



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 MONTHLY STATISTICS REPORT

For September 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	2025 On 04-November-21			Bond Future	154.97	154.9508	154.9670	154.9508	5,367.00
21/09/2021	2025 On 03-February-22			Bond Future	155.17	155.1531	155.1673	155.1531	0.00
21/09/2021	2025 On 05-May-22			Bond Future	157.02	157.0101	157.0231	157.0101	0.00
21/09/2021	2025 On 04-August-22			Bond Future	157.36	157.3461	157.3584	157.3461	0.00
21/09/2021	2029 On 04-November-21			Bond Future	114.12	114.5353	114.1231	114.5353	2,964.00
21/09/2021	2029 On 03-February-22			Bond Future	115.44	115.8536	115.4350	115.8536	0.00
21/09/2021	2029 On 05-May-22			Bond Future	115.62	116.0421	115.6176	116.0421	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
21/09/2021	2029 On 04-August-22			Bond Future	117.05	117.4845	117.0540	117.4845	0.00
21/09/2021	2030 On 04-November-21			Bond Future	9.15	95.6151	9.1484	95.6151	100,413.00
21/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	7579	8	7579	8	0.00
21/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	7483	7	7483	7	0.00
21/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	491	0	491	0	300.00
21/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	11495	11	11495	11	0.00
21/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	462	0	462	0	3,250.00
21/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	1760	2	1760	2	0.00
21/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	1597	2	1597	2	0.00
21/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	4202	4	4202	4	29.00
21/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	7531	8	7531	8	0.00
21/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	72	0	72	0	300.00
21/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	10662	11	10662	11	0.00
21/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	1444	1	1444	1	29.00
21/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	1931	2	1931	2	0.00
21/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	840	1	840	1	9,100.00
21/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	938	1	938	1	0.00
21/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2584	3	2584	3	0.00
21/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	1	0	1	0	300.00
21/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	26	0	26	0	0.00
21/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	27	0	27	0	0.00
21/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	5024	5	5024	5	0.00
21/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1164	1	1164	1	0.00
21/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2667	3	2667	3	0.00
21/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	1045	1	1045	1	5,000.00
21/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	2	0	2	0	29.00
21/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	215	0	215	0	0.00
21/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	25	0	25	0	0.00
21/09/2021	2030 On 03-February-22			Bond Future	9.35	92.6882	9.3486	92.6882	0.00
21/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2355	2	2355	2	0.00
21/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2326	2	2326	2	0.00
21/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	3459	3	3459	3	0.00
21/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	7792	8	7792	8	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
21/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	2848	3	2848	3	1,000.00
21/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2384	2	2384	2	0.00
21/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2101	2	2101	2	0.00
21/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	382	0	382	0	101.00
21/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	984	1	984	1	1,000.00
21/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3659	4	3659	4	0.00
21/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2094	2	2094	2	101.00
21/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	5613	6	5613	6	0.00
21/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1852	2	1852	2	0.00
21/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	296	0	296	0	1,000.00
21/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1536	2	1536	2	0.00
21/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1222	1	1222	1	101.00
21/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1898	2	1898	2	0.00
21/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1875	2	1875	2	0.00
21/09/2021	2030 On 05-May-22			Bond Future	9.56	93.7761	9.5567	93.7761	0.00
21/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	4622	5	4622	5	0.00
21/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	4587	5	4587	5	0.00
21/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2106	2	2106	2	0.00
21/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1181	1	1181	1	1,800.00
21/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	7804	8	7804	8	0.00
21/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1052	1	1052	1	200.00
21/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	173	0	173	0	200.00
21/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	4657	5	4657	5	0.00
21/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	3778	4	3778	4	0.00
21/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	612	1	612	1	1,073.00
21/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	361	0	361	0	1,800.00
21/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4654	5	4654	5	0.00
21/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4953	5	4953	5	0.00
21/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7944	8	7944	8	0.00
21/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1409	1	1409	1	0.00
21/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	10097	10	10097	10	0.00
21/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	638	1	638	1	1,800.00
21/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3165	3	3165	3	1,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	6359	6	6359	6	0.00
21/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1436	1	1436	1	0.00
21/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1804	2	1804	2	1,073.00
21/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1423	1	1423	1	200.00
21/09/2021	2030 On 04-August-22			Bond Future	9.78	90.8677	9.7792	90.8677	0.00
21/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2498	2	2498	2	0.00
21/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2475	2	2475	2	0.00
21/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	2522	3	2522	3	0.00
21/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3605	4	3605	4	0.00
21/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3658	4	3658	4	0.00
21/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3632	4	3632	4	0.00
21/09/2021	2032 On 04-November-21			Bond Future	9.83	90.7304	9.8343	90.7304	124,370.00
21/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	10333	10	10333	10	0.00
21/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	343	0	343	0	700.00
21/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	15636	16	15636	16	0.00
21/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	10232	10	10232	10	0.00
21/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	1409	1	1409	1	700.00
21/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	10282	10	10282	10	0.00
21/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	8	0	8	0	0.00
21/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
21/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1434	1	1434	1	0.00
21/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	8	0	8	0	0.00
21/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	3424	3	3424	3	0.00
21/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	8	0	8	0	0.00
21/09/2021	2032 On 03-February-22			Bond Future	10.04	91.7524	10.0366	91.7524	0.00
21/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	3674	4	3674	4	0.00
21/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	3713	4	3713	4	0.00
21/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	224	0	224	0	198.00
21/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	2604	3	2604	3	0.00
21/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	413	0	413	0	97.00
21/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	5809	6	5809	6	0.00
21/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	3334	3	3334	3	0.00
21/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1091	1	1091	1	1,050.00

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21/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1197	1	1197	1	210.00
21/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	3597	4	3597	4	0.00
21/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	4559	5	4559	5	0.00
21/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	3636	4	3636	4	0.00
21/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1647	2	1647	2	0.00
21/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1112	1	1112	1	400.00
21/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	6615	7	6615	7	0.00
21/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	4027	4	4027	4	0.00
21/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	4518	5	4518	5	0.00
21/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1308	1	1308	1	0.00
21/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1057	1	1057	1	1,050.00
21/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1229	1	1229	1	210.00
21/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	571	1	571	1	210.00
21/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2973	3	2973	3	198.00
21/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	7086	7	7086	7	0.00
21/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1395	1	1395	1	0.00
21/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	1044	1	1044	1	97.00
21/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1543	2	1543	2	400.00
21/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3812	4	3812	4	0.00
21/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1413	1	1413	1	0.00
21/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1360	1	1360	1	198.00
21/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3467	3	3467	3	1,050.00
21/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3851	4	3851	4	0.00
21/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3656	4	3656	4	0.00
21/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	722	1	722	1	400.00
21/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	2008	2	2008	2	97.00
21/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5818	6	5818	6	0.00
21/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1377	1	1377	1	0.00
21/09/2021	2032 On 05-May-22			Bond Future	10.24	88.6825	10.2430	88.6825	0.00
21/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	5776	6	5776	6	0.00
21/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	5698	6	5698	6	0.00
21/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	2775	3	2775	3	780.00
21/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1351	1	1351	1	780.00

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21/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	5737	6	5737	6	0.00
21/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	6336	6	6336	6	0.00
21/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1276	1	1276	1	780.00
21/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1460	1	1460	1	0.00
21/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1473	1	1473	1	0.00
21/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	3130	3	3130	3	0.00
21/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	5184	5	5184	5	0.00
21/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1447	1	1447	1	0.00
21/09/2021	2032 On 04-August-22			Bond Future	10.46	89.7147	10.4565	89.7147	0.00
21/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	2769	3	2769	3	0.00
21/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	2744	3	2744	3	0.00
21/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	2795	3	2795	3	0.00
21/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	4156	4	4156	4	0.00
21/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	4126	4	4126	4	0.00
21/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	4096	4	4096	4	0.00
21/09/2021	2033 On 04-November-21			Bond Future	108.25	108.4331	108.2476	108.4331	8,988.00
21/09/2021	2033 On 03-February-22			Bond Future	109.49	109.6812	109.4921	109.6812	0.00
21/09/2021	2033 On 05-May-22			Bond Future	109.52	109.7160	109.5237	109.7160	0.00
21/09/2021	2033 On 04-August-22			Bond Future	110.88	111.0797	110.8844	111.0797	0.00
21/09/2021	2037 On 04-November-21			Bond Future	10.59	86.6086	10.5859	86.6086	120,120.00
21/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13018	13	13018	13	0.00
21/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	12967	13	12967	13	0.00
21/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13069	13	13069	13	0.00
21/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	10293	10	10293	10	0.00
21/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	5866	6	5866	6	600.00
21/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	20	0	20	0	600.00
21/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	198	0	198	0	0.00
21/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	3	0	3	0	0.00
21/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	3	0	3	0	0.00
21/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	3	0	3	0	0.00
21/09/2021	2037 On 03-February-22			Bond Future	10.78	83.3300	10.7804	83.3300	0.00
21/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	5345	5	5345	5	0.00
21/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	5299	5	5299	5	0.00

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21/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	5254	5	5254	5	0.00
21/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1087	1	1087	1	0.00
21/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1114	1	1114	1	0.00
21/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1101	1	1101	1	0.00
21/09/2021	2037 On 05-May-22			Bond Future	10.98	84.3083	10.9786	84.3083	0.00
21/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	6695	7	6695	7	0.00
21/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	6652	7	6652	7	0.00
21/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	6609	7	6609	7	0.00
21/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1567	2	1567	2	0.00
21/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1594	2	1594	2	0.00
21/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1580	2	1580	2	0.00
21/09/2021	2037 On 04-August-22			Bond Future	11.19	81.0333	11.1878	81.0333	0.00
21/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1225	1	1225	1	50.00
21/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3039	3	3039	3	0.00
21/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	4638	5	4638	5	0.00
21/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3011	3	3011	3	0.00
21/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2984	3	2984	3	0.00
21/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4821	5	4821	5	0.00
21/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4751	5	4751	5	0.00
21/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3246	3	3246	3	50.00
21/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	8244	8	8244	8	0.00
21/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4786	5	4786	5	50.00
21/09/2021	2038 On 04-November-21			Bond Future	120.20	120.3142	120.1956	120.3142	5,949.00
21/09/2021	2038 On 03-February-22			Bond Future	119.80	119.9201	119.7985	119.9201	0.00
21/09/2021	2038 On 05-May-22			Bond Future	121.23	121.3556	121.2314	121.3556	0.00
21/09/2021	2038 On 04-August-22			Bond Future	120.92	121.0467	120.9203	121.0467	0.00
21/09/2021	2040 On 04-November-21			Bond Future	10.70	88.8113	10.7034	88.8113	81,491.00
21/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	13664	14	13664	14	0.00
21/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	13557	13	13557	13	0.00
21/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	13611	14	13611	14	0.00
21/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	5	0	5	0	0.00
21/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	5	0	5	0	0.00
21/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	5	0	5	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
21/09/2021	2040 On 03-February-22			Bond Future	10.89	85.3073	10.8923	85.3073	0.00
21/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	5748	6	5748	6	0.00
21/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	5699	6	5699	6	0.00
21/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	5797	6	5797	6	0.00
21/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1219	1	1219	1	0.00
21/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1205	1	1205	1	0.00
21/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1190	1	1190	1	0.00
21/09/2021	2040 On 05-May-22			Bond Future	11.08	86.3089	11.0845	86.3089	0.00
21/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	6931	7	6931	7	0.00
21/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	6885	7	6885	7	0.00
21/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	569	1	569	1	1,200.00
21/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1933	2	1933	2	1,200.00
21/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	12304	12	12304	12	0.00
21/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	6977	7	6977	7	0.00
21/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1652	2	1652	2	0.00
21/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5502	6	5502	6	0.00
21/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1666	2	1666	2	0.00
21/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	645	1	645	1	1,200.00
21/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1681	2	1681	2	0.00
21/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9776	10	9776	10	0.00
21/09/2021	2040 On 04-August-22			Bond Future	11.29	82.8066	11.2869	82.8066	0.00
21/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3289	3	3289	3	0.00
21/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3258	3	3258	3	0.00
21/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3319	3	3319	3	0.00
21/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4887	5	4887	5	0.00
21/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4961	5	4961	5	0.00
21/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4924	5	4924	5	0.00
21/09/2021	2044 On 04-November-21			Bond Future	10.74	85.5321	10.7391	85.5321	62,052.00
21/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	13473	13	13473	13	0.00
21/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	13420	13	13420	13	0.00
21/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	13526	13	13526	13	0.00
21/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	6	0	6	0	0.00
21/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	7	0	7	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
21/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	6	0	6	0	0.00
21/09/2021	2044 On 03-February-22			Bond Future	10.92	82.1162	10.9186	82.1162	0.00
21/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	5840	6	5840	6	0.00
21/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	5791	6	5791	6	0.00
21/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	5742	6	5742	6	0.00
21/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1239	1	1239	1	0.00
21/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1224	1	1224	1	0.00
21/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1210	1	1210	1	0.00
21/09/2021	2044 On 05-May-22			Bond Future	11.10	83.0803	11.1008	83.0803	0.00
21/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	7025	7	7025	7	0.00
21/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	6979	7	6979	7	0.00
21/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	6933	7	6933	7	0.00
21/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1699	2	1699	2	0.00
21/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1684	2	1684	2	0.00
21/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1669	2	1669	2	0.00
21/09/2021	2044 On 04-August-22			Bond Future	11.29	79.6656	11.2924	79.6656	0.00
21/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	3470	3	3470	3	0.00
21/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	3438	3	3438	3	0.00
21/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3407	3	3407	3	0.00
21/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4839	5	4839	5	0.00
21/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4803	5	4803	5	0.00
21/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4766	5	4766	5	0.00
21/09/2021	2046 On 04-November-21			Bond Future	107.59	107.7334	107.5856	107.7334	17,227.00
21/09/2021	2046 On 03-February-22			Bond Future	108.82	108.9735	108.8225	108.9735	0.00
21/09/2021	2046 On 05-May-22			Bond Future	108.24	108.3952	108.2415	108.3952	0.00
21/09/2021	2046 On 04-August-22			Bond Future	109.59	109.7428	109.5865	109.7428	0.00
21/09/2021	2050 On 04-November-21			Bond Future	110.83	111.4175	110.8348	111.4175	8,607.00
21/09/2021	2050 On 03-February-22			Bond Future	110.13	110.7228	110.1317	110.7228	0.00
21/09/2021	2050 On 05-May-22			Bond Future	111.45	112.0481	111.4490	112.0481	0.00
21/09/2021	2050 On 04-August-22			Bond Future	110.82	111.4229	110.8158	111.4229	0.00
21/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	8657 On 21-December-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
21/09/2021	AL37 On 04-November-21			Index Future	805.42	805.2020	805.4210	805.2020	0.00
21/09/2021	AL37 On 03-February-22			Index Future	814.48	814.2660	814.4840	814.2660	0.00
21/09/2021	AL37 On 05-May-22			Index Future	824.03	823.8100	824.0290	823.8100	0.00
21/09/2021	AL37 On 04-August-22			Index Future	833.97	833.7460	833.9670	833.7460	0.00
21/09/2021	AL7T On 04-November-21			Index Future	918.25	918.5330	918.2470	918.5330	0.00
21/09/2021	AL7T On 03-February-22			Index Future	928.58	928.8730	928.5800	928.8730	0.00
21/09/2021	AL7T On 05-May-22			Index Future	939.46	939.7600	939.4620	939.7600	0.00
21/09/2021	AL7T On 04-August-22			Index Future	950.79	951.0950	950.7920	951.0950	0.00
21/09/2021	ALBI On 04-November-21			Index Future	810.75	810.5430	810.7530	810.5430	119.00
21/09/2021	ALBI On 03-February-22			Index Future	819.88	819.6670	819.8760	819.6670	0.00
21/09/2021	ALBI On 05-May-22			Index Future	829.48	829.2740	829.4840	829.2740	0.00
21/09/2021	ALBI On 04-August-22			Index Future	839.49	839.2760	839.4880	839.2760	0.00
21/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C223 On 25-January-23			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
21/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2021	ES33 On 04-November-21			Bond Future	11.31	76.4823	11.3127	76.4823	350.00
21/09/2021	ES33 On 03-February-22			Bond Future	11.56	77.3626	11.5566	77.3626	0.00
21/09/2021	ES33 On 05-May-22			Bond Future	11.80	74.5114	11.8009	74.5114	0.00
21/09/2021	ES33 On 04-August-22			Bond Future	12.05	75.3903	12.0548	75.3903	0.00
21/09/2021	ES42 On 04-November-21			Bond Future	11.80	74.9873	11.7959	74.9873	4,779.00
21/09/2021	ES42 On 03-February-22			Bond Future	12.02	75.8509	12.0177	75.8509	0.00
21/09/2021	ES42 On 05-May-22			Bond Future	12.25	72.5007	12.2477	72.5007	0.00
21/09/2021	ES42 On 04-August-22			Bond Future	12.48	73.3546	12.4802	73.3546	0.00
21/09/2021	GOVI On 04-November-21			GOVI	800.54	800.3520	800.5400	800.3520	992.00
21/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	721200	72	721200	72	0.00
21/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	721400	72	721400	72	0.00
21/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	721300	72	721300	72	0.00
21/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 03-February-22			GOVI	809.55	809.3620	809.5480	809.3620	0.00
21/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	167980	17	167980	17	0.00
21/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	168080	17	168080	17	0.00
21/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	167880	17	167880	17	0.00
21/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 05-May-22			GOVI	819.04	818.8480	819.0350	818.8480	0.00
21/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	307950	31	307950	31	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
21/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	308050	31	308050	31	0.00
21/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	307850	31	307850	31	0.00
21/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 04-August-22			GOVI	828.91	828.7250	828.9130	828.7250	0.00
21/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	96430	9	96430	9	0.00
21/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	96530	9	96530	9	0.00
21/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	96330	9	96330	9	0.00
21/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
21/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
21/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2021	IGOV On 04-November-21			Index Future	295.81	296.2840	295.8050	296.2840	506.00
21/09/2021	IGOV On 03-February-22			Index Future	299.21	299.6930	299.2060	299.6930	0.00
21/09/2021	IGOV On 05-May-22			Index Future	302.79	303.2780	302.7850	303.2780	0.00
21/09/2021	IGOV On 04-August-22			Index Future	306.51	307.0070	306.5080	307.0070	0.00
21/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
21/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
21/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
21/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	0.00
21/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	50,000.00
21/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.1250	3.8650	96.1250	0.00
21/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0700	3.9100	96.0700	0.00
21/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.09	95.8900	4.0900	95.8900	0.00
21/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.8050	4.1650	95.8050	0.00
21/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.58	95.3700	4.5800	95.3700	472.00
21/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.91	95.0450	4.9050	95.0450	0.00
21/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.27	94.6800	5.2700	94.6800	68.00
21/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.44	94.5050	5.4400	94.5050	0.00
21/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.78	94.1750	5.7750	94.1750	0.00
21/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	5.81	94.1750	5.8050	94.1750	0.00
21/09/2021	R023 On 04-November-21			Bond Future	5.10	104.8125	5.1025	104.8125	14,769.00
21/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	49	0	49	0	0.00
21/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	45	0	45	0	0.00
21/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	42	0	42	0	0.00
21/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	302	0	302	0	0.00
21/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	292	0	292	0	0.00
21/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	283	0	283	0	0.00
21/09/2021	R023 On 03-February-22			Bond Future	5.25	105.9931	5.2541	105.9931	0.00
21/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	139	0	139	0	0.00
21/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	135	0	135	0	0.00
21/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	143	0	143	0	0.00
21/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	323	0	323	0	0.00
21/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	335	0	335	0	0.00
21/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	330	0	330	0	0.00
21/09/2021	R023 On 05-May-22			Bond Future	5.41	103.3263	5.4137	103.3263	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
21/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	774	1	774	1	0.00
21/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	768	1	768	1	0.00
21/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	781	1	781	1	0.00
21/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	74	0	74	0	0.00
21/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	76	0	76	0	0.00
21/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	75	0	75	0	0.00
21/09/2021	R023 On 04-August-22			Bond Future	5.65	104.5554	5.6495	104.5554	0.00
21/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	368	0	368	0	0.00
21/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	365	0	365	0	0.00
21/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	372	0	372	0	0.00
21/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	151	0	151	0	0.00
21/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	155	0	155	0	0.00
21/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	153	0	153	0	0.00
21/09/2021	R035 On 04-November-21			Bond Future	10.37	90.9353	10.3701	90.9353	79,842.00
21/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	12675	13	12675	13	0.00
21/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	5471	5	5471	5	0.00
21/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1242	1	1242	1	150.00
21/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	12623	13	12623	13	0.00
21/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	8507	8	8507	8	0.00
21/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1156	1	1156	1	782.00
21/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19083	19	19083	19	0.00
21/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	12728	13	12728	13	0.00
21/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	4826	5	4826	5	0.00
21/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	871	1	871	1	400.00
21/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	2564	3	2564	3	400.00
21/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	2478	2	2478	2	0.00
21/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	848	1	848	1	350.00
21/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	983	1	983	1	350.00
21/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2583	3	2583	3	0.00
21/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	241	0	241	0	350.00
21/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	941	1	941	1	0.00
21/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	324	0	324	0	782.00
21/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	2085	2	2085	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
21/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2539	3	2539	3	0.00
21/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	4	0	4	0	0.00
21/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	53	0	53	0	782.00
21/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
21/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	4	0	4	0	0.00
21/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1971	2	1971	2	0.00
21/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	4	0	4	0	0.00
21/09/2021	R035 On 03-February-22			Bond Future	10.57	91.9596	10.5744	91.9596	0.00
21/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	5253	5	5253	5	0.00
21/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	513	1	513	1	683.00
21/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1229	1	1229	1	280.00
21/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	8327	8	8327	8	0.00
21/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	5669	6	5669	6	0.00
21/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1570	2	1570	2	500.00
21/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	4403	4	4403	4	0.00
21/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5207	5	5207	5	0.00
21/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5162	5	5162	5	0.00
21/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	5951	6	5951	6	0.00
21/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	4317	4	4317	4	0.00
21/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	5437	5	5437	5	0.00
21/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	2818	3	2818	3	0.00
21/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	7588	8	7588	8	0.00
21/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1623	2	1623	2	200.00
21/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1867	2	1867	2	1,600.00
21/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	859	1	859	1	200.00
21/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	2680	3	2680	3	0.00
21/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1839	2	1839	2	0.00
21/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	4667	5	4667	5	0.00
21/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	1025	1	1025	1	500.00
21/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3355	3	3355	3	500.00
21/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	3745	4	3745	4	0.00
21/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2452	3	2452	3	200.00
21/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	5186	5	5186	5	0.00



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21/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1438	1	1438	1	1,600.00
21/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3317	3	3317	3	0.00
21/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	628	1	628	1	280.00
21/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1089	1	1089	1	200.00
21/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3665	4	3665	4	0.00
21/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	953	1	953	1	683.00
21/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1171	1	1171	1	0.00
21/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1157	1	1157	1	0.00
21/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1338	1	1338	1	200.00
21/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	522	1	522	1	1,800.00
21/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1473	2	1473	2	280.00
21/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4336	4	4336	4	0.00
21/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	6363	6	6363	6	0.00
21/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1143	1	1143	1	0.00
21/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2337	2	2337	2	683.00
21/09/2021	R035 On 05-May-22			Bond Future	10.77	88.5608	10.7745	88.5608	0.00
21/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	6676	7	6676	7	0.00
21/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	6632	7	6632	7	0.00
21/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	6588	7	6588	7	0.00
21/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1499	2	1499	2	0.00
21/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1485	2	1485	2	0.00
21/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1472	2	1472	2	0.00
21/09/2021	R035 On 04-August-22			Bond Future	10.98	89.5892	10.9837	89.5892	0.00
21/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3143	3	3143	3	0.00
21/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4347	4	4347	4	0.00
21/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3115	3	3115	3	0.00
21/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3087	3	3087	3	0.00
21/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	2868	3	2868	3	0.00
21/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1148	1	1148	1	100.00
21/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4978	5	4978	5	100.00
21/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	8464	9	8464	9	0.00
21/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4699	5	4699	5	0.00
21/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3471	4	3471	4	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4666	5	4666	5	0.00
21/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4632	5	4632	5	0.00
21/09/2021	R186 On 04-November-21			Bond Future	7.58	116.1640	7.5786	116.1640	64,537.00
21/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2568	3	2568	3	0.00
21/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5214	5	5214	5	0.00
21/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2531	2	2531	2	0.00
21/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1432	1	1432	1	0.00
21/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2494	2	2494	2	0.00
21/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	228	0	228	0	0.00
21/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	221	0	221	0	0.00
21/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	21	0	21	0	15,177.00
21/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	214	0	214	0	0.00
21/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	577	1	577	1	15,177.00
21/09/2021	R186 On 03-February-22			Bond Future	7.78	112.1910	7.7768	112.1910	0.00
21/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	667	1	667	1	0.00
21/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	654	1	654	1	0.00
21/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	680	1	680	1	0.00
21/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2732	3	2732	3	0.00
21/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2793	3	2793	3	0.00
21/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2762	3	2762	3	0.00
21/09/2021	R186 On 05-May-22			Bond Future	7.99	113.5076	7.9859	113.5076	0.00
21/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2627	3	2627	3	0.00
21/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2602	3	2602	3	0.00
21/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1659	2	1659	2	435.00
21/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3527	3	3527	3	0.00
21/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2653	3	2653	3	0.00
21/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	696	1	696	1	435.00
21/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1319	1	1319	1	0.00
21/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3582	4	3582	4	0.00
21/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	935	1	935	1	435.00
21/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1347	1	1347	1	0.00
21/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2086	2	2086	2	0.00
21/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1333	1	1333	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
21/09/2021	R186 On 04-August-22			Bond Future	8.21	109.5599	8.2106	109.5599	0.00
21/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2005	2	2005	2	0.00
21/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1985	2	1985	2	0.00
21/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2024	2	2024	2	0.00
21/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2255	2	2255	2	0.00
21/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2292	2	2292	2	0.00
21/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2273	2	2273	2	0.00
21/09/2021	R197 On 04-November-21			Bond Future	326.93	326.9376	326.9300	326.9376	1,274.00
21/09/2021	R197 On 03-February-22			Bond Future	322.47	322.4816	322.4693	322.4816	0.00
21/09/2021	R197 On 05-May-22			Bond Future	326.33	326.3417	326.3265	326.3417	0.00
21/09/2021	R197 On 04-August-22			Bond Future	322.00	322.0208	322.0035	322.0208	0.00
21/09/2021	R202 On 04-November-21			Bond Future	240.61	240.7751	240.6085	240.7751	8,374.00
21/09/2021	R202 On 03-February-22			Bond Future	239.01	239.1808	239.0090	239.1808	0.00
21/09/2021	R202 On 05-May-22			Bond Future	241.87	242.0436	241.8678	242.0436	0.00
21/09/2021	R202 On 04-August-22			Bond Future	240.42	240.6024	240.4229	240.6024	0.00
21/09/2021	R209 On 04-November-21			Bond Future	10.33	70.3564	10.3330	70.3564	35,832.00
21/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	9573	10	9573	10	0.00
21/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	79	0	79	0	6,000.00
21/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1123	1	1123	1	0.00
21/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	9527	9	9527	9	0.00
21/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	8735	9	8735	9	0.00
21/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	1898	2	1898	2	0.00
21/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	576	1	576	1	0.00
21/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	9620	10	9620	10	0.00
21/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	10	0	10	0	0.00
21/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2528	3	2528	3	3,100.00
21/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1603	2	1603	2	9,250.00
21/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	17	0	17	0	9,000.00
21/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	10	0	10	0	0.00
21/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	10	0	10	0	0.00
21/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	948	1	948	1	150.00
21/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	5111	5	5111	5	0.00
21/09/2021	R209 On 03-February-22			Bond Future	10.51	71.1489	10.5102	71.1489	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
21/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4003	4	4003	4	0.00
21/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	3964	4	3964	4	0.00
21/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	3925	4	3925	4	0.00
21/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1147	1	1147	1	0.00
21/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1133	1	1133	1	0.00
21/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1119	1	1119	1	0.00
21/09/2021	R209 On 05-May-22			Bond Future	10.69	68.8424	10.6891	68.8424	0.00
21/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	5422	5	5422	5	0.00
21/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	5384	5	5384	5	0.00
21/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5347	5	5347	5	0.00
21/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1457	1	1457	1	0.00
21/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1444	1	1444	1	0.00
21/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1431	1	1431	1	0.00
21/09/2021	R209 On 04-August-22			Bond Future	10.87	69.6422	10.8721	69.6422	0.00
21/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	2591	3	2591	3	0.00
21/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2542	3	2542	3	0.00
21/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	2566	3	2566	3	0.00
21/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	4152	4	4152	4	0.00
21/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	4183	4	4183	4	0.00
21/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	4121	4	4121	4	0.00
21/09/2021	R210 On 04-November-21			Bond Future	211.58	211.9212	211.5769	211.9212	1,486.00
21/09/2021	R210 On 03-February-22			Bond Future	214.01	214.3605	214.0093	214.3605	0.00
21/09/2021	R210 On 05-May-22			Bond Future	213.72	214.0723	213.7151	214.0723	0.00
21/09/2021	R210 On 04-August-22			Bond Future	216.37	216.7333	216.3705	216.7333	0.00
21/09/2021	R212 On 04-November-21			Bond Future	175.02	175.0180	175.0238	175.0180	3,555.00
21/09/2021	R213 On 04-November-21			Bond Future	9.51	86.0775	9.5079	86.0775	10,449.00
21/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	8178	8	8178	8	0.00
21/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	8130	8	8130	8	0.00
21/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	8225	8	8225	8	0.00
21/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	19	0	19	0	0.00
21/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	18	0	18	0	0.00
21/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	18	0	18	0	0.00
21/09/2021	R213 On 03-February-22			Bond Future	9.71	87.0470	9.7072	87.0470	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
21/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2926	3	2926	3	0.00
21/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	2893	3	2893	3	0.00
21/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	3547	4	3547	4	0.00
21/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1787	2	1787	2	0.00
21/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	3912	4	3912	4	0.00
21/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	5271	5	5271	5	0.00
21/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1012	1	1012	1	430.00
21/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	3620	4	3620	4	0.00
21/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	890	1	890	1	220.00
21/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2272	2	2272	2	0.00
21/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2958	3	2958	3	0.00
21/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3025	3	3025	3	0.00
21/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	5555	6	5555	6	0.00
21/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	271	0	271	0	200.00
21/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	420	0	420	0	102.00
21/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	705	1	705	1	430.00
21/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	5413	5	5413	5	0.00
21/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	644	1	644	1	220.00
21/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1491	1	1491	1	430.00
21/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3647	4	3647	4	0.00
21/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1528	2	1528	2	0.00
21/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2465	2	2465	2	200.00
21/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	6241	6	6241	6	0.00
21/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1993	2	1993	2	102.00
21/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1212	1	1212	1	220.00
21/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3912	4	3912	4	0.00
21/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	1097	1	1097	1	102.00
21/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1242	1	1242	1	200.00
21/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1566	2	1566	2	0.00
21/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1547	2	1547	2	0.00
21/09/2021	R213 On 05-May-22			Bond Future	9.90	84.5365	9.9038	84.5365	0.00
21/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5026	5	5026	5	0.00
21/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	5062	5	5062	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
21/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	4990	5	4990	5	0.00
21/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1335	1	1335	1	0.00
21/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1360	1	1360	1	0.00
21/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1348	1	1348	1	0.00
21/09/2021	R213 On 04-August-22			Bond Future	10.11	85.5219	10.1102	85.5219	0.00
21/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	2558	3	2558	3	0.00
21/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	2534	3	2534	3	0.00
21/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	2511	3	2511	3	0.00
21/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3614	4	3614	4	0.00
21/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3669	4	3669	4	0.00
21/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3641	4	3641	4	0.00
21/09/2021	R214 On 04-November-21			Bond Future	10.70	67.1379	10.7030	67.1379	17,810.00
21/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9287	9	9287	9	0.00
21/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9241	9	9241	9	0.00
21/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9195	9	9195	9	0.00
21/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	19	0	19	0	0.00
21/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	18	0	18	0	0.00
21/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	19	0	19	0	0.00
21/09/2021	R214 On 03-February-22			Bond Future	10.88	67.8942	10.8804	67.8942	0.00
21/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4078	4	4078	4	0.00
21/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4039	4	4039	4	0.00
21/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4117	4	4117	4	0.00
21/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1220	1	1220	1	0.00
21/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1205	1	1205	1	0.00
21/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1191	1	1191	1	0.00
21/09/2021	R214 On 05-May-22			Bond Future	11.05	65.4113	11.0530	65.4113	0.00
21/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5198	5	5198	5	0.00
21/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5160	5	5160	5	0.00
21/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5235	5	5235	5	0.00
21/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1545	2	1545	2	0.00
21/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1531	2	1531	2	0.00
21/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1518	2	1518	2	0.00
21/09/2021	R214 On 04-August-22			Bond Future	11.23	66.1701	11.2319	66.1701	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
21/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	2745	3	2745	3	0.00
21/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	2720	3	2720	3	0.00
21/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	2771	3	2771	3	0.00
21/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	4142	4	4142	4	0.00
21/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	4173	4	4173	4	0.00
21/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	4111	4	4111	4	0.00
21/09/2021	R248 On 04-November-21			Bond Future	10.67	84.7674	10.6668	84.7674	168,143.00
21/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	13857	14	13857	14	0.00
21/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	13804	14	13804	14	0.00
21/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	657	1	657	1	0.00
21/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	29	0	29	0	0.00
21/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	469	0	469	0	1,050.00
21/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	13911	14	13911	14	0.00
21/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	2308	2	2308	2	1,050.00
21/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	4095	4	4095	4	0.00
21/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	7	0	7	0	0.00
21/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1321	1	1321	1	0.00
21/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	8731	9	8731	9	0.00
21/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	7	0	7	0	0.00
21/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3484	4	3484	4	0.00
21/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	7	0	7	0	0.00
21/09/2021	R248 On 03-February-22			Bond Future	10.84	85.7222	10.8420	85.7222	0.00
21/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	5751	6	5751	6	0.00
21/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	5700	6	5700	6	0.00
21/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	5650	6	5650	6	0.00
21/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	331	0	331	0	1,300.00
21/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	1662	2	1662	2	1,300.00
21/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4217	4	4217	4	0.00
21/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	8566	9	8566	9	0.00
21/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1264	1	1264	1	0.00
21/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1295	1	1295	1	0.00
21/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1279	1	1279	1	0.00
21/09/2021	R248 On 05-May-22			Bond Future	11.01	82.3133	11.0123	82.3133	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
21/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	7020	7	7020	7	0.00
21/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	6973	7	6973	7	0.00
21/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	6925	7	6925	7	0.00
21/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1731	2	1731	2	0.00
21/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1701	2	1701	2	0.00
21/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1716	2	1716	2	0.00
21/09/2021	R248 On 04-August-22			Bond Future	11.19	83.2684	11.1891	83.2684	0.00
21/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	3581	4	3581	4	0.00
21/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	3548	4	3548	4	0.00
21/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	3516	3	3516	3	0.00
21/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4978	5	4978	5	0.00
21/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4940	5	4940	5	0.00
21/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4901	5	4901	5	0.00