	14612	14	15	14	0.00
29/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	72	0	0	0	700.00
29/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	9252	9	9	9	0.00
29/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	9202	9	9	9	0.00
29/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	675	1	1	1	700.00
29/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	2	0	0	0	0.00
29/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1725	2	2	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
29/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
29/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	3	0	0	0	0.00
29/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	4178	4	4	4	0.00
29/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	3	0	0	0	0.00
29/09/2021	2032 On 03-February-22			Bond Future	10.22	90.4480	90.6993	90.4480	0.00
29/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	2832	3	3	3	0.00
29/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	2866	3	3	3	0.00
29/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	107	0	0	0	198.00
29/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	1887	2	2	2	0.00
29/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	197	0	0	0	97.00
29/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	4838	5	5	5	0.00
29/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	2529	2	3	2	0.00
29/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	712	1	1	1	210.00
29/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	632	1	1	1	1,050.00
29/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	2797	3	3	3	0.00
29/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	2763	3	3	3	0.00
29/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1070	1	1	1	0.00
29/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	3645	4	4	4	0.00
29/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	648	1	1	1	400.00
29/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	5622	5	6	5	0.00
29/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	3152	3	3	3	0.00
29/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	798	1	1	1	0.00
29/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	3607	3	4	3	0.00
29/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1189	1	1	1	1,050.00
29/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1397	2	1	2	210.00
29/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	622	1	1	1	210.00
29/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	1172	1	1	1	97.00
29/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1780	2	2	2	400.00
29/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	4390	5	4	5	0.00
29/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	3439	4	3	4	198.00
29/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	8011	8	8	8	0.00
29/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1621	2	2	2	0.00
29/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1557	2	2	2	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1599	2	2	2	0.00
29/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3999	4	4	4	1,050.00
29/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	4435	5	4	5	0.00
29/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	4213	4	4	4	0.00
29/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	793	1	1	1	400.00
29/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	2334	3	2	3	97.00
29/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	6645	7	7	7	0.00
29/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1578	2	2	2	0.00
29/09/2021	2032 On 05-May-22			Bond Future	10.43	87.3719	87.6254	87.3719	0.00
29/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	4707	5	5	5	0.00
29/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	4631	5	5	5	0.00
29/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	762	1	1	1	780.00
29/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	1970	2	2	2	780.00
29/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	4669	5	5	5	0.00
29/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	5253	5	5	5	0.00
29/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1438	2	1	2	0.00
29/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1452	2	1	2	0.00
29/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1239	1	1	1	780.00
29/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	3371	4	3	4	0.00
29/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	5640	6	6	6	0.00
29/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1423	2	1	2	0.00
29/09/2021	2032 On 04-August-22			Bond Future	10.65	88.3859	88.6421	88.3859	0.00
29/09/2021	2032 On 04-August-22	11.60	Call	Bond Future	6279	6	6	6	0.00
29/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	1966	2	2	2	0.00
29/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	1943	2	2	2	0.00
29/09/2021	2032 On 04-August-22	11.89	Call	Bond Future	7406	7	7	7	0.00
29/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	1988	2	2	2	0.00
29/09/2021	2032 On 04-August-22	9.72	Call	Bond Future	1038	1	1	1	800.00
29/09/2021	2032 On 04-August-22	8.97	Call	Bond Future	335	0	0	0	800.00
29/09/2021	2032 On 04-August-22	9.72	Put	Bond Future	6238	6	6	6	0.00
29/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	4416	5	4	5	0.00
29/09/2021	2032 On 04-August-22	8.97	Put	Bond Future	10021	10	10	10	0.00
29/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	4383	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	2032 On 04-August-22	11.89	Put	Bond Future	1105	1	1	1	0.00
29/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	4350	5	4	5	0.00
29/09/2021	2032 On 04-August-22	11.60	Put	Bond Future	1397	2	1	2	800.00
29/09/2021	2033 On 04-November-21			Bond Future	108.12	108.1161	108.1177	108.1161	9,522.00
29/09/2021	2033 On 03-February-22			Bond Future	109.35	109.3518	109.3523	109.3518	0.00
29/09/2021	2033 On 05-May-22			Bond Future	109.39	109.3923	109.3918	109.3923	0.00
29/09/2021	2033 On 04-August-22			Bond Future	110.75	110.7498	110.7488	110.7498	0.00
29/09/2021	2037 On 04-November-21			Bond Future	10.77	85.2944	85.4683	85.2944	120,864.00
29/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	11786	12	12	12	0.00
29/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	11734	12	12	12	0.00
29/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	11837	12	12	12	0.00
29/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	9051	9	9	9	0.00
29/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	4600	4	5	4	600.00
29/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	9	0	0	0	600.00
29/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	162	0	0	0	0.00
29/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	0	0	0.00
29/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	0	0	0.00
29/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	0	0	0.00
29/09/2021	2037 On 03-February-22			Bond Future	10.98	81.9941	82.1690	81.9941	0.00
29/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	4226	4	4	4	0.00
29/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	4183	4	4	4	0.00
29/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	4140	4	4	4	0.00
29/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1218	1	1	1	0.00
29/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1251	1	1	1	0.00
29/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1234	1	1	1	0.00
29/09/2021	2037 On 05-May-22			Bond Future	11.18	82.9653	83.1416	82.9653	0.00
29/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	5395	5	5	5	0.00
29/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	5353	5	5	5	0.00
29/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	5311	5	5	5	0.00
29/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1523	2	2	2	0.00
29/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1553	2	2	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
29/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1538	2	2	2	0.00
29/09/2021	2037 On 04-August-22			Bond Future	11.40	79.6720	79.8501	79.6720	0.00
29/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	697	1	1	1	50.00
29/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	2070	2	2	2	0.00
29/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	3488	3	3	3	0.00
29/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2022	2	2	2	0.00
29/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	2046	2	2	2	0.00
29/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	5055	5	5	5	0.00
29/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	5132	5	5	5	0.00
29/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3370	4	3	4	50.00
29/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	8989	9	9	9	0.00
29/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	5093	5	5	5	50.00
29/09/2021	2038 On 04-November-21			Bond Future	120.36	120.2322	120.3560	120.2322	5,979.00
29/09/2021	2038 On 03-February-22			Bond Future	119.95	119.8248	119.9486	119.8248	0.00
29/09/2021	2038 On 05-May-22			Bond Future	121.40	121.2715	121.3957	121.2715	0.00
29/09/2021	2038 On 04-August-22			Bond Future	121.08	120.9586	121.0835	120.9586	0.00
29/09/2021	2040 On 04-November-21			Bond Future	10.92	87.1178	87.3725	87.1178	81,535.00
29/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	12128	12	12	12	0.00
29/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	12074	12	12	12	0.00
29/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	12021	12	12	12	0.00
29/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	2	0	0	0	0.00
29/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	2	0	0	0	0.00
29/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	2	0	0	0	0.00
29/09/2021	2040 On 03-February-22			Bond Future	11.12	83.5876	83.8442	83.5876	0.00
29/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	4306	4	4	4	0.00
29/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	4261	4	4	4	0.00
29/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	4352	4	4	4	0.00
29/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1338	1	1	1	0.00
29/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1320	1	1	1	0.00
29/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1302	1	1	1	0.00
29/09/2021	2040 On 05-May-22			Bond Future	11.32	84.5777	84.8366	84.5777	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
29/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	5485	5	5	5	0.00
29/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	5441	5	5	5	0.00
29/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	264	0	0	0	1,200.00
29/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	5529	5	6	5	0.00
29/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1121	1	1	1	1,200.00
29/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	10745	11	11	11	0.00
29/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	653	1	1	1	1,200.00
29/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1770	2	2	2	0.00
29/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	6256	6	6	6	0.00
29/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1787	2	2	2	0.00
29/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1804	2	2	2	0.00
29/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	11038	11	11	11	0.00
29/09/2021	2040 On 04-August-22			Bond Future	11.53	81.0524	81.3141	81.0524	0.00
29/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	2217	2	2	2	0.00
29/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	2191	2	2	2	0.00
29/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	2243	2	2	2	0.00
29/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	5398	6	5	6	0.00
29/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	5482	6	5	6	0.00
29/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	5440	6	5	6	0.00
29/09/2021	2044 On 04-November-21			Bond Future	10.93	84.0900	84.2758	84.0900	62,280.00
29/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	12082	12	12	12	0.00
29/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	12029	12	12	12	0.00
29/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	12136	12	12	12	0.00
29/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	3	0	0	0	0.00
29/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	3	0	0	0	0.00
29/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	3	0	0	0	0.00
29/09/2021	2044 On 03-February-22			Bond Future	11.12	80.6509	80.8381	80.6509	0.00
29/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	4481	4	4	4	0.00
29/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	4434	4	4	4	0.00
29/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	4388	4	4	4	0.00
29/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1294	1	1	1	0.00
29/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1276	1	1	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
29/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1259	1	1	1	0.00
29/09/2021	2044 On 05-May-22			Bond Future	11.31	81.6064	81.7950	81.6064	0.00
29/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	5661	6	6	6	0.00
29/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	5616	6	6	6	0.00
29/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	5572	6	6	6	0.00
29/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1754	2	2	2	0.00
29/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1738	2	2	2	0.00
29/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1722	2	2	2	0.00
29/09/2021	2044 On 04-August-22			Bond Future	11.51	78.1719	78.3625	78.1719	0.00
29/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	2417	2	2	2	0.00
29/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	2389	2	2	2	0.00
29/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	2362	2	2	2	0.00
29/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	5231	5	5	5	0.00
29/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	5189	5	5	5	0.00
29/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	5148	5	5	5	0.00
29/09/2021	2046 On 04-November-21			Bond Future	107.37	107.2566	107.3679	107.2566	17,227.00
29/09/2021	2046 On 03-February-22			Bond Future	108.59	108.4825	108.5939	108.4825	0.00
29/09/2021	2046 On 05-May-22			Bond Future	108.02	107.9078	108.0195	107.9078	0.00
29/09/2021	2046 On 04-August-22			Bond Future	109.36	109.2472	109.3596	109.2472	0.00
29/09/2021	2050 On 04-November-21			Bond Future	110.47	110.1341	110.4721	110.1341	8,607.00
29/09/2021	2050 On 03-February-22			Bond Future	109.75	109.4118	109.7525	109.4118	0.00
29/09/2021	2050 On 05-May-22			Bond Future	111.08	110.7328	111.0767	110.7328	0.00
29/09/2021	2050 On 04-August-22			Bond Future	110.44	110.0887	110.4359	110.0887	0.00
29/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	AL37 On 04-November-21			Index Future	802.13	800.6920	802.1330	800.6920	0.00
29/09/2021	AL37 On 03-February-22			Index Future	811.09	809.6400	811.0940	809.6400	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
29/09/2021	AL37 On 05-May-22			Index Future	820.68	819.2100	820.6800	819.2100	0.00
29/09/2021	AL37 On 04-August-22			Index Future	830.56	829.0740	830.5610	829.0740	0.00
29/09/2021	AL7T On 04-November-21			Index Future	908.21	906.3100	908.2080	906.3100	0.00
29/09/2021	AL7T On 03-February-22			Index Future	918.35	916.4380	918.3540	916.4380	0.00
29/09/2021	AL7T On 05-May-22			Index Future	929.21	927.2710	929.2080	927.2710	0.00
29/09/2021	AL7T On 04-August-22			Index Future	940.40	938.4370	940.3950	938.4370	0.00
29/09/2021	ALBI On 04-November-21			Index Future	801.57	800.1110	801.5650	800.1110	119.00
29/09/2021	ALBI On 03-February-22			Index Future	810.52	809.0520	810.5200	809.0520	0.00
29/09/2021	ALBI On 05-May-22			Index Future	820.10	818.6150	820.0990	818.6150	0.00
29/09/2021	ALBI On 04-August-22			Index Future	829.97	828.4720	829.9720	828.4720	0.00
29/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C050 On 31-December-50			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
29/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2021	ES33 On 04-November-21			Bond Future	11.51	75.3930	75.5412	75.3930	350.00
29/09/2021	ES33 On 03-February-22			Bond Future	11.76	76.2547	76.4037	76.2547	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
29/09/2021	ES33 On 05-May-22			Bond Future	12.01	73.3979	73.5481	73.3979	0.00
29/09/2021	ES33 On 04-August-22			Bond Future	12.28	74.2612	74.4130	74.2612	0.00
29/09/2021	ES42 On 04-November-21			Bond Future	12.01	73.6543	73.8199	73.6543	4,779.00
29/09/2021	ES42 On 03-February-22			Bond Future	12.24	74.4964	74.6631	74.4964	0.00
29/09/2021	ES42 On 05-May-22			Bond Future	12.48	71.1375	71.3055	71.1375	0.00
29/09/2021	ES42 On 04-August-22			Bond Future	12.72	71.9728	72.1427	71.9728	0.00
29/09/2021	GOVI On 04-November-21			GOVI	791.62	790.1640	791.6180	790.1640	994.00
29/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	631980	62	63	62	0.00
29/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	632080	62	63	62	0.00
29/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	632180	62	63	62	0.00
29/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 03-February-22			GOVI	800.46	798.9940	800.4620	798.9940	0.00
29/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	77120	6	8	6	0.00
29/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	77220	6	8	6	0.00
29/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	77020	6	8	6	0.00
29/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 05-May-22			GOVI	809.92	808.4390	809.9220	808.4390	0.00
29/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	216820	20	22	20	0.00
29/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	216920	20	22	20	0.00
29/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	216720	20	22	20	0.00
29/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
29/09/2021	GOVI On 04-August-22			GOVI	819.67	818.1730	819.6730	818.1730	0.00
29/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	4030	0	0	0	0.00
29/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	4130	0	0	0	0.00
29/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	3930	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
29/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	1	0	1	0.00
29/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	1	0	1	0.00
29/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	1	0	1	0.00
29/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2021	IGOV On 04-November-21			Index Future	295.46	295.3030	295.4580	295.3030	506.00
29/09/2021	IGOV On 03-February-22			Index Future	298.83	298.6760	298.8320	298.6760	0.00
29/09/2021	IGOV On 05-May-22			Index Future	302.44	302.2790	302.4360	302.2790	0.00
29/09/2021	IGOV On 04-August-22			Index Future	306.15	305.9900	306.1480	305.9900	0.00
29/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
29/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
29/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
29/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
29/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.2950	96.3050	96.2950	0.00
29/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2600	96.2700	96.2600	50,000.00
29/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	96.1150	96.1150	0.00
29/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0700	96.0700	96.0700	0.00
29/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.15	95.8500	95.8500	95.8500	0.00
29/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.7950	95.8050	95.7950	0.00
29/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.72	95.2800	95.2800	95.2800	472.00
29/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.89	95.0900	95.1150	95.0900	0.00
29/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.46	94.5300	94.5400	94.5300	68.00
29/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.60	94.3750	94.4000	94.3750	0.00
29/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.10	93.9250	93.9050	93.9250	0.00
29/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.27	93.7250	93.7350	93.7250	0.00
29/09/2021	R023 On 04-November-21			Bond Future	5.23	104.6066	104.6281	104.6066	14,069.00
29/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	15	0	0	0	0.00
29/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	12	0	0	0	0.00
29/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	14	0	0	0	0.00
29/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	425	0	0	0	0.00
29/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	437	0	0	0	0.00
29/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	414	0	0	0	0.00
29/09/2021	R023 On 03-February-22			Bond Future	5.42	105.7762	105.7970	105.7762	0.00
29/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	69	0	0	0	0.00
29/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	65	0	0	0	0.00
29/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	72	0	0	0	0.00
29/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	427	0	0	0	0.00
29/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	441	0	0	0	0.00
29/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	434	0	0	0	0.00
29/09/2021	R023 On 05-May-22			Bond Future	5.62	103.1176	103.1377	103.1176	0.00
29/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	632	1	1	1	0.00
29/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	626	1	1	1	0.00
29/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	639	1	1	1	0.00
29/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	98	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
29/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	101	0	0	0	0.00
29/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	100	0	0	0	0.00
29/09/2021	R023 On 04-August-22			Bond Future	5.96	104.3398	104.3598	104.3398	0.00
29/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	266	0	0	0	0.00
29/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	262	0	0	0	0.00
29/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	269	0	0	0	0.00
29/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	220	0	0	0	0.00
29/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	224	0	0	0	0.00
29/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	222	0	0	0	0.00
29/09/2021	R035 On 04-November-21			Bond Future	10.56	89.6610	89.8040	89.6610	79,859.00
29/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	11449	11	11	11	0.00
29/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	11397	11	11	11	0.00
29/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	7262	7	7	7	0.00
29/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	445	0	0	0	782.00
29/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	17860	18	18	18	0.00
29/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	4215	4	4	4	0.00
29/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	499	0	0	0	150.00
29/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	11502	11	12	11	0.00
29/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	3579	4	4	4	0.00
29/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	280	0	0	0	400.00
29/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	1487	1	1	1	400.00
29/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	1415	1	1	1	0.00
29/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	267	0	0	0	350.00
29/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	1144	1	1	1	350.00
29/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	3226	3	3	3	0.00
29/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	208	0	0	0	350.00
29/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	1087	1	1	1	0.00
29/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	301	0	0	0	782.00
29/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	2597	3	3	3	0.00
29/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	3171	3	3	3	0.00
29/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	0	0	0.00
29/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	31	0	0	0	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	2451	3	2	3	0.00
29/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
29/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	0	0	0.00
29/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	0	0	0.00
29/09/2021	R035 On 03-February-22			Bond Future	10.77	90.6636	90.8073	90.6636	0.00
29/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	4151	4	4	4	0.00
29/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	231	0	0	0	683.00
29/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	690	1	1	1	280.00
29/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	7122	7	7	7	0.00
29/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	4545	5	5	5	0.00
29/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	947	1	1	1	500.00
29/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	3366	3	3	3	0.00
29/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	4108	4	4	4	0.00
29/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	4066	4	4	4	0.00
29/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	4814	5	5	5	0.00
29/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	3287	3	3	3	0.00
29/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	4325	4	4	4	0.00
29/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	1979	2	2	2	0.00
29/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	6401	6	6	6	0.00
29/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	988	1	1	1	200.00
29/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1183	1	1	1	1,600.00
29/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	434	0	0	0	200.00
29/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	1861	2	2	2	0.00
29/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	3608	4	4	4	0.00
29/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1160	1	1	1	0.00
29/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3920	4	4	4	500.00
29/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	4365	5	4	5	0.00
29/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	1145	1	1	1	500.00
29/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2877	3	3	3	200.00
29/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	6005	6	6	6	0.00
29/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1645	2	2	2	1,600.00
29/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3878	4	4	4	0.00
29/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	684	1	1	1	280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1221	1	1	1	200.00
29/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	4273	4	4	4	0.00
29/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	1060	1	1	1	683.00
29/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1319	1	1	1	0.00
29/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1302	1	1	1	0.00
29/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1522	2	2	2	200.00
29/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	561	1	1	1	1,800.00
29/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1687	2	2	2	280.00
29/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	5041	5	5	5	0.00
29/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	7325	7	7	7	0.00
29/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1285	1	1	1	0.00
29/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2741	3	3	3	683.00
29/09/2021	R035 On 05-May-22			Bond Future	10.98	87.2588	87.4033	87.2588	0.00
29/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	5479	5	5	5	0.00
29/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	5437	5	5	5	0.00
29/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	5395	5	5	5	0.00
29/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1555	2	2	2	0.00
29/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1540	2	2	2	0.00
29/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1525	2	2	2	0.00
29/09/2021	R035 On 04-August-22			Bond Future	11.20	88.2692	88.4151	88.2692	0.00
29/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	2173	2	2	2	0.00
29/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	3241	3	3	3	0.00
29/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	2148	2	2	2	0.00
29/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	2124	2	2	2	0.00
29/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	1932	2	2	2	0.00
29/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	642	1	1	1	100.00
29/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	5309	5	5	5	100.00
29/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	9225	9	9	9	0.00
29/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	5003	5	5	5	0.00
29/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3632	4	4	4	100.00
29/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4966	5	5	5	0.00
29/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4929	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	R186 On 04-November-21			Bond Future	7.69	115.5066	115.7432	115.5066	64,450.00
29/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2056	2	2	2	0.00
29/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	4719	4	5	4	0.00
29/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2020	2	2	2	0.00
29/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	1983	2	2	2	0.00
29/09/2021	R186 On 04-November-21		Call	Bond Future	15743	16	16	16	0.00
29/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	976	1	1	1	0.00
29/09/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
29/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	200	0	0	0	0.00
29/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	193	0	0	0	0.00
29/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	10	0	0	0	15,177.00
29/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	185	0	0	0	0.00
29/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	604	1	1	1	15,177.00
29/09/2021	R186 On 03-February-22			Bond Future	7.89	111.5169	111.7550	111.5169	0.00
29/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	513	0	1	0	0.00
29/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	502	0	1	0	0.00
29/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	523	0	1	0	0.00
29/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	3073	3	3	3	0.00
29/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	3139	3	3	3	0.00
29/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	3106	3	3	3	0.00
29/09/2021	R186 On 05-May-22			Bond Future	8.11	112.8370	113.0769	112.8370	0.00
29/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2284	2	2	2	0.00
29/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2261	2	2	2	0.00
29/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1388	1	1	1	435.00
29/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3128	3	3	3	0.00
29/09/2021	R186 On 05-May-22	6.73	Call	Bond Future	213	0	0	0	3,600.00
29/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2308	2	2	2	0.00
29/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	540	0	1	0	435.00
29/09/2021	R186 On 05-May-22	7.48	Call	Bond Future	769	1	1	1	3,600.00
29/09/2021	R186 On 05-May-22	7.48	Put	Bond Future	3319	3	3	3	0.00
29/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1466	2	1	2	0.00
29/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3918	4	4	4	0.00
29/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	1027	1	1	1	4,035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	R186 On 05-May-22	6.73	Put	Bond Future	5906	6	6	6	0.00
29/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1498	2	1	2	0.00
29/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2307	2	2	2	0.00
29/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1482	2	1	2	0.00
29/09/2021	R186 On 04-August-22			Bond Future	8.34	108.8780	109.1205	108.8780	0.00
29/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	1679	2	2	2	0.00
29/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1661	2	2	2	0.00
29/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	1697	2	2	2	0.00
29/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2429	3	2	3	0.00
29/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2468	3	2	3	0.00
29/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2448	3	2	3	0.00
29/09/2021	R197 On 04-November-21			Bond Future	327.31	326.7527	327.3079	326.7527	1,274.00
29/09/2021	R197 On 03-February-22			Bond Future	322.81	322.2513	322.8095	322.2513	0.00
29/09/2021	R197 On 05-May-22			Bond Future	326.70	326.1418	326.7040	326.1418	0.00
29/09/2021	R197 On 04-August-22			Bond Future	322.37	321.8085	322.3747	321.8085	0.00
29/09/2021	R202 On 04-November-21			Bond Future	240.57	240.3246	240.5662	240.3246	8,374.00
29/09/2021	R202 On 03-February-22			Bond Future	238.94	238.6966	238.9388	238.6966	0.00
29/09/2021	R202 On 05-May-22			Bond Future	241.82	241.5782	241.8211	241.5782	0.00
29/09/2021	R202 On 04-August-22			Bond Future	240.37	240.1246	240.3685	240.1246	0.00
29/09/2021	R209 On 04-November-21			Bond Future	10.53	69.1479	69.2958	69.1479	34,323.00
29/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	8433	8	8	8	0.00
29/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	6	0	0	0	6,000.00
29/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	441	0	0	0	0.00
29/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	8480	8	8	8	0.00
29/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	8387	8	8	8	0.00
29/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	7592	7	8	7	0.00
29/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	989	1	1	1	0.00
29/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	144	0	0	0	0.00
29/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	3230	3	3	3	3,100.00
29/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	2054	2	2	2	9,250.00
29/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	8	0	0	0	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	4	0	0	0	0.00
29/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	4	0	0	0	0.00
29/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	4	0	0	0	0.00
29/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	1172	1	1	1	150.00
29/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	6172	6	6	6	0.00
29/09/2021	R209 On 03-February-22			Bond Future	10.72	69.9210	70.0699	69.9210	0.00
29/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	3037	3	3	3	0.00
29/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	3002	3	3	3	0.00
29/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	2967	3	3	3	0.00
29/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1341	1	1	1	0.00
29/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1323	1	1	1	0.00
29/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1306	1	1	1	0.00
29/09/2021	R209 On 05-May-22			Bond Future	10.90	67.6072	67.7573	67.6072	0.00
29/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	4268	4	4	4	0.00
29/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	4233	4	4	4	0.00
29/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	4198	4	4	4	0.00
29/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1466	2	1	2	0.00
29/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1451	2	1	2	0.00
29/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1436	2	1	2	0.00
29/09/2021	R209 On 04-August-22			Bond Future	11.09	68.3903	68.5419	68.3903	0.00
29/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	1791	2	2	2	0.00
29/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	1749	2	2	2	0.00
29/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	1770	2	2	2	0.00
29/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	4530	5	5	5	0.00
29/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	4564	5	5	5	0.00
29/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	4495	5	4	5	0.00
29/09/2021	R210 On 04-November-21			Bond Future	211.36	211.3587	211.3650	211.3587	1,486.00
29/09/2021	R210 On 03-February-22			Bond Future	213.78	213.7741	213.7785	213.7741	0.00
29/09/2021	R210 On 05-May-22			Bond Future	213.50	213.4983	213.5004	213.4983	0.00
29/09/2021	R210 On 04-August-22			Bond Future	216.15	216.1479	216.1492	216.1479	0.00
29/09/2021	R212 On 04-November-21			Bond Future	175.29	175.0386	175.2939	175.0386	4,605.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	R213 On 04-November-21			Bond Future	9.70	84.8466	85.0473	84.8466	10,449.00
29/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	7146	7	7	7	0.00
29/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	7098	7	7	7	0.00
29/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	7193	7	7	7	0.00
29/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	8	0	0	0	0.00
29/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	8	0	0	0	0.00
29/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	8	0	0	0	0.00
29/09/2021	R213 On 03-February-22			Bond Future	9.90	85.7953	85.9974	85.7953	0.00
29/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2099	2	2	2	0.00
29/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	2071	2	2	2	0.00
29/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	2645	3	3	3	0.00
29/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1136	1	1	1	0.00
29/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	2973	3	3	3	0.00
29/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	4261	4	4	4	0.00
29/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	532	1	1	1	430.00
29/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	2709	3	3	3	0.00
29/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	447	0	0	0	220.00
29/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	1544	1	2	1	0.00
29/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2128	2	2	2	0.00
29/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	118	0	0	0	200.00
29/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	184	0	0	0	102.00
29/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	2186	2	2	2	0.00
29/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	4537	4	5	4	0.00
29/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	667	1	1	1	220.00
29/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1692	2	2	2	430.00
29/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	4207	4	4	4	0.00
29/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	735	1	1	1	430.00
29/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	6216	6	6	6	0.00
29/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1738	2	2	2	0.00
29/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2854	3	3	3	200.00
29/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	7128	7	7	7	0.00
29/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	2305	2	2	2	102.00
29/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1341	1	1	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	4509	5	5	5	0.00
29/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	1197	1	1	1	102.00
29/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1379	1	1	1	200.00
29/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1784	2	2	2	0.00
29/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1761	2	2	2	0.00
29/09/2021	R213 On 05-May-22			Bond Future	10.11	83.2787	83.4824	83.2787	0.00
29/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	4021	4	4	4	0.00
29/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	4055	4	4	4	0.00
29/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	3987	4	4	4	0.00
29/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1372	1	1	1	0.00
29/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1401	1	1	1	0.00
29/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1386	1	1	1	0.00
29/09/2021	R213 On 04-August-22			Bond Future	10.32	84.2467	84.4525	84.2467	0.00
29/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	1870	2	2	2	0.00
29/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	1850	2	2	2	0.00
29/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	1829	2	2	2	0.00
29/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3985	4	4	4	0.00
29/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	4045	4	4	4	0.00
29/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	4015	4	4	4	0.00
29/09/2021	R214 On 04-November-21			Bond Future	10.92	65.8189	65.9693	65.8189	17,657.00
29/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	8031	8	8	8	0.00
29/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	7986	8	8	8	0.00
29/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	7940	8	8	8	0.00
29/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	8	0	0	0	0.00
29/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	7	0	0	0	0.00
29/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	8	0	0	0	0.00
29/09/2021	R214 On 03-February-22			Bond Future	11.10	66.5549	66.7063	66.5549	0.00
29/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	2957	3	3	3	0.00
29/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	2923	3	3	3	0.00
29/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	2992	3	3	3	0.00
29/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1367	1	1	1	0.00
29/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1348	1	1	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
29/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1329	1	1	1	0.00
29/09/2021	R214 On 05-May-22			Bond Future	11.28	64.0629	64.2156	64.0629	0.00
29/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	4037	4	4	4	0.00
29/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	4003	4	4	4	0.00
29/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	4072	4	4	4	0.00
29/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1659	2	2	2	0.00
29/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1642	2	2	2	0.00
29/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1626	2	2	2	0.00
29/09/2021	R214 On 04-August-22			Bond Future	11.47	64.8038	64.9580	64.8038	0.00
29/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	1809	2	2	2	0.00
29/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	1788	2	2	2	0.00
29/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	1831	2	2	2	0.00
29/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	4494	5	4	5	0.00
29/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	4529	5	5	5	0.00
29/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	4459	5	4	5	0.00
29/09/2021	R248 On 04-November-21			Bond Future	10.87	83.1983	83.3891	83.1983	168,326.00
29/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	12380	12	12	12	0.00
29/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	12326	12	12	12	0.00
29/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	151	0	0	0	0.00
29/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	2	0	0	0	0.00
29/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	91	0	0	0	1,050.00
29/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	12434	12	12	12	0.00
29/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	1102	1	1	1	1,050.00
29/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	5190	5	5	5	0.00
29/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	3	0	0	0	0.00
29/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1589	2	2	2	0.00
29/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	10178	10	10	10	0.00
29/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	3	0	0	0	0.00
29/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	4451	5	4	5	0.00
29/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	3	0	0	0	0.00
29/09/2021	R248 On 03-February-22			Bond Future	11.05	84.1286	84.3207	84.1286	0.00
29/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	4414	4	4	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
29/09/2021	R248 On 03-February-22	10.70	Call	Bond Future	1425	1	1	1	1,300.00
29/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	4367	4	4	4	0.00
29/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	4320	4	4	4	0.00
29/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	145	0	0	0	0.00
29/09/2021	R248 On 03-February-22	10.00	Call	Bond Future	245	0	0	0	1,300.00
29/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	944	1	1	1	0.00
29/09/2021	R248 On 03-February-22	10.00	Put	Bond Future	8289	8	8	8	0.00
29/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4995	5	5	5	0.00
29/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	9877	10	10	10	0.00
29/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1424	2	1	2	0.00
29/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1462	2	1	2	0.00
29/09/2021	R248 On 03-February-22	10.70	Put	Bond Future	3966	4	4	4	0.00
29/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1443	2	1	2	0.00
29/09/2021	R248 On 05-May-22			Bond Future	11.23	80.7095	80.9031	80.7095	0.00
29/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	5577	6	6	6	0.00
29/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	5532	6	6	6	0.00
29/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	5486	5	5	5	0.00
29/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1798	2	2	2	0.00
29/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1764	2	2	2	0.00
29/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1781	2	2	2	0.00
29/09/2021	R248 On 04-August-22			Bond Future	11.41	81.6432	81.8388	81.6432	0.00
29/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	2402	2	2	2	0.00
29/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	2375	2	2	2	0.00
29/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	2347	2	2	2	0.00
29/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	5335	6	5	6	0.00
29/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	5292	5	5	5	0.00
29/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	5248	5	5	5	0.00