



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	2025 On 04-November-21			Bond Future	154.79	154.9041	154.7941	154.9041	4,840.00
24/08/2021	2025 On 03-February-22			Bond Future	155.01	155.1249	155.0088	155.1249	0.00
24/08/2021	2025 On 05-May-22			Bond Future	156.87	156.9880	156.8687	156.9880	0.00
24/08/2021	2025 On 04-August-22			Bond Future	157.20	157.3195	157.1970	157.3195	0.00
24/08/2021	2029 On 04-November-21			Bond Future	113.95	113.8306	113.9466	113.8306	2,964.00
24/08/2021	2029 On 03-February-22			Bond Future	115.27	115.1549	115.2687	115.1549	0.00
24/08/2021	2029 On 05-May-22			Bond Future	115.45	115.3403	115.4542	115.3403	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
24/08/2021	2029 On 04-August-22			Bond Future	116.88	116.7704	116.8845	116.7704	0.00
24/08/2021	2030 On 04-November-21			Bond Future	9.00	96.3412	9.0023	96.3412	97,591.00
24/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8432	8	8432	8	0.00
24/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8337	8	8337	8	0.00
24/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1091	1	1091	1	300.00
24/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12304	12	12304	12	0.00
24/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1047	1	1047	1	3,250.00
24/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2634	3	2634	3	0.00
24/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5119	5	5119	5	29.00
24/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8384	8	8384	8	0.00
24/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	316	0	316	0	300.00
24/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11476	11	11476	11	0.00
24/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2285	2	2285	2	29.00
24/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2817	3	2817	3	0.00
24/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	925	1	925	1	9,100.00
24/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1010	1	1010	1	0.00
24/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2383	2	2383	2	0.00
24/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	9	0	9	0	300.00
24/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	78	0	78	0	0.00
24/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	80	0	80	0	0.00
24/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4467	5	4467	5	0.00
24/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1203	1	1203	1	0.00
24/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2452	3	2452	3	0.00
24/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	15	0	15	0	29.00
24/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	331	0	331	0	0.00
24/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	76	0	76	0	0.00
24/08/2021	2030 On 03-February-22			Bond Future	9.19	93.4345	9.1937	93.4345	0.00
24/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3110	3	3110	3	0.00
24/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3079	3	3079	3	0.00
24/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4282	4	4282	4	0.00
24/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8667	9	8667	9	0.00
24/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3640	4	3640	4	1,000.00
24/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3142	3	3142	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
24/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2833	3	2833	3	0.00
24/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	733	1	733	1	101.00
24/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1537	2	1537	2	1,000.00
24/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3391	3	3391	3	0.00
24/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2005	2	2005	2	101.00
24/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5143	5	5143	5	0.00
24/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1789	2	1789	2	0.00
24/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	352	0	352	0	1,000.00
24/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1507	2	1507	2	0.00
24/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1223	1	1223	1	101.00
24/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1830	2	1830	2	0.00
24/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1810	2	1810	2	0.00
24/08/2021	2030 On 05-May-22			Bond Future	9.39	94.5352	9.3937	94.5352	0.00
24/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5390	5	5390	5	0.00
24/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5353	5	5353	5	0.00
24/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2699	3	2699	3	0.00
24/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1636	2	1636	2	1,800.00
24/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8640	9	8640	9	0.00
24/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1481	1	1481	1	200.00
24/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	307	0	307	0	200.00
24/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5426	5	5426	5	0.00
24/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4506	4	4506	4	0.00
24/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	930	1	930	1	1,073.00
24/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	586	1	586	1	1,800.00
24/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4275	4	4275	4	0.00
24/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4548	5	4548	5	0.00
24/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7335	7	7335	7	0.00
24/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1344	1	1344	1	0.00
24/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9397	9	9397	9	0.00
24/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	641	1	641	1	1,800.00
24/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2924	3	2924	3	1,073.00
24/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5843	6	5843	6	0.00
24/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1368	1	1368	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
24/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1698	2	1698	2	1,073.00
24/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1356	1	1356	1	200.00
24/08/2021	2030 On 04-August-22			Bond Future	9.61	91.6337	9.6086	91.6337	0.00
24/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3072	3	3072	3	0.00
24/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3047	3	3047	3	0.00
24/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3097	3	3097	3	0.00
24/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3338	3	3338	3	0.00
24/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3388	3	3388	3	0.00
24/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3363	3	3363	3	0.00
24/08/2021	2032 On 04-November-21			Bond Future	9.70	91.4396	9.7025	91.4396	123,319.00
24/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11156	11	11156	11	0.00
24/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	856	1	856	1	700.00
24/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16429	16	16429	16	0.00
24/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11106	11	11106	11	0.00
24/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11056	11	11056	11	0.00
24/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2248	2	2248	2	700.00
24/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	39	0	39	0	0.00
24/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	700.00
24/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1482	2	1482	2	0.00
24/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	41	0	41	0	0.00
24/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3146	3	3146	3	0.00
24/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	40	0	40	0	0.00
24/08/2021	2032 On 03-February-22			Bond Future	9.90	92.4814	9.8976	92.4814	0.00
24/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4550	5	4550	5	0.00
24/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4590	5	4590	5	0.00
24/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	528	1	528	1	198.00
24/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3428	3	3428	3	0.00
24/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	831	1	831	1	97.00
24/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6716	7	6716	7	0.00
24/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4198	4	4198	4	0.00
24/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1850	2	1850	2	210.00
24/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4510	4	4510	4	0.00
24/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4471	4	4471	4	0.00

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24/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2373	2	2373	2	0.00
24/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5456	5	5456	5	0.00
24/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4913	5	4913	5	0.00
24/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1748	2	1748	2	400.00
24/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7523	7	7523	7	0.00
24/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	669	1	669	1	210.00
24/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1304	1	1304	1	210.00
24/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1129	1	1129	1	97.00
24/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1596	2	1596	2	400.00
24/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3637	4	3637	4	0.00
24/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2889	3	2889	3	198.00
24/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6579	7	6579	7	0.00
24/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1475	2	1475	2	0.00
24/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1426	1	1426	1	198.00
24/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1459	1	1459	1	0.00
24/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3498	4	3498	4	0.00
24/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	817	1	817	1	400.00
24/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2021	2	2021	2	97.00
24/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5425	5	5425	5	0.00
24/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1442	1	1442	1	0.00
24/08/2021	2032 On 05-May-22			Bond Future	10.10	89.4242	10.0972	89.4242	0.00
24/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6513	6	6513	6	0.00
24/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6432	6	6432	6	0.00
24/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1788	2	1788	2	780.00
24/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3397	3	3397	3	780.00
24/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6472	6	6472	6	0.00
24/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7086	7	7086	7	0.00
24/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1201	1	1201	1	780.00
24/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1371	1	1371	1	0.00
24/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1383	1	1383	1	0.00
24/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2928	3	2928	3	0.00
24/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4797	5	4797	5	0.00
24/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1359	1	1359	1	0.00

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24/08/2021	2032 On 04-August-22			Bond Future	10.30	90.4632	10.3048	90.4632	0.00
24/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3404	3	3404	3	0.00
24/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3376	3	3376	3	0.00
24/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3431	3	3431	3	0.00
24/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3957	4	3957	4	0.00
24/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3929	4	3929	4	0.00
24/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3900	4	3900	4	0.00
24/08/2021	2033 On 04-November-21			Bond Future	107.34	107.2365	107.3434	107.2365	8,979.00
24/08/2021	2033 On 03-February-22			Bond Future	108.59	108.4840	108.5888	108.4840	0.00
24/08/2021	2033 On 05-May-22			Bond Future	108.61	108.5091	108.6140	108.5091	0.00
24/08/2021	2033 On 04-August-22			Bond Future	109.96	109.8545	109.9596	109.8545	0.00
24/08/2021	2037 On 04-November-21			Bond Future	10.51	86.9735	10.5065	86.9735	120,362.00
24/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13567	13	13567	13	0.00
24/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13516	13	13516	13	0.00
24/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13617	13	13617	13	0.00
24/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10885	11	10885	11	0.00
24/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6580	6	6580	6	600.00
24/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	85	0	85	0	600.00
24/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	385	0	385	0	0.00
24/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	25	0	25	0	0.00
24/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	26	0	26	0	0.00
24/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	25	0	25	0	0.00
24/08/2021	2037 On 03-February-22			Bond Future	10.70	83.7098	10.6963	83.7098	0.00
24/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6087	6	6087	6	0.00
24/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6041	6	6041	6	0.00
24/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5995	6	5995	6	0.00
24/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1286	1	1286	1	0.00
24/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1314	1	1314	1	0.00
24/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1300	1	1300	1	0.00
24/08/2021	2037 On 05-May-22			Bond Future	10.89	84.6962	10.8907	84.6962	0.00
24/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7254	7	7254	7	0.00
24/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7210	7	7210	7	0.00
24/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7166	7	7166	7	0.00

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24/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1573	2	1573	2	0.00
24/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1599	2	1599	2	0.00
24/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1586	2	1586	2	0.00
24/08/2021	2037 On 04-August-22			Bond Future	11.10	81.4235	11.0966	81.4235	0.00
24/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3525	3	3525	3	0.00
24/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5171	5	5171	5	0.00
24/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1578	2	1578	2	50.00
24/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3496	3	3496	3	0.00
24/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3467	3	3467	3	0.00
24/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4748	5	4748	5	0.00
24/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4681	5	4681	5	0.00
24/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3224	3	3224	3	50.00
24/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8041	8	8041	8	0.00
24/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4714	5	4714	5	50.00
24/08/2021	2038 On 04-November-21			Bond Future	119.48	119.3231	119.4788	119.3231	5,949.00
24/08/2021	2038 On 03-February-22			Bond Future	119.09	118.9324	119.0861	118.9324	0.00
24/08/2021	2038 On 05-May-22			Bond Future	120.52	120.3608	120.5152	120.3608	0.00
24/08/2021	2038 On 04-August-22			Bond Future	120.19	120.0364	120.1914	120.0364	0.00
24/08/2021	2040 On 04-November-21			Bond Future	10.62	89.2516	10.6222	89.2516	82,082.00
24/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	14270	14	14270	14	0.00
24/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	14164	14	14164	14	0.00
24/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	14217	14	14217	14	0.00
24/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	32	0	32	0	0.00
24/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	33	0	33	0	0.00
24/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	31	0	31	0	0.00
24/08/2021	2040 On 03-February-22			Bond Future	10.81	85.7635	10.8065	85.7635	0.00
24/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6459	6	6459	6	0.00
24/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6410	6	6410	6	0.00
24/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6509	6	6509	6	0.00
24/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1335	1	1335	1	0.00
24/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1320	1	1320	1	0.00
24/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1306	1	1306	1	0.00
24/08/2021	2040 On 05-May-22			Bond Future	10.99	86.7741	10.9948	86.7741	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
24/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7538	7	7538	7	0.00
24/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7491	7	7491	7	0.00
24/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	847	1	847	1	1,200.00
24/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2372	2	2372	2	1,200.00
24/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12949	13	12949	13	0.00
24/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7584	7	7584	7	0.00
24/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1653	2	1653	2	0.00
24/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5335	5	5335	5	0.00
24/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1667	2	1667	2	0.00
24/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	684	1	684	1	1,200.00
24/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1681	2	1681	2	0.00
24/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9448	10	9448	10	0.00
24/08/2021	2040 On 04-August-22			Bond Future	11.19	83.2750	11.1938	83.2750	0.00
24/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3884	4	3884	4	0.00
24/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3852	4	3852	4	0.00
24/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3916	4	3916	4	0.00
24/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4874	5	4874	5	0.00
24/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4944	5	4944	5	0.00
24/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4909	5	4909	5	0.00
24/08/2021	2044 On 04-November-21			Bond Future	10.68	85.8498	10.6755	85.8498	61,798.00
24/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13968	14	13968	14	0.00
24/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13915	14	13915	14	0.00
24/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	14020	14	14020	14	0.00
24/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	38	0	38	0	0.00
24/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	40	0	40	0	0.00
24/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	39	0	39	0	0.00
24/08/2021	2044 On 03-February-22			Bond Future	10.85	82.4482	10.8512	82.4482	0.00
24/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6461	6	6461	6	0.00
24/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6412	6	6412	6	0.00
24/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6363	6	6363	6	0.00
24/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1384	1	1384	1	0.00
24/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1369	1	1369	1	0.00
24/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1355	1	1355	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
24/08/2021	2044 On 05-May-22			Bond Future	11.03	83.4198	11.0302	83.4198	0.00
24/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7539	7	7539	7	0.00
24/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7492	7	7492	7	0.00
24/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7446	7	7446	7	0.00
24/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1726	2	1726	2	0.00
24/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1712	2	1712	2	0.00
24/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1698	2	1698	2	0.00
24/08/2021	2044 On 04-August-22			Bond Future	11.22	80.0067	11.2192	80.0067	0.00
24/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4014	4	4014	4	0.00
24/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3981	4	3981	4	0.00
24/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3948	4	3948	4	0.00
24/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4892	5	4892	5	0.00
24/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4856	5	4856	5	0.00
24/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4821	5	4821	5	0.00
24/08/2021	2046 On 04-November-21			Bond Future	106.72	106.5377	106.7185	106.5377	17,118.00
24/08/2021	2046 On 03-February-22			Bond Future	107.96	107.7771	107.9567	107.7771	0.00
24/08/2021	2046 On 05-May-22			Bond Future	107.37	107.1900	107.3705	107.1900	0.00
24/08/2021	2046 On 04-August-22			Bond Future	108.70	108.5192	108.7009	108.5192	0.00
24/08/2021	2050 On 04-November-21			Bond Future	110.09	110.1925	110.0904	110.1925	8,607.00
24/08/2021	2050 On 03-February-22			Bond Future	109.39	109.4971	109.3902	109.4971	0.00
24/08/2021	2050 On 05-May-22			Bond Future	110.70	110.8124	110.7030	110.8124	0.00
24/08/2021	2050 On 04-August-22			Bond Future	110.06	110.1691	110.0574	110.1691	0.00
24/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	AL37 On 04-November-21			Index Future	809.66	809.1090	809.6620	809.1090	0.00
24/08/2021	AL37 On 03-February-22			Index Future	818.85	818.3180	818.8520	818.3180	0.00
24/08/2021	AL37 On 05-May-22			Index Future	828.48	827.9460	828.4760	827.9460	0.00
24/08/2021	AL37 On 04-August-22			Index Future	838.44	837.9090	838.4370	837.9090	0.00
24/08/2021	AL7T On 04-November-21			Index Future	926.41	925.5540	926.4130	925.5540	0.00
24/08/2021	AL7T On 03-February-22			Index Future	936.93	936.0890	936.9290	936.0890	0.00
24/08/2021	AL7T On 05-May-22			Index Future	947.94	947.1020	947.9410	947.1020	0.00
24/08/2021	AL7T On 04-August-22			Index Future	959.34	958.4990	959.3380	958.4990	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
24/08/2021	ALBI On 04-November-21			Index Future	816.19	814.8010	816.1880	814.8010	119.00
24/08/2021	ALBI On 03-February-22			Index Future	825.45	824.0760	825.4520	824.0760	0.00
24/08/2021	ALBI On 05-May-22			Index Future	835.15	833.7710	835.1540	833.7710	0.00
24/08/2021	ALBI On 04-August-22			Index Future	845.20	843.8040	845.1950	843.8040	0.00
24/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	ES33 On 04-November-21			Bond Future	11.25	76.7505	11.2496	76.7505	350.00
24/08/2021	ES33 On 03-February-22			Bond Future	11.49	77.6435	11.4892	77.6435	0.00
24/08/2021	ES33 On 05-May-22			Bond Future	11.73	74.7989	11.7300	74.7989	0.00
24/08/2021	ES33 On 04-August-22			Bond Future	11.98	75.6791	11.9813	75.6791	0.00
24/08/2021	ES42 On 04-November-21			Bond Future	11.75	75.1313	11.7488	75.1313	4,779.00
24/08/2021	ES42 On 03-February-22			Bond Future	11.97	76.0061	11.9671	76.0061	0.00
24/08/2021	ES42 On 05-May-22			Bond Future	12.19	72.6610	12.1944	72.6610	0.00
24/08/2021	ES42 On 04-August-22			Bond Future	12.43	73.5146	12.4250	73.5146	0.00
24/08/2021	GOVI On 04-November-21			GOVI	806.04	804.7110	806.0430	804.7110	986.00
24/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	776230	76	776230	76	0.00
24/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	776430	76	776430	76	0.00
24/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	776330	76	776330	76	0.00
24/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 03-February-22			GOVI	815.19	813.8710	815.1930	813.8710	0.00
24/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	224430	21	224430	21	0.00
24/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	224530	21	224530	21	0.00
24/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	224330	21	224330	21	0.00
24/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 05-May-22			GOVI	824.77	823.4460	824.7740	823.4460	0.00
24/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	365340	35	365340	35	0.00
24/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	365440	35	365440	35	0.00
24/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	365240	35	365240	35	0.00
24/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-August-22			GOVI	834.69	833.3550	834.6900	833.3550	0.00
24/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	154200	14	154200	14	0.00
24/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	154300	14	154300	14	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
24/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	154100	14	154100	14	0.00
24/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
24/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2021	IGOV On 04-November-21			Index Future	294.31	294.2320	294.3140	294.2320	475.00
24/08/2021	IGOV On 03-February-22			Index Future	297.73	297.6530	297.7270	297.6530	0.00
24/08/2021	IGOV On 05-May-22			Index Future	301.30	301.2260	301.2980	301.2260	0.00
24/08/2021	IGOV On 04-August-22			Index Future	304.99	304.9210	304.9900	304.9210	0.00
24/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
24/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
24/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.3250	3.7050	96.3250	30,000.00
24/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.75	96.2750	3.7450	96.2750	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
24/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2500	3.7700	96.2500	0.00
24/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.1450	3.8650	96.1450	0.00
24/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0900	3.9100	96.0900	0.00
24/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.05	95.9400	4.0500	95.9400	0.00
24/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.13	95.8700	4.1300	95.8700	0.00
24/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.45	95.5350	4.4450	95.5350	472.00
24/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.72	95.2500	4.7200	95.2500	0.00
24/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.97	95.0300	4.9700	95.0300	68.00
24/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.20	94.7950	5.1950	94.7950	0.00
24/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.48	94.5250	5.4750	94.5250	0.00
24/08/2021	R023 On 04-November-21			Bond Future	5.07	104.8161	5.0674	104.8161	13,146.00
24/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	96	0	96	0	0.00
24/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	91	0	91	0	0.00
24/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	86	0	86	0	0.00
24/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	300	0	300	0	0.00
24/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	293	0	293	0	0.00
24/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	285	0	285	0	0.00
24/08/2021	R023 On 03-February-22			Bond Future	5.20	106.0098	5.1993	106.0098	0.00
24/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	201	0	201	0	0.00
24/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	196	0	196	0	0.00
24/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	206	0	206	0	0.00
24/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	329	0	329	0	0.00
24/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	340	0	340	0	0.00
24/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	335	0	335	0	0.00
24/08/2021	R023 On 05-May-22			Bond Future	5.34	103.3477	5.3362	103.3477	0.00
24/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	842	1	842	1	0.00
24/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	835	1	835	1	0.00
24/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	849	1	849	1	0.00
24/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	80	0	80	0	0.00
24/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	82	0	82	0	0.00
24/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	81	0	81	0	0.00
24/08/2021	R023 On 04-August-22			Bond Future	5.54	104.5741	5.5422	104.5741	0.00
24/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	428	0	428	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
24/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	424	0	424	0	0.00
24/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	432	0	432	0	0.00
24/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	152	0	152	0	0.00
24/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	155	0	155	0	0.00
24/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	153	0	153	0	0.00
24/08/2021	R035 On 04-November-21			Bond Future	10.27	91.4550	10.2726	91.4550	77,110.00
24/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13345	13	13345	13	0.00
24/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9252	9	9252	9	0.00
24/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1908	2	1908	2	782.00
24/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19728	20	19728	20	0.00
24/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6302	6	6302	6	0.00
24/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13293	13	13293	13	0.00
24/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13397	13	13397	13	0.00
24/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5674	6	5674	6	0.00
24/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1563	1	1563	1	400.00
24/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3430	3	3430	3	400.00
24/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3341	3	3341	3	0.00
24/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1533	1	1533	1	350.00
24/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2585	3	2585	3	0.00
24/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1202	1	1202	1	350.00
24/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2623	3	2623	3	0.00
24/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	427	0	427	0	350.00
24/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1162	1	1162	1	0.00
24/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	528	1	528	1	782.00
24/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2192	2	2192	2	0.00
24/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	28	0	28	0	0.00
24/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	153	0	153	0	782.00
24/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	29	0	29	0	0.00
24/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
24/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	29	0	29	0	0.00
24/08/2021	R035 On 03-February-22			Bond Future	10.47	92.4965	10.4713	92.4965	0.00
24/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6082	6	6082	6	0.00
24/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	947	1	947	1	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5227	5	5227	5	0.00
24/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1849	2	1849	2	280.00
24/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	9137	9	9137	9	0.00
24/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6036	6	6036	6	0.00
24/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5990	6	5990	6	0.00
24/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6778	7	6778	7	0.00
24/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3601	3	3601	3	0.00
24/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8405	8	8405	8	0.00
24/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5139	5	5139	5	0.00
24/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6266	6	6266	6	0.00
24/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2302	2	2302	2	200.00
24/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2576	2	2576	2	1,600.00
24/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1401	1	1401	1	200.00
24/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3455	3	3455	3	0.00
24/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5493	5	5493	5	0.00
24/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2566	3	2566	3	200.00
24/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	5066	5	5066	5	0.00
24/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1599	2	1599	2	1,600.00
24/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3364	3	3364	3	0.00
24/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1256	1	1256	1	200.00
24/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3681	4	3681	4	0.00
24/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	783	1	783	1	280.00
24/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1118	1	1118	1	683.00
24/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1337	1	1337	1	0.00
24/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1324	1	1324	1	0.00
24/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	670	1	670	1	1,800.00
24/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1502	2	1502	2	200.00
24/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1633	2	1633	2	280.00
24/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4294	4	4294	4	0.00
24/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1310	1	1310	1	0.00
24/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2457	3	2457	3	683.00
24/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6135	6	6135	6	0.00
24/08/2021	R035 On 05-May-22			Bond Future	10.67	89.1079	10.6667	89.1079	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
24/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7413	7	7413	7	0.00
24/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7369	7	7369	7	0.00
24/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7325	7	7325	7	0.00
24/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1562	2	1562	2	0.00
24/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1549	2	1549	2	0.00
24/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1536	2	1536	2	0.00
24/08/2021	R035 On 04-August-22			Bond Future	10.87	90.1405	10.8718	90.1405	0.00
24/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3687	4	3687	4	0.00
24/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4942	5	4942	5	0.00
24/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3657	4	3657	4	0.00
24/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3627	4	3627	4	0.00
24/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3392	3	3392	3	0.00
24/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1518	1	1518	1	100.00
24/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4823	5	4823	5	100.00
24/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8155	8	8155	8	0.00
24/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4560	5	4560	5	0.00
24/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3387	3	3387	3	100.00
24/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4528	5	4528	5	0.00
24/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4497	5	4497	5	0.00
24/08/2021	R186 On 04-November-21			Bond Future	7.44	116.7520	7.4446	116.7520	65,520.00
24/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3248	3	3248	3	0.00
24/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5851	6	5851	6	0.00
24/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3212	3	3212	3	0.00
24/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3175	3	3175	3	0.00
24/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2084	2	2084	2	0.00
24/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	305	0	305	0	0.00
24/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	298	0	298	0	0.00
24/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	55	0	55	0	15,177.00
24/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	291	0	291	0	0.00
24/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	625	1	625	1	15,177.00
24/08/2021	R186 On 03-February-22			Bond Future	7.63	112.8001	7.6309	112.8001	0.00
24/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1041	1	1041	1	0.00
24/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1025	1	1025	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
24/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1058	1	1058	1	0.00
24/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2487	3	2487	3	0.00
24/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2541	3	2541	3	0.00
24/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2514	3	2514	3	0.00
24/08/2021	R186 On 05-May-22			Bond Future	7.83	114.1287	7.8287	114.1287	0.00
24/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3151	3	3151	3	0.00
24/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3124	3	3124	3	0.00
24/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2100	2	2100	2	435.00
24/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4101	4	4101	4	0.00
24/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3179	3	3179	3	0.00
24/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	996	1	996	1	435.00
24/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1210	1	1210	1	0.00
24/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3248	3	3248	3	0.00
24/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	874	1	874	1	435.00
24/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1235	1	1235	1	0.00
24/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1892	2	1892	2	0.00
24/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1222	1	1222	1	0.00
24/08/2021	R186 On 04-August-22			Bond Future	8.04	110.1859	8.0428	110.1859	0.00
24/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2478	2	2478	2	0.00
24/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2458	2	2458	2	0.00
24/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2500	2	2500	2	0.00
24/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2091	2	2091	2	0.00
24/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2125	2	2125	2	0.00
24/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2107	2	2107	2	0.00
24/08/2021	R197 On 04-November-21			Bond Future	326.30	326.3247	326.2979	326.3247	1,274.00
24/08/2021	R197 On 03-February-22			Bond Future	321.86	321.9016	321.8644	321.9016	0.00
24/08/2021	R197 On 05-May-22			Bond Future	325.73	325.7683	325.7271	325.7683	0.00
24/08/2021	R197 On 04-August-22			Bond Future	321.39	321.4337	321.3887	321.4337	0.00
24/08/2021	R202 On 04-November-21			Bond Future	237.84	237.9549	237.8371	237.9549	8,324.00
24/08/2021	R202 On 03-February-22			Bond Future	236.23	236.3573	236.2308	236.3573	0.00
24/08/2021	R202 On 05-May-22			Bond Future	239.07	239.1963	239.0656	239.1963	0.00
24/08/2021	R202 On 04-August-22			Bond Future	237.58	237.7141	237.5794	237.7141	0.00
24/08/2021	R209 On 04-November-21			Bond Future	10.25	70.7476	10.2505	70.7476	37,855.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	10091	10	10091	10	0.00
24/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	280	0	280	0	6,000.00
24/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	10045	10	10045	10	0.00
24/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9266	9	9266	9	0.00
24/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	10136	10	10136	10	0.00
24/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2582	2	2582	2	0.00
24/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1089	1	1089	1	0.00
24/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2565	3	2565	3	3,100.00
24/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	49	0	49	0	0.00
24/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	72	0	72	0	9,000.00
24/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	50	0	50	0	0.00
24/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	51	0	51	0	0.00
24/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1155	1	1155	1	9,400.00
24/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	4835	5	4835	5	0.00
24/08/2021	R209 On 03-February-22			Bond Future	10.42	71.5536	10.4233	71.5536	0.00
24/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4657	5	4657	5	0.00
24/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4618	5	4618	5	0.00
24/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4579	4	4579	4	0.00
24/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1312	1	1312	1	0.00
24/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1297	1	1297	1	0.00
24/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1283	1	1283	1	0.00
24/08/2021	R209 On 05-May-22			Bond Future	10.60	69.2552	10.5984	69.2552	0.00
24/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5917	6	5917	6	0.00
24/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5879	6	5879	6	0.00
24/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5841	6	5841	6	0.00
24/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1453	2	1453	2	0.00
24/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1440	1	1440	1	0.00
24/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1428	1	1428	1	0.00
24/08/2021	R209 On 04-August-22			Bond Future	10.78	70.0580	10.7785	70.0580	0.00
24/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3016	3	3016	3	0.00
24/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2964	3	2964	3	0.00
24/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2989	3	2989	3	0.00
24/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4072	4	4072	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
24/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4102	4	4102	4	0.00
24/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4043	4	4043	4	0.00
24/08/2021	R210 On 04-November-21			Bond Future	210.75	210.4391	210.7483	210.4391	1,486.00
24/08/2021	R210 On 03-February-22			Bond Future	213.19	212.8874	213.1937	212.8874	0.00
24/08/2021	R210 On 05-May-22			Bond Future	212.90	212.5915	212.8992	212.5915	0.00
24/08/2021	R210 On 04-August-22			Bond Future	215.54	215.2278	215.5369	215.2278	0.00
24/08/2021	R212 On 04-November-21			Bond Future	174.98	174.9940	174.9785	174.9940	1,025.00
24/08/2021	R213 On 04-November-21			Bond Future	9.37	86.7493	9.3671	86.7493	9,684.00
24/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8986	9	8986	9	0.00
24/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8940	9	8940	9	0.00
24/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9033	9	9033	9	0.00
24/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	53	0	53	0	0.00
24/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	52	0	52	0	0.00
24/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	50	0	50	0	0.00
24/08/2021	R213 On 03-February-22			Bond Future	9.56	87.7372	9.5585	87.7372	0.00
24/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3730	4	3730	4	0.00
24/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3695	4	3695	4	0.00
24/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4380	4	4380	4	0.00
24/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2472	2	2472	2	0.00
24/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4755	5	4755	5	0.00
24/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3025	3	3025	3	0.00
24/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6135	6	6135	6	0.00
24/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1544	2	1544	2	430.00
24/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4454	4	4454	4	0.00
24/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1396	1	1396	1	220.00
24/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3765	4	3765	4	0.00
24/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	575	1	575	1	200.00
24/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	794	1	794	1	102.00
24/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3836	4	3836	4	0.00
24/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6420	6	6420	6	0.00
24/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	717	1	717	1	220.00
24/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1508	2	1508	2	430.00
24/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3386	3	3386	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
24/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	776	1	776	1	430.00
24/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4993	5	4993	5	0.00
24/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1542	2	1542	2	0.00
24/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2357	2	2357	2	200.00
24/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5751	6	5751	6	0.00
24/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1253	1	1253	1	220.00
24/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3625	4	3625	4	0.00
24/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1953	2	1953	2	102.00
24/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1147	1	1147	1	102.00
24/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1281	1	1281	1	200.00
24/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1575	2	1575	2	0.00
24/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1558	2	1558	2	0.00
24/08/2021	R213 On 05-May-22			Bond Future	9.75	85.2384	9.7480	85.2384	0.00
24/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5851	6	5851	6	0.00
24/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5888	6	5888	6	0.00
24/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5814	6	5814	6	0.00
24/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1355	1	1355	1	0.00
24/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1379	1	1379	1	0.00
24/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1367	1	1367	1	0.00
24/08/2021	R213 On 04-August-22			Bond Future	9.95	86.2303	9.9481	86.2303	0.00
24/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3157	3	3157	3	0.00
24/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3130	3	3130	3	0.00
24/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3103	3	3103	3	0.00
24/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3400	3	3400	3	0.00
24/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3448	3	3448	3	0.00
24/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3424	3	3424	3	0.00
24/08/2021	R214 On 04-November-21			Bond Future	10.64	67.3712	10.6386	67.3712	18,091.00
24/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9717	10	9717	10	0.00
24/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9673	9	9673	9	0.00
24/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9629	9	9629	9	0.00
24/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	72	0	72	0	0.00
24/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	69	0	69	0	0.00
24/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	71	0	71	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
24/08/2021	R214 On 03-February-22			Bond Future	10.81	68.1385	10.8123	68.1385	0.00
24/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4698	5	4698	5	0.00
24/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4659	5	4659	5	0.00
24/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4737	5	4737	5	0.00
24/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1448	2	1448	2	0.00
24/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1433	2	1433	2	0.00
24/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1419	1	1419	1	0.00
24/08/2021	R214 On 05-May-22			Bond Future	10.98	65.6613	10.9819	65.6613	0.00
24/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5807	6	5807	6	0.00
24/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5770	6	5770	6	0.00
24/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5844	6	5844	6	0.00
24/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1755	2	1755	2	0.00
24/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1742	2	1742	2	0.00
24/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1728	2	1728	2	0.00
24/08/2021	R214 On 04-August-22			Bond Future	11.16	66.4212	11.1585	66.4212	0.00
24/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3158	3	3158	3	0.00
24/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3131	3	3131	3	0.00
24/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3184	3	3184	3	0.00
24/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4152	4	4152	4	0.00
24/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4182	4	4182	4	0.00
24/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4122	4	4122	4	0.00
24/08/2021	R248 On 04-November-21			Bond Future	10.60	85.1486	10.5962	85.1486	167,643.00
24/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	14416	14	14416	14	0.00
24/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	14363	14	14363	14	0.00
24/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1277	1	1277	1	0.00
24/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	149	0	149	0	0.00
24/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1014	1	1014	1	1,050.00
24/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3177	3	3177	3	1,050.00
24/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	14469	14	14469	14	0.00
24/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	33	0	33	0	0.00
24/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1659	2	1659	2	0.00
24/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4108	4	4108	4	0.00
24/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	8320	9	8320	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
24/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	35	0	35	0	0.00
24/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	3572	4	3572	4	0.00
24/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	34	0	34	0	0.00
24/08/2021	R248 On 03-February-22			Bond Future	10.77	86.1183	10.7673	86.1183	0.00
24/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6679	7	6679	7	0.00
24/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6629	6	6629	6	0.00
24/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	728	1	728	1	1,300.00
24/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6580	6	6580	6	0.00
24/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2401	2	2401	2	1,300.00
24/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	8417	9	8417	9	0.00
24/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4409	5	4409	5	0.00
24/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1646	2	1646	2	0.00
24/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1678	2	1678	2	0.00
24/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1662	2	1662	2	0.00
24/08/2021	R248 On 05-May-22			Bond Future	10.93	82.7177	10.9342	82.7177	0.00
24/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7849	8	7849	8	0.00
24/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7802	8	7802	8	0.00
24/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7754	8	7754	8	0.00
24/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2004	2	2004	2	0.00
24/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1973	2	1973	2	0.00
24/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1989	2	1989	2	0.00
24/08/2021	R248 On 04-August-22			Bond Future	11.11	83.6753	11.1082	83.6753	0.00
24/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4263	4	4263	4	0.00
24/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4227	4	4227	4	0.00
24/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4192	4	4192	4	0.00
24/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5094	5	5094	5	0.00
24/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5058	5	5058	5	0.00
24/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5023	5	5023	5	0.00