



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 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
22/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	2025 On 04-November-21			Bond Future	154.99	154.9670	154.9929	154.9670	5,367.00
22/09/2021	2025 On 03-February-22			Bond Future	155.18	155.1673	155.1847	155.1673	0.00
22/09/2021	2025 On 05-May-22			Bond Future	157.04	157.0231	157.0411	157.0231	0.00
22/09/2021	2025 On 04-August-22			Bond Future	157.37	157.3584	157.3700	157.3584	0.00
22/09/2021	2029 On 04-November-21			Bond Future	114.13	114.1231	114.1266	114.1231	2,964.00
22/09/2021	2029 On 03-February-22			Bond Future	115.43	115.4350	115.4339	115.4350	0.00
22/09/2021	2029 On 05-May-22			Bond Future	115.62	115.6176	115.6157	115.6176	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
22/09/2021	2029 On 04-August-22			Bond Future	117.05	117.0540	117.0474	117.0540	0.00
22/09/2021	2030 On 04-November-21			Bond Future	9.16	95.6348	9.1619	95.6348	100,279.00
22/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	7491	8	7491	8	0.00
22/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	7394	7	7394	7	0.00
22/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	335	0	335	0	300.00
22/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	11421	11	11421	11	0.00
22/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	310	0	310	0	3,250.00
22/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	1553	2	1553	2	0.00
22/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	1391	2	1391	2	0.00
22/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	4053	4	4053	4	29.00
22/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	7443	8	7443	8	0.00
22/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	32	0	32	0	300.00
22/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	10587	11	10587	11	0.00
22/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	1239	1	1239	1	29.00
22/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	1724	2	1724	2	0.00
22/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	706	1	706	1	9,100.00
22/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	804	1	804	1	0.00
22/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2502	3	2502	3	0.00
22/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
22/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	11	0	11	0	0.00
22/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	12	0	12	0	0.00
22/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	5057	5	5057	5	0.00
22/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1031	1	1031	1	0.00
22/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2589	3	2589	3	0.00
22/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	912	1	912	1	5,000.00
22/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	1	0	29.00
22/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	139	0	139	0	0.00
22/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	11	0	11	0	0.00
22/09/2021	2030 On 03-February-22			Bond Future	9.36	92.7067	9.3634	92.7067	0.00
22/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2186	2	2186	2	0.00
22/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2157	2	2157	2	0.00
22/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	3296	3	3296	3	0.00
22/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	7670	8	7670	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
22/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	2681	3	2681	3	1,000.00
22/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2215	2	2215	2	0.00
22/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	1934	2	1934	2	0.00
22/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	293	0	293	0	101.00
22/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	846	1	846	1	1,000.00
22/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3599	4	3599	4	0.00
22/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2005	2	2005	2	101.00
22/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	5603	6	5603	6	0.00
22/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1761	2	1761	2	0.00
22/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	253	0	253	0	1,000.00
22/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1446	2	1446	2	0.00
22/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1137	1	1137	1	101.00
22/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1808	2	1808	2	0.00
22/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1784	2	1784	2	0.00
22/09/2021	2030 On 05-May-22			Bond Future	9.57	93.7940	9.5722	93.7940	0.00
22/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	4414	5	4414	5	0.00
22/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	4379	5	4379	5	0.00
22/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	1888	2	1888	2	0.00
22/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	992	1	992	1	1,800.00
22/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	7641	8	7641	8	0.00
22/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	871	1	871	1	200.00
22/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	117	0	117	0	200.00
22/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	4450	5	4450	5	0.00
22/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	3558	4	3558	4	0.00
22/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	471	1	471	1	1,073.00
22/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	263	0	263	0	1,800.00
22/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4544	5	4544	5	0.00
22/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4851	5	4851	5	0.00
22/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7924	8	7924	8	0.00
22/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1281	1	1281	1	0.00
22/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	10120	10	10120	10	0.00
22/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	555	1	555	1	1,800.00
22/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3026	3	3026	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
22/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	6297	6	6297	6	0.00
22/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1307	1	1307	1	0.00
22/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1663	2	1663	2	1,073.00
22/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1294	1	1294	1	200.00
22/09/2021	2030 On 04-August-22			Bond Future	9.80	90.8852	9.7963	90.8852	0.00
22/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2235	2	2235	2	0.00
22/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2212	2	2212	2	0.00
22/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	2257	3	2257	3	0.00
22/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3424	4	3424	4	0.00
22/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3479	4	3479	4	0.00
22/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3452	4	3452	4	0.00
22/09/2021	2032 On 04-November-21			Bond Future	9.84	90.7215	9.8426	90.7215	124,370.00
22/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	10278	10	10278	10	0.00
22/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	229	0	229	0	700.00
22/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	15586	16	15586	16	0.00
22/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	10177	10	10177	10	0.00
22/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	1223	1	1223	1	700.00
22/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	10227	10	10227	10	0.00
22/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	3	0	3	0	0.00
22/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
22/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1298	1	1298	1	0.00
22/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	3	0	3	0	0.00
22/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	3360	3	3360	3	0.00
22/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	3	0	3	0	0.00
22/09/2021	2032 On 03-February-22			Bond Future	10.05	91.7420	10.0459	91.7420	0.00
22/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	3555	4	3555	4	0.00
22/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	3594	4	3594	4	0.00
22/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	179	0	179	0	198.00
22/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	2481	3	2481	3	0.00
22/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	346	0	346	0	97.00
22/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	5707	6	5707	6	0.00
22/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	3213	3	3213	3	0.00
22/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	986	1	986	1	1,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1088	1	1088	1	210.00
22/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	3478	4	3478	4	0.00
22/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	4447	5	4447	5	0.00
22/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	3516	4	3516	4	0.00
22/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1530	2	1530	2	0.00
22/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1006	1	1006	1	400.00
22/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	6517	7	6517	7	0.00
22/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	3910	4	3910	4	0.00
22/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	4405	5	4405	5	0.00
22/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1197	1	1197	1	0.00
22/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	998	1	998	1	1,050.00
22/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1166	1	1166	1	210.00
22/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	527	1	527	1	210.00
22/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2910	3	2910	3	198.00
22/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	7095	7	7095	7	0.00
22/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1329	1	1329	1	0.00
22/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	985	1	985	1	97.00
22/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1476	2	1476	2	400.00
22/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3759	4	3759	4	0.00
22/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1347	1	1347	1	0.00
22/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1295	1	1295	1	198.00
22/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3410	3	3410	3	1,050.00
22/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3800	4	3800	4	0.00
22/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3601	4	3601	4	0.00
22/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	673	1	673	1	400.00
22/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1939	2	1939	2	97.00
22/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5805	6	5805	6	0.00
22/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1312	1	1312	1	0.00
22/09/2021	2032 On 05-May-22			Bond Future	10.25	88.6713	10.2526	88.6713	0.00
22/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	5503	6	5503	6	0.00
22/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	5423	6	5423	6	0.00
22/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	2488	3	2488	3	780.00
22/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1081	1	1081	1	780.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	5463	6	5463	6	0.00
22/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	6075	6	6075	6	0.00
22/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1069	1	1069	1	780.00
22/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1240	1	1240	1	0.00
22/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1252	1	1252	1	0.00
22/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2897	3	2897	3	0.00
22/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4968	5	4968	5	0.00
22/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1228	1	1228	1	0.00
22/09/2021	2032 On 04-August-22			Bond Future	10.47	89.7028	10.4672	89.7028	0.00
22/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	2461	3	2461	3	0.00
22/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	2436	3	2436	3	0.00
22/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	2487	3	2487	3	0.00
22/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3907	4	3907	4	0.00
22/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3877	4	3877	4	0.00
22/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3846	4	3846	4	0.00
22/09/2021	2033 On 04-November-21			Bond Future	108.25	108.2476	108.2533	108.2476	8,988.00
22/09/2021	2033 On 03-February-22			Bond Future	109.49	109.4921	109.4934	109.4921	0.00
22/09/2021	2033 On 05-May-22			Bond Future	109.52	109.5237	109.5238	109.5237	0.00
22/09/2021	2033 On 04-August-22			Bond Future	110.88	110.8844	110.8800	110.8844	0.00
22/09/2021	2037 On 04-November-21			Bond Future	10.57	86.6982	10.5739	86.6982	120,120.00
22/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13095	13	13095	13	0.00
22/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13044	13	13044	13	0.00
22/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13146	13	13146	13	0.00
22/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	10361	10	10361	10	0.00
22/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	5873	6	5873	6	600.00
22/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	8	0	8	0	600.00
22/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	125	0	125	0	0.00
22/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	1	0	0.00
22/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	0.00
22/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	1	0	0.00
22/09/2021	2037 On 03-February-22			Bond Future	10.77	83.4194	10.7684	83.4194	0.00
22/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	5317	5	5317	5	0.00
22/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	5270	5	5270	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
22/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	5223	5	5223	5	0.00
22/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	981	1	981	1	0.00
22/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1007	1	1007	1	0.00
22/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	994	1	994	1	0.00
22/09/2021	2037 On 05-May-22			Bond Future	10.97	84.3980	10.9661	84.3980	0.00
22/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	6480	7	6480	7	0.00
22/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	6435	7	6435	7	0.00
22/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	6391	7	6391	7	0.00
22/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1273	2	1273	2	0.00
22/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1298	2	1298	2	0.00
22/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1285	2	1285	2	0.00
22/09/2021	2037 On 04-August-22			Bond Future	11.18	81.1236	11.1753	81.1236	0.00
22/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	986	1	986	1	50.00
22/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	2731	3	2731	3	0.00
22/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	4334	5	4334	5	0.00
22/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	2703	3	2703	3	0.00
22/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2675	3	2675	3	0.00
22/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4436	5	4436	5	0.00
22/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4367	5	4367	5	0.00
22/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2867	3	2867	3	50.00
22/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7930	8	7930	8	0.00
22/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4402	5	4402	5	50.00
22/09/2021	2038 On 04-November-21			Bond Future	120.51	120.1956	120.5150	120.1956	5,949.00
22/09/2021	2038 On 03-February-22			Bond Future	120.11	119.7985	120.1139	119.7985	0.00
22/09/2021	2038 On 05-May-22			Bond Future	121.55	121.2314	121.5509	121.2314	0.00
22/09/2021	2038 On 04-August-22			Bond Future	121.24	120.9203	121.2384	120.9203	0.00
22/09/2021	2040 On 04-November-21			Bond Future	10.70	88.9060	10.7016	88.9060	81,491.00
22/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	13674	14	13674	14	0.00
22/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	13567	14	13567	14	0.00
22/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	13621	14	13621	14	0.00
22/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	2	0	2	0	0.00
22/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	2	0	2	0	0.00
22/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	2	0	2	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
22/09/2021	2040 On 03-February-22			Bond Future	10.89	85.4018	10.8910	85.4018	0.00
22/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	5569	6	5569	6	0.00
22/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	5519	6	5519	6	0.00
22/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	5619	6	5619	6	0.00
22/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1029	1	1029	1	0.00
22/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1016	1	1016	1	0.00
22/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1003	1	1003	1	0.00
22/09/2021	2040 On 05-May-22			Bond Future	11.08	86.4037	11.0831	86.4037	0.00
22/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	6736	7	6736	7	0.00
22/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	6689	7	6689	7	0.00
22/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	423	1	423	1	1,200.00
22/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1685	2	1685	2	1,200.00
22/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	12201	12	12201	12	0.00
22/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	6783	7	6783	7	0.00
22/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1447	2	1447	2	0.00
22/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5243	6	5243	6	0.00
22/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1461	2	1461	2	0.00
22/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	533	1	533	1	1,200.00
22/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1475	2	1475	2	0.00
22/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9620	10	9620	10	0.00
22/09/2021	2040 On 04-August-22			Bond Future	11.29	82.9020	11.2860	82.9020	0.00
22/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	2986	3	2986	3	0.00
22/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	2956	3	2956	3	0.00
22/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3017	3	3017	3	0.00
22/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4578	5	4578	5	0.00
22/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4652	5	4652	5	0.00
22/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4615	5	4615	5	0.00
22/09/2021	2044 On 04-November-21			Bond Future	10.74	85.6625	10.7373	85.6625	62,052.00
22/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	13482	13	13482	13	0.00
22/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	13428	13	13428	13	0.00
22/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	13535	14	13535	14	0.00
22/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	2	0	2	0	0.00
22/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	3	0	3	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
22/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	2	0	2	0	0.00
22/09/2021	2044 On 03-February-22			Bond Future	10.92	82.2469	10.9173	82.2469	0.00
22/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	5656	6	5656	6	0.00
22/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	5606	6	5606	6	0.00
22/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	5555	6	5555	6	0.00
22/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1043	1	1043	1	0.00
22/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1030	1	1030	1	0.00
22/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1017	1	1017	1	0.00
22/09/2021	2044 On 05-May-22			Bond Future	11.10	83.2117	11.0994	83.2117	0.00
22/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	6826	7	6826	7	0.00
22/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	6778	7	6778	7	0.00
22/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	6731	7	6731	7	0.00
22/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1487	2	1487	2	0.00
22/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1474	2	1474	2	0.00
22/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1460	2	1460	2	0.00
22/09/2021	2044 On 04-August-22			Bond Future	11.29	79.7981	11.2914	79.7981	0.00
22/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	3160	3	3160	3	0.00
22/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	3129	3	3129	3	0.00
22/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3097	3	3097	3	0.00
22/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4524	5	4524	5	0.00
22/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4487	5	4487	5	0.00
22/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4450	5	4450	5	0.00
22/09/2021	2046 On 04-November-21			Bond Future	107.68	107.5856	107.6830	107.5856	17,227.00
22/09/2021	2046 On 03-February-22			Bond Future	108.92	108.8225	108.9166	108.8225	0.00
22/09/2021	2046 On 05-May-22			Bond Future	108.34	108.2415	108.3356	108.2415	0.00
22/09/2021	2046 On 04-August-22			Bond Future	109.68	109.5865	109.6772	109.5865	0.00
22/09/2021	2050 On 04-November-21			Bond Future	110.94	110.8348	110.9441	110.8348	8,607.00
22/09/2021	2050 On 03-February-22			Bond Future	110.23	110.1317	110.2341	110.1317	0.00
22/09/2021	2050 On 05-May-22			Bond Future	111.55	111.4490	111.5528	111.4490	0.00
22/09/2021	2050 On 04-August-22			Bond Future	110.92	110.8158	110.9162	110.8158	0.00
22/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	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
22/09/2021	AL37 On 04-November-21			Index Future	805.16	805.4210	805.1570	805.4210	0.00
22/09/2021	AL37 On 03-February-22			Index Future	814.18	814.4840	814.1840	814.4840	0.00
22/09/2021	AL37 On 05-May-22			Index Future	823.73	824.0290	823.7270	824.0290	0.00
22/09/2021	AL37 On 04-August-22			Index Future	833.63	833.9670	833.6280	833.9670	0.00
22/09/2021	AL7T On 04-November-21			Index Future	917.71	918.2470	917.7050	918.2470	0.00
22/09/2021	AL7T On 03-February-22			Index Future	927.99	928.5800	927.9940	928.5800	0.00
22/09/2021	AL7T On 05-May-22			Index Future	938.87	939.4620	938.8710	939.4620	0.00
22/09/2021	AL7T On 04-August-22			Index Future	950.16	950.7920	950.1550	950.7920	0.00
22/09/2021	ALBI On 04-November-21			Index Future	810.73	810.7530	810.7260	810.7530	119.00
22/09/2021	ALBI On 03-February-22			Index Future	819.82	819.8760	819.8160	819.8760	0.00
22/09/2021	ALBI On 05-May-22			Index Future	829.43	829.4840	829.4250	829.4840	0.00
22/09/2021	ALBI On 04-August-22			Index Future	839.39	839.4880	839.3940	839.4880	0.00
22/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	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
22/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2021	ES33 On 04-November-21			Bond Future	11.31	76.5650	11.3053	76.5650	350.00
22/09/2021	ES33 On 03-February-22			Bond Future	11.55	77.4452	11.5494	77.4452	0.00
22/09/2021	ES33 On 05-May-22			Bond Future	11.79	74.5943	11.7934	74.5943	0.00
22/09/2021	ES33 On 04-August-22			Bond Future	12.05	75.4738	12.0476	75.4738	0.00
22/09/2021	ES42 On 04-November-21			Bond Future	11.79	75.0788	11.7936	75.0788	4,779.00
22/09/2021	ES42 On 03-February-22			Bond Future	12.02	75.9424	12.0158	75.9424	0.00
22/09/2021	ES42 On 05-May-22			Bond Future	12.25	72.5926	12.2458	72.5926	0.00
22/09/2021	ES42 On 04-August-22			Bond Future	12.48	73.4472	12.4787	73.4472	0.00
22/09/2021	GOVI On 04-November-21			GOVI	800.49	800.5400	800.4890	800.5400	992.00
22/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	720690	72	720690	72	0.00
22/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	720890	72	720890	72	0.00
22/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	720790	72	720790	72	0.00
22/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 03-February-22			GOVI	809.46	809.5480	809.4640	809.5480	0.00
22/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	167140	17	167140	17	0.00
22/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	167240	17	167240	17	0.00
22/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	167040	17	167040	17	0.00
22/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 05-May-22			GOVI	818.95	819.0350	818.9520	819.0350	0.00
22/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	307120	31	307120	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
22/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	307220	31	307220	31	0.00
22/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	307020	31	307020	31	0.00
22/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 04-August-22			GOVI	828.80	828.9130	828.7950	828.9130	0.00
22/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	95250	10	95250	10	0.00
22/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	95350	10	95350	10	0.00
22/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	95150	10	95150	10	0.00
22/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
22/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
22/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2021	IGOV On 04-November-21			Index Future	295.96	295.8050	295.9610	295.8050	506.00
22/09/2021	IGOV On 03-February-22			Index Future	299.35	299.2060	299.3520	299.2060	0.00
22/09/2021	IGOV On 05-May-22			Index Future	302.93	302.7850	302.9330	302.7850	0.00
22/09/2021	IGOV On 04-August-22			Index Future	306.65	306.5080	306.6460	306.5080	0.00
22/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
22/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	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
22/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2850	3.7250	96.2850	0.00
22/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.78	96.2300	3.7800	96.2300	50,000.00
22/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1350	3.8850	96.1350	0.00
22/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0900	3.9500	96.0900	0.00
22/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.13	95.9100	4.1300	95.9100	0.00
22/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.8350	4.2150	95.8350	0.00
22/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.63	95.4200	4.6300	95.4200	472.00
22/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.96	95.0950	4.9550	95.0950	0.00
22/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.32	94.7300	5.3200	94.7300	68.00
22/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.5600	5.4850	94.5600	0.00
22/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.81	94.2250	5.8100	94.2250	0.00
22/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	5.85	94.1950	5.8450	94.1950	0.00
22/09/2021	R023 On 04-November-21			Bond Future	5.11	104.7930	5.1132	104.7930	14,769.00
22/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	42	0	42	0	0.00
22/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	39	0	39	0	0.00
22/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	36	0	36	0	0.00
22/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	309	0	309	0	0.00
22/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	299	0	299	0	0.00
22/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	290	0	290	0	0.00
22/09/2021	R023 On 03-February-22			Bond Future	5.27	105.9718	5.2717	105.9718	0.00
22/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	122	0	122	0	0.00
22/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	118	0	118	0	0.00
22/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	126	0	126	0	0.00
22/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	325	0	325	0	0.00
22/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	337	0	337	0	0.00
22/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	331	0	331	0	0.00
22/09/2021	R023 On 05-May-22			Bond Future	5.44	103.3039	5.4366	103.3039	0.00
22/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	751	1	751	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
22/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	744	1	744	1	0.00
22/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	757	1	757	1	0.00
22/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	69	0	69	0	0.00
22/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	71	0	71	0	0.00
22/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	70	0	70	0	0.00
22/09/2021	R023 On 04-August-22			Bond Future	5.69	104.5318	5.6908	104.5318	0.00
22/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	343	0	343	0	0.00
22/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	340	0	340	0	0.00
22/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	347	0	347	0	0.00
22/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	149	0	149	0	0.00
22/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	152	0	152	0	0.00
22/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	151	0	151	0	0.00
22/09/2021	R035 On 04-November-21			Bond Future	10.36	91.0273	10.3580	91.0273	79,842.00
22/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	12752	13	12752	13	0.00
22/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	5467	5	5467	5	0.00
22/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1095	1	1095	1	150.00
22/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	12700	13	12700	13	0.00
22/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	8560	9	8560	9	0.00
22/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1008	1	1008	1	782.00
22/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19163	19	19163	19	0.00
22/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	12805	13	12805	13	0.00
22/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	4802	5	4802	5	0.00
22/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	728	1	728	1	400.00
22/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	2456	3	2456	3	400.00
22/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	2366	2	2366	2	0.00
22/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	705	1	705	1	350.00
22/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	792	1	792	1	350.00
22/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2361	3	2361	3	0.00
22/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	157	0	157	0	350.00
22/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	753	1	753	1	0.00
22/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	221	0	221	0	782.00
22/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1857	2	1857	2	0.00
22/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2316	3	2316	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
22/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	1	0	0.00
22/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	25	0	25	0	782.00
22/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
22/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	1	0	0.00
22/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1743	2	1743	2	0.00
22/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	1	0	0.00
22/09/2021	R035 On 03-February-22			Bond Future	10.56	92.0513	10.5623	92.0513	0.00
22/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	5223	5	5223	5	0.00
22/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	451	1	451	1	683.00
22/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	5646	6	5646	6	0.00
22/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1489	2	1489	2	500.00
22/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1147	1	1147	1	280.00
22/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	8336	8	8336	8	0.00
22/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	4359	4	4359	4	0.00
22/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5177	5	5177	5	0.00
22/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5130	5	5130	5	0.00
22/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	5932	6	5932	6	0.00
22/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	4271	4	4271	4	0.00
22/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	5410	5	5410	5	0.00
22/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	2748	3	2748	3	0.00
22/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	7590	8	7590	8	0.00
22/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1541	2	1541	2	200.00
22/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1786	2	1786	2	1,600.00
22/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	783	1	783	1	200.00
22/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	2608	3	2608	3	0.00
22/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1758	2	1758	2	0.00
22/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	4627	5	4627	5	0.00
22/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	925	1	925	1	500.00
22/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3197	3	3197	3	500.00
22/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	3586	4	3586	4	0.00
22/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2303	2	2303	2	200.00
22/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	5033	5	5033	5	0.00
22/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1317	1	1317	1	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3160	3	3160	3	0.00
22/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	552	1	552	1	280.00
22/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	985	1	985	1	200.00
22/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3506	4	3506	4	0.00
22/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	857	1	857	1	683.00
22/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1063	1	1063	1	0.00
22/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1049	1	1049	1	0.00
22/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1221	1	1221	1	200.00
22/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	454	1	454	1	1,800.00
22/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1350	1	1350	1	280.00
22/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4177	4	4177	4	0.00
22/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	6224	6	6224	6	0.00
22/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1036	1	1036	1	0.00
22/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2190	2	2190	2	683.00
22/09/2021	R035 On 05-May-22			Bond Future	10.76	88.6527	10.7619	88.6527	0.00
22/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	6554	7	6554	7	0.00
22/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	6509	7	6509	7	0.00
22/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	6465	7	6465	7	0.00
22/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1297	1	1297	1	0.00
22/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1285	1	1285	1	0.00
22/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1272	1	1272	1	0.00
22/09/2021	R035 On 04-August-22			Bond Future	10.97	89.6818	10.9712	89.6818	0.00
22/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	2840	3	2840	3	0.00
22/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4047	4	4047	4	0.00
22/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	2812	3	2812	3	0.00
22/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	2783	3	2783	3	0.00
22/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	2562	3	2562	3	0.00
22/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	917	1	917	1	100.00
22/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4597	5	4597	5	100.00
22/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	8158	8	8158	8	0.00
22/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4320	5	4320	5	0.00
22/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3095	3	3095	3	100.00
22/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4287	5	4287	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
22/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4253	5	4253	5	0.00
22/09/2021	R186 On 04-November-21			Bond Future	7.59	116.2264	7.5872	116.2264	64,445.00
22/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2472	3	2472	3	0.00
22/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5164	5	5164	5	0.00
22/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2434	3	2434	3	0.00
22/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1304	1	1304	1	0.00
22/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2396	2	2396	2	0.00
22/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	168	0	168	0	0.00
22/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	162	0	162	0	0.00
22/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	11	0	11	0	15,177.00
22/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	156	0	156	0	0.00
22/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	487	1	487	1	15,177.00
22/09/2021	R186 On 03-February-22			Bond Future	7.79	112.2525	7.7870	112.2525	0.00
22/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	598	1	598	1	0.00
22/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	586	1	586	1	0.00
22/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	611	1	611	1	0.00
22/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2706	3	2706	3	0.00
22/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2769	3	2769	3	0.00
22/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2737	3	2737	3	0.00
22/09/2021	R186 On 05-May-22			Bond Future	8.00	113.5687	7.9968	113.5687	0.00
22/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2518	3	2518	3	0.00
22/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1551	2	1551	2	435.00
22/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3428	4	3428	4	0.00
22/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2493	3	2493	3	0.00
22/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2544	3	2544	3	0.00
22/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	628	1	628	1	435.00
22/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1255	1	1255	1	0.00
22/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3558	4	3558	4	0.00
22/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1283	1	1283	1	0.00
22/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2022	2	2022	2	0.00
22/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	880	1	880	1	435.00
22/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1268	1	1268	1	0.00
22/09/2021	R186 On 04-August-22			Bond Future	8.22	109.6211	8.2236	109.6211	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
22/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	1898	2	1898	2	0.00
22/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1879	2	1879	2	0.00
22/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	1917	2	1917	2	0.00
22/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2197	2	2197	2	0.00
22/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2235	2	2235	2	0.00
22/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2215	2	2215	2	0.00
22/09/2021	R197 On 04-November-21			Bond Future	326.85	326.9300	326.8547	326.9300	1,274.00
22/09/2021	R197 On 03-February-22			Bond Future	322.36	322.4693	322.3631	322.4693	0.00
22/09/2021	R197 On 05-May-22			Bond Future	326.22	326.3265	326.2198	326.3265	0.00
22/09/2021	R197 On 04-August-22			Bond Future	321.88	322.0035	321.8802	322.0035	0.00
22/09/2021	R202 On 04-November-21			Bond Future	240.62	240.6085	240.6207	240.6085	8,374.00
22/09/2021	R202 On 03-February-22			Bond Future	239.00	239.0090	239.0028	239.0090	0.00
22/09/2021	R202 On 05-May-22			Bond Future	241.86	241.8678	241.8618	241.8678	0.00
22/09/2021	R202 On 04-August-22			Bond Future	240.41	240.4229	240.4059	240.4229	0.00
22/09/2021	R209 On 04-November-21			Bond Future	10.33	70.4298	10.3263	70.4298	34,327.00
22/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	9606	10	9606	10	0.00
22/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	43	0	43	0	6,000.00
22/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	984	1	984	1	0.00
22/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	9560	10	9560	10	0.00
22/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	8764	9	8764	9	0.00
22/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	1775	2	1775	2	0.00
22/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	453	1	453	1	0.00
22/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	9653	10	9653	10	0.00
22/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	4	0	4	0	0.00
22/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2366	3	2366	3	3,100.00
22/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1425	2	1425	2	9,250.00
22/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	7	0	7	0	9,000.00
22/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	4	0	4	0	0.00
22/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	4	0	4	0	0.00
22/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	785	1	785	1	150.00
22/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	5035	5	5035	5	0.00
22/09/2021	R209 On 03-February-22			Bond Future	10.50	71.2221	10.5037	71.2221	0.00
22/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	3946	4	3946	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
22/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	3907	4	3907	4	0.00
22/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	3868	4	3868	4	0.00
22/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1054	1	1054	1	0.00
22/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1040	1	1040	1	0.00
22/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1027	1	1027	1	0.00
22/09/2021	R209 On 05-May-22			Bond Future	10.68	68.9159	10.6823	68.9159	0.00
22/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	5207	5	5207	5	0.00
22/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	5169	5	5169	5	0.00
22/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5131	5	5131	5	0.00
22/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1203	1	1203	1	0.00
22/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1192	1	1192	1	0.00
22/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1180	1	1180	1	0.00
22/09/2021	R209 On 04-August-22			Bond Future	10.87	69.7161	10.8656	69.7161	0.00
22/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	2367	3	2367	3	0.00
22/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2318	3	2318	3	0.00
22/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	2342	3	2342	3	0.00
22/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3893	4	3893	4	0.00
22/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3924	4	3924	4	0.00
22/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3862	4	3862	4	0.00
22/09/2021	R210 On 04-November-21			Bond Future	211.58	211.5769	211.5815	211.5769	1,486.00
22/09/2021	R210 On 03-February-22			Bond Future	214.01	214.0093	214.0051	214.0093	0.00
22/09/2021	R210 On 05-May-22			Bond Future	213.71	213.7151	213.7090	213.7151	0.00
22/09/2021	R210 On 04-August-22			Bond Future	216.36	216.3705	216.3556	216.3705	0.00
22/09/2021	R212 On 04-November-21			Bond Future	175.03	175.0238	175.0266	175.0238	4,585.00
22/09/2021	R213 On 04-November-21			Bond Future	9.52	86.0690	9.5163	86.0690	10,449.00
22/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	8121	8	8121	8	0.00
22/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	8073	8	8073	8	0.00
22/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	8169	8	8169	8	0.00
22/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	7	0	7	0	0.00
22/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	7	0	7	0	0.00
22/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	7	0	7	0	0.00
22/09/2021	R213 On 03-February-22			Bond Future	9.72	87.0373	9.7166	87.0373	0.00
22/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2726	3	2726	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
22/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	2693	3	2693	3	0.00
22/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	3349	4	3349	4	0.00
22/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1602	2	1602	2	0.00
22/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	3717	4	3717	4	0.00
22/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	5105	5	5105	5	0.00
22/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	840	1	840	1	430.00
22/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	3422	4	3422	4	0.00
22/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	724	1	724	1	220.00
22/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2082	2	2082	2	0.00
22/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2758	3	2758	3	0.00
22/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	2824	3	2824	3	0.00
22/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	5395	6	5395	6	0.00
22/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	195	0	195	0	200.00
22/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	302	0	302	0	102.00
22/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	589	1	589	1	430.00
22/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	5344	5	5344	5	0.00
22/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	534	1	534	1	220.00
22/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1340	1	1340	1	430.00
22/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3524	4	3524	4	0.00
22/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1378	2	1378	2	0.00
22/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2329	2	2329	2	200.00
22/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	6214	6	6214	6	0.00
22/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1852	2	1852	2	102.00
22/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1064	1	1064	1	220.00
22/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3796	4	3796	4	0.00
22/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	952	1	952	1	102.00
22/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1093	1	1093	1	200.00
22/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1416	2	1416	2	0.00
22/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1397	2	1397	2	0.00
22/09/2021	R213 On 05-May-22			Bond Future	9.91	84.5258	9.9135	84.5258	0.00
22/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	4769	5	4769	5	0.00
22/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	4806	5	4806	5	0.00
22/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	4733	5	4733	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
22/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1130	1	1130	1	0.00
22/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1153	1	1153	1	0.00
22/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1141	1	1141	1	0.00
22/09/2021	R213 On 04-August-22			Bond Future	10.12	85.5106	10.1211	85.5106	0.00
22/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	2348	3	2348	3	0.00
22/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	2325	3	2325	3	0.00
22/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	2302	3	2302	3	0.00
22/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3459	4	3459	4	0.00
22/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3514	4	3514	4	0.00
22/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3486	4	3486	4	0.00
22/09/2021	R214 On 04-November-21			Bond Future	10.70	67.2134	10.7013	67.2134	17,810.00
22/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9285	9	9285	9	0.00
22/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9239	9	9239	9	0.00
22/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9193	9	9193	9	0.00
22/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	7	0	7	0	0.00
22/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	6	0	6	0	0.00
22/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	7	0	7	0	0.00
22/09/2021	R214 On 03-February-22			Bond Future	10.88	67.9695	10.8791	67.9695	0.00
22/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	3919	4	3919	4	0.00
22/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	3879	4	3879	4	0.00
22/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	3958	4	3958	4	0.00
22/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1053	1	1053	1	0.00
22/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1039	1	1039	1	0.00
22/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1025	1	1025	1	0.00
22/09/2021	R214 On 05-May-22			Bond Future	11.05	65.4869	11.0517	65.4869	0.00
22/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5024	5	5024	5	0.00
22/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	4986	5	4986	5	0.00
22/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5062	5	5062	5	0.00
22/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1363	2	1363	2	0.00
22/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1350	2	1350	2	0.00
22/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1337	2	1337	2	0.00
22/09/2021	R214 On 04-August-22			Bond Future	11.23	66.2462	11.2310	66.2462	0.00
22/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	2439	3	2439	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
22/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	2414	3	2414	3	0.00
22/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	2464	3	2464	3	0.00
22/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3830	4	3830	4	0.00
22/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3861	4	3861	4	0.00
22/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3799	4	3799	4	0.00
22/09/2021	R248 On 04-November-21			Bond Future	10.67	84.8627	10.6651	84.8627	168,143.00
22/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	13866	14	13866	14	0.00
22/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	13812	14	13812	14	0.00
22/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	461	1	461	1	0.00
22/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	14	0	14	0	0.00
22/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	307	0	307	0	1,050.00
22/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	13920	14	13920	14	0.00
22/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	2061	2	2061	2	1,050.00
22/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3920	4	3920	4	0.00
22/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	3	0	3	0	0.00
22/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1062	1	1062	1	0.00
22/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	8703	9	8703	9	0.00
22/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	3	0	3	0	0.00
22/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3274	3	3274	3	0.00
22/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	3	0	3	0	0.00
22/09/2021	R248 On 03-February-22			Bond Future	10.84	85.8174	10.8407	85.8174	0.00
22/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	5651	6	5651	6	0.00
22/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	5600	6	5600	6	0.00
22/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	5549	6	5549	6	0.00
22/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	271	0	271	0	1,300.00
22/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	1534	2	1534	2	1,300.00
22/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4080	4	4080	4	0.00
22/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	8497	9	8497	9	0.00
22/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1155	1	1155	1	0.00
22/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1185	1	1185	1	0.00
22/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1170	1	1170	1	0.00
22/09/2021	R248 On 05-May-22			Bond Future	11.01	82.4088	11.0109	82.4088	0.00
22/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	6809	7	6809	7	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
22/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	6760	7	6760	7	0.00
22/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	6712	7	6712	7	0.00
22/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1508	2	1508	2	0.00
22/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1480	2	1480	2	0.00
22/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1494	2	1494	2	0.00
22/09/2021	R248 On 04-August-22			Bond Future	11.19	83.3646	11.1881	83.3646	0.00
22/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	3192	4	3192	4	0.00
22/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	3159	4	3159	4	0.00
22/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	3126	4	3126	4	0.00
22/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4582	5	4582	5	0.00
22/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4544	5	4544	5	0.00
22/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4506	5	4506	5	0.00