



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
30/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	2025 On 04-November-21			Bond Future	155.11	154.9693	155.1132	154.9693	5,487.00
30/09/2021	2025 On 03-February-22			Bond Future	155.30	155.1552	155.3001	155.1552	0.00
30/09/2021	2025 On 05-May-22			Bond Future	157.17	157.0268	157.1730	157.0268	0.00
30/09/2021	2025 On 04-August-22			Bond Future	157.51	157.3585	157.5058	157.3585	0.00
30/09/2021	2029 On 04-November-21			Bond Future	114.13	114.2134	114.1316	114.2134	2,964.00
30/09/2021	2029 On 03-February-22			Bond Future	115.43	115.5176	115.4344	115.5176	0.00
30/09/2021	2029 On 05-May-22			Bond Future	115.63	115.7117	115.6270	115.7117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	2029 On 04-August-22			Bond Future	117.06	117.1472	117.0612	117.1472	0.00
30/09/2021	2030 On 04-November-21			Bond Future	9.30	94.6142	9.3040	94.6142	97,520.00
30/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	6721	7	6721	7	0.00
30/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	6624	6	6624	6	0.00
30/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	894	1	894	1	0.00
30/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	132	0	132	0	3,250.00
30/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	1026	1	1026	1	0.00
30/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	146	0	146	0	300.00
30/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	10650	10	10650	10	0.00
30/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	3317	3	3317	3	29.00
30/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	6672	7	6672	7	0.00
30/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	1169	1	1169	1	0.00
30/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	9816	10	9816	10	0.00
30/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	773	1	773	1	29.00
30/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	7	0	7	0	300.00
30/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	3084	3	3084	3	0.00
30/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
30/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	5804	6	5804	6	0.00
30/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	922	1	922	1	9,100.00
30/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	11	0	11	0	0.00
30/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	12	0	12	0	0.00
30/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	1048	1	1048	1	0.00
30/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1336	1	1336	1	0.00
30/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
30/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	174	0	174	0	0.00
30/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	1186	1	1186	1	5,000.00
30/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	3182	3	3182	3	0.00
30/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	11	0	11	0	0.00
30/09/2021	2030 On 03-February-22			Bond Future	9.51	91.6673	9.5130	91.6673	610.00
30/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	6934	7	6934	7	0.00
30/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	2186	2	2186	2	1,000.00
30/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	2737	3	2737	3	0.00
30/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	1727	2	1727	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	1752	2	1752	2	0.00
30/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	609	1	609	1	1,000.00
30/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	1532	1	1532	1	0.00
30/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	200	0	200	0	101.00
30/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	1778	2	1778	2	0.00
30/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	2107	2	2107	2	0.00
30/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2385	3	2385	3	101.00
30/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	6293	6	6293	6	0.00
30/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	4146	4	4146	4	0.00
30/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	2133	2	2133	2	0.00
30/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	2160	2	2160	2	0.00
30/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1360	1	1360	1	101.00
30/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	300	0	300	0	1,000.00
30/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1735	2	1735	2	0.00
30/09/2021	2030 On 05-May-22			Bond Future	9.73	92.7520	9.7271	92.7520	0.00
30/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	671	1	671	1	200.00
30/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	91	0	91	0	200.00
30/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	771	1	771	1	1,800.00
30/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	6944	7	6944	7	0.00
30/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	1546	1	1546	1	0.00
30/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	3804	4	3804	4	0.00
30/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	3837	4	3837	4	0.00
30/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	3047	3	3047	3	0.00
30/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	379	0	379	0	1,073.00
30/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	3870	4	3870	4	0.00
30/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	208	0	208	0	1,800.00
30/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	5107	5	5107	5	0.00
30/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1484	2	1484	2	0.00
30/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	5434	6	5434	6	0.00
30/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	8653	9	8653	9	0.00
30/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1499	2	1499	2	200.00
30/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1515	2	1515	2	0.00
30/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3467	4	3467	4	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
30/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	6988	7	6988	7	0.00
30/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	640	1	640	1	1,800.00
30/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1935	2	1935	2	1,073.00
30/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	10877	11	10877	11	0.00
30/09/2021	2030 On 04-August-22			Bond Future	9.96	89.8282	9.9587	89.8282	0.00
30/09/2021	2030 On 04-August-22	8.30	Call	Bond Future	334	0	334	0	800.00
30/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	1823	2	1823	2	0.00
30/09/2021	2030 On 04-August-22	9.05	Call	Bond Future	979	1	979	1	800.00
30/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	1844	2	1844	2	0.00
30/09/2021	2030 On 04-August-22	10.95	Call	Bond Future	5854	6	5854	6	0.00
30/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	1864	2	1864	2	0.00
30/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3822	4	3822	4	0.00
30/09/2021	2030 On 04-August-22	10.95	Put	Bond Future	1212	1	1212	1	800.00
30/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3852	4	3852	4	0.00
30/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3881	4	3881	4	0.00
30/09/2021	2030 On 04-August-22	9.05	Put	Bond Future	5522	6	5522	6	0.00
30/09/2021	2030 On 04-August-22	8.30	Put	Bond Future	8847	9	8847	9	0.00
30/09/2021	2032 On 04-November-21			Bond Future	9.96	89.6972	9.9641	89.6972	125,821.00
30/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	9555	9	9555	9	0.00
30/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	14865	15	14865	15	0.00
30/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	80	0	80	0	700.00
30/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	9504	9	9504	9	0.00
30/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	9454	9	9454	9	0.00
30/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	742	1	742	1	700.00
30/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1539	2	1539	2	0.00
30/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
30/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	3933	4	3933	4	0.00
30/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2032 On 03-February-22			Bond Future	10.17	90.6993	10.1733	90.6993	0.00
30/09/2021	2032 On 03-February-22	10.90	Call	Bond Future	4801	0	4801	0	0.00
30/09/2021	2032 On 03-February-22	9.90	Call	Bond Future	1340	0	1340	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	672	1	672	1	1,050.00
30/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	756	1	756	1	210.00
30/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	5018	5	5018	5	0.00
30/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	2649	3	2649	3	0.00
30/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	1984	2	1984	2	0.00
30/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	211	0	211	0	97.00
30/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	2998	3	2998	3	0.00
30/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	114	0	114	0	198.00
30/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	2962	3	2962	3	0.00
30/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	3760	4	3760	4	0.00
30/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	846	1	846	1	0.00
30/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	5815	6	5815	6	0.00
30/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	3292	3	3292	3	0.00
30/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	688	1	688	1	400.00
30/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	3799	4	3799	4	0.00
30/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1132	1	1132	1	0.00
30/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	2926	3	2926	3	0.00
30/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	2891	3	2891	3	0.00
30/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1494	2	1494	2	0.00
30/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1473	2	1473	2	0.00
30/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	3245	3	3245	3	198.00
30/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	7763	8	7763	8	0.00
30/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	1071	1	1071	1	97.00
30/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1432	2	1432	2	198.00
30/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1281	1	1281	1	210.00
30/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1645	2	1645	2	400.00
30/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	4175	4	4175	4	0.00
30/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	559	1	559	1	210.00
30/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1086	1	1086	1	1,050.00
30/09/2021	2032 On 03-February-22	9.90	Put	Bond Future	2924	0	2924	0	900.00
30/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1453	2	1453	2	0.00
30/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	2175	2	2175	2	97.00
30/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	6403	7	6403	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
30/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	717	1	717	1	400.00
30/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	4002	4	4002	4	0.00
30/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3792	4	3792	4	1,050.00
30/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	4219	4	4219	4	0.00
30/09/2021	2032 On 03-February-22	10.90	Put	Bond Future	768	0	768	0	900.00
30/09/2021	2032 On 05-May-22			Bond Future	10.38	87.6254	10.3840	87.6254	0.00
30/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	794	1	794	1	780.00
30/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	2050	2	2050	2	780.00
30/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	4862	5	4862	5	0.00
30/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	4784	5	4784	5	0.00
30/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	5418	5	5418	5	0.00
30/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	4823	5	4823	5	0.00
30/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1145	1	1145	1	780.00
30/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1334	1	1334	1	0.00
30/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1347	1	1347	1	0.00
30/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1320	1	1320	1	0.00
30/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	3193	3	3193	3	0.00
30/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	5415	6	5415	6	0.00
30/09/2021	2032 On 04-August-22			Bond Future	10.60	88.6421	10.6041	88.6421	0.00
30/09/2021	2032 On 04-August-22	11.60	Call	Bond Future	6448	6	6448	6	0.00
30/09/2021	2032 On 04-August-22	11.89	Call	Bond Future	7591	7	7591	7	0.00
30/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	2036	2	2036	2	0.00
30/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	2013	2	2013	2	0.00
30/09/2021	2032 On 04-August-22	8.97	Call	Bond Future	348	0	348	0	800.00
30/09/2021	2032 On 04-August-22	9.72	Call	Bond Future	1076	1	1076	1	800.00
30/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	2060	2	2060	2	0.00
30/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	4225	4	4225	4	0.00
30/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	4192	4	4192	4	0.00
30/09/2021	2032 On 04-August-22	9.72	Put	Bond Future	6014	6	6014	6	0.00
30/09/2021	2032 On 04-August-22	8.97	Put	Bond Future	9773	10	9773	10	0.00
30/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	4160	4	4160	4	0.00
30/09/2021	2032 On 04-August-22	11.89	Put	Bond Future	1028	1	1028	1	0.00
30/09/2021	2032 On 04-August-22	11.60	Put	Bond Future	1305	1	1305	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	2033 On 04-November-21			Bond Future	108.05	108.1177	108.0466	108.1177	9,522.00
30/09/2021	2033 On 03-February-22			Bond Future	109.28	109.3523	109.2800	109.3523	0.00
30/09/2021	2033 On 05-May-22			Bond Future	109.32	109.3918	109.3181	109.3918	0.00
30/09/2021	2033 On 04-August-22			Bond Future	110.67	110.7488	110.6741	110.7488	0.00
30/09/2021	2037 On 04-November-21			Bond Future	10.74	85.4683	10.7365	85.4683	120,841.00
30/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	12029	12	12029	12	0.00
30/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	11978	12	11978	12	0.00
30/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	12081	12	12081	12	0.00
30/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	9293	9	9293	9	0.00
30/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	4810	5	4810	5	600.00
30/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	6	0	6	0	600.00
30/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	128	0	128	0	0.00
30/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2037 On 03-February-22			Bond Future	10.94	82.1690	10.9381	82.1690	0.00
30/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	4379	4	4379	4	0.00
30/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	4335	4	4335	4	0.00
30/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	4291	4	4291	4	0.00
30/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1125	1	1125	1	0.00
30/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1156	1	1156	1	0.00
30/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1140	1	1140	1	0.00
30/09/2021	2037 On 05-May-22			Bond Future	11.14	83.1416	11.1413	83.1416	0.00
30/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	5548	5	5548	5	0.00
30/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	5462	5	5462	5	0.00
30/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	5505	5	5505	5	0.00
30/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1426	2	1426	2	0.00
30/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1454	2	1454	2	0.00
30/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1440	2	1440	2	0.00
30/09/2021	2037 On 04-August-22			Bond Future	11.36	79.8501	11.3576	79.8501	0.00
30/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	721	1	721	1	50.00
30/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	2137	2	2137	2	0.00
30/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	3591	3	3591	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2087	2	2087	2	0.00
30/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	2112	2	2112	2	0.00
30/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4945	5	4945	5	0.00
30/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4870	5	4870	5	0.00
30/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3221	3	3221	3	50.00
30/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4907	5	4907	5	50.00
30/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	8762	9	8762	9	0.00
30/09/2021	2038 On 04-November-21			Bond Future	120.48	120.3560	120.4752	120.3560	5,979.00
30/09/2021	2038 On 03-February-22			Bond Future	120.07	119.9486	120.0686	119.9486	0.00
30/09/2021	2038 On 05-May-22			Bond Future	121.52	121.3957	121.5169	121.3957	0.00
30/09/2021	2038 On 04-August-22			Bond Future	121.21	121.0835	121.2055	121.0835	0.00
30/09/2021	2040 On 04-November-21			Bond Future	10.90	87.3725	10.8950	87.3725	81,535.00
30/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	12318	12	12318	12	0.00
30/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	12264	12	12264	12	0.00
30/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	12210	12	12210	12	0.00
30/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	1	0	1	0	0.00
30/09/2021	2040 On 03-February-22			Bond Future	11.09	83.8442	11.0928	83.8442	0.00
30/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	4503	4	4503	4	0.00
30/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	4456	4	4456	4	0.00
30/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	4549	4	4549	4	0.00
30/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1341	1	1341	1	0.00
30/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1325	1	1325	1	0.00
30/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1308	1	1308	1	0.00
30/09/2021	2040 On 05-May-22			Bond Future	11.29	84.8366	11.2917	84.8366	0.00
30/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	268	0	268	0	1,200.00
30/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	5591	5	5591	5	0.00
30/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	5546	5	5546	5	0.00
30/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	5635	6	5635	6	0.00
30/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1143	1	1143	1	1,200.00
30/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	10898	11	10898	11	0.00
30/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	613	1	613	1	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1699	2	1699	2	0.00
30/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1683	2	1683	2	0.00
30/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	6084	6	6084	6	0.00
30/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1715	2	1715	2	0.00
30/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	10848	11	10848	11	0.00
30/09/2021	2040 On 04-August-22			Bond Future	11.50	81.3141	11.5032	81.3141	0.00
30/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	2261	2	2261	2	0.00
30/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	2235	2	2235	2	0.00
30/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	2287	2	2287	2	0.00
30/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	5247	5	5247	5	0.00
30/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	5329	5	5329	5	0.00
30/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	5288	5	5288	5	0.00
30/09/2021	2044 On 04-November-21			Bond Future	10.91	84.2758	10.9062	84.2758	62,280.00
30/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	12275	12	12275	12	0.00
30/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	12221	12	12221	12	0.00
30/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	12328	12	12328	12	0.00
30/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	2	0	2	0	0.00
30/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	2	0	2	0	0.00
30/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	2	0	2	0	0.00
30/09/2021	2044 On 03-February-22			Bond Future	11.09	80.8381	11.0934	80.8381	0.00
30/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	4687	4	4687	4	0.00
30/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	4639	4	4639	4	0.00
30/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	4592	4	4592	4	0.00
30/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1303	1	1303	1	0.00
30/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1287	1	1287	1	0.00
30/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1270	1	1270	1	0.00
30/09/2021	2044 On 05-May-22			Bond Future	11.28	81.7950	11.2814	81.7950	0.00
30/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	5774	6	5774	6	0.00
30/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	5729	6	5729	6	0.00
30/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	5684	6	5684	6	0.00
30/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1670	2	1670	2	0.00
30/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1654	2	1654	2	0.00
30/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1638	2	1638	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	2044 On 04-August-22			Bond Future	11.48	78.3625	11.4809	78.3625	0.00
30/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	2467	2	2467	2	0.00
30/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	2439	2	2439	2	0.00
30/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	2412	2	2412	2	0.00
30/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	5081	5	5081	5	0.00
30/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	5040	5	5040	5	0.00
30/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4999	5	4999	5	0.00
30/09/2021	2046 On 04-November-21			Bond Future	107.86	107.3679	107.8588	107.3679	17,227.00
30/09/2021	2046 On 03-February-22			Bond Future	109.09	108.5939	109.0901	108.5939	0.00
30/09/2021	2046 On 05-May-22			Bond Future	108.52	108.0195	108.5209	108.0195	0.00
30/09/2021	2046 On 04-August-22			Bond Future	109.87	109.3596	109.8673	109.3596	0.00
30/09/2021	2050 On 04-November-21			Bond Future	110.92	110.4721	110.9189	110.4721	8,607.00
30/09/2021	2050 On 03-February-22			Bond Future	110.20	109.7525	110.2042	109.7525	0.00
30/09/2021	2050 On 05-May-22			Bond Future	111.53	111.0767	111.5333	111.0767	0.00
30/09/2021	2050 On 04-August-22			Bond Future	110.90	110.4359	110.8976	110.4359	0.00
30/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	AL37 On 04-November-21			Index Future	802.21	802.1330	802.2060	802.1330	0.00
30/09/2021	AL37 On 03-February-22			Index Future	811.17	811.0940	811.1650	811.0940	0.00
30/09/2021	AL37 On 05-May-22			Index Future	820.75	820.6800	820.7490	820.6800	0.00
30/09/2021	AL37 On 04-August-22			Index Future	830.63	830.5610	830.6290	830.5610	0.00
30/09/2021	AL7T On 04-November-21			Index Future	910.26	908.2080	910.2600	908.2080	0.00
30/09/2021	AL7T On 03-February-22			Index Future	920.43	918.3540	920.4250	918.3540	0.00
30/09/2021	AL7T On 05-May-22			Index Future	931.30	929.2080	931.3010	929.2080	0.00
30/09/2021	AL7T On 04-August-22			Index Future	942.51	940.3950	942.5120	940.3950	0.00
30/09/2021	ALBI On 04-November-21			Index Future	803.08	801.5650	803.0760	801.5650	119.00
30/09/2021	ALBI On 03-February-22			Index Future	812.05	810.5200	812.0450	810.5200	0.00
30/09/2021	ALBI On 05-May-22			Index Future	821.64	820.0990	821.6400	820.0990	0.00
30/09/2021	ALBI On 04-August-22			Index Future	831.53	829.9720	831.5310	829.9720	0.00
30/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C023 On 28-February-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
30/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2021	ES33 On 04-November-21			Bond Future	11.46	75.5412	11.4645	75.5412	350.00
30/09/2021	ES33 On 03-February-22			Bond Future	11.72	76.4037	11.7161	76.4037	0.00
30/09/2021	ES33 On 05-May-22			Bond Future	11.97	73.5481	11.9658	73.5481	0.00
30/09/2021	ES33 On 04-August-22			Bond Future	12.23	74.4130	12.2273	74.4130	0.00
30/09/2021	ES42 On 04-November-21			Bond Future	11.97	73.8199	11.9690	73.8199	4,779.00
30/09/2021	ES42 On 03-February-22			Bond Future	12.20	74.6631	12.1994	74.6631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	ES42 On 05-May-22			Bond Future	12.44	71.3055	12.4363	71.3055	0.00
30/09/2021	ES42 On 04-August-22			Bond Future	12.68	72.1427	12.6776	72.1427	0.00
30/09/2021	GOVI On 04-November-21			GOVI	793.06	791.6180	793.0560	791.6180	993.00
30/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	646360	63	646360	63	0.00
30/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	646460	63	646460	63	0.00
30/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	646560	63	646560	63	0.00
30/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 03-February-22			GOVI	801.91	800.4620	801.9130	800.4620	0.00
30/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	91630	8	91630	8	0.00
30/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	91730	8	91730	8	0.00
30/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	91530	8	91530	8	0.00
30/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 05-May-22			GOVI	811.39	809.9220	811.3870	809.9220	0.00
30/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	231470	22	231470	22	0.00
30/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	231570	22	231570	22	0.00
30/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	231370	22	231370	22	0.00
30/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 04-August-22			GOVI	821.16	819.6730	821.1550	819.6730	0.00
30/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	18850	0	18850	0	0.00
30/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	18950	0	18950	0	0.00
30/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	18750	0	18750	0	0.00
30/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
30/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
30/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2021	IGOV On 04-November-21			Index Future	295.83	295.4580	295.8270	295.4580	506.00
30/09/2021	IGOV On 03-February-22			Index Future	299.20	298.8320	299.2040	298.8320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	IGOV On 05-May-22			Index Future	302.81	302.4360	302.8120	302.4360	0.00
30/09/2021	IGOV On 04-August-22			Index Future	306.53	306.1480	306.5280	306.1480	0.00
30/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
30/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
30/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2700	3.7350	96.2700	50,000.00
30/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	3.8900	96.1150	0.00
30/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0700	3.9500	96.0700	0.00
30/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8500	4.1700	95.8500	0.00
30/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.8050	4.2050	95.8050	0.00
30/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.75	95.2800	4.7500	95.2800	472.00
30/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.95	95.1150	4.9450	95.1150	0.00
30/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.48	94.5400	5.4800	94.5400	68.00
30/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.64	94.4000	5.6400	94.4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.14	93.9050	6.1350	93.9050	0.00
30/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.30	93.7350	6.2950	93.7350	0.00
30/09/2021	R023 On 04-November-21			Bond Future	5.20	104.6281	5.2025	104.6281	14,079.00
30/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	20	0	20	0	0.00
30/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	19	0	19	0	0.00
30/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	17	0	17	0	0.00
30/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	404	0	404	0	0.00
30/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	393	0	393	0	0.00
30/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	382	0	382	0	0.00
30/09/2021	R023 On 03-February-22			Bond Future	5.39	105.7970	5.3875	105.7970	0.00
30/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	74	0	74	0	0.00
30/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	70	0	70	0	0.00
30/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	78	0	78	0	0.00
30/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	396	0	396	0	0.00
30/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	409	0	409	0	0.00
30/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	402	0	402	0	0.00
30/09/2021	R023 On 05-May-22			Bond Future	5.58	103.1377	5.5766	103.1377	0.00
30/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	663	1	663	1	0.00
30/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	656	1	656	1	0.00
30/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	670	1	670	1	0.00
30/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	92	0	92	0	0.00
30/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	94	0	94	0	0.00
30/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	93	0	93	0	0.00
30/09/2021	R023 On 04-August-22			Bond Future	5.89	104.3598	5.8923	104.3598	0.00
30/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	293	0	293	0	0.00
30/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	289	0	289	0	0.00
30/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	296	0	296	0	0.00
30/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	209	0	209	0	0.00
30/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	213	0	213	0	0.00
30/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	211	0	211	0	0.00
30/09/2021	R035 On 04-November-21			Bond Future	10.52	89.8040	10.5200	89.8040	79,859.00
30/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	11694	11	11694	11	0.00
30/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	542	0	542	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	4418	4	4418	4	0.00
30/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	18104	18	18104	18	0.00
30/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	7498	7	7498	7	0.00
30/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	483	0	483	0	782.00
30/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	11641	11	11641	11	0.00
30/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	11746	12	11746	12	0.00
30/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	1520	1	1520	1	0.00
30/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	291	0	291	0	350.00
30/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	304	0	304	0	400.00
30/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	1596	1	1596	1	400.00
30/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	3768	4	3768	4	0.00
30/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	245	0	245	0	782.00
30/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	2391	3	2391	3	0.00
30/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	22	0	22	0	782.00
30/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	952	1	952	1	0.00
30/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2951	3	2951	3	0.00
30/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	1004	1	1004	1	350.00
30/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	3005	3	3005	3	0.00
30/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	1	0	0.00
30/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	166	0	166	0	350.00
30/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	1	0	0.00
30/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	2249	2	2249	2	0.00
30/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
30/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	1	0	0.00
30/09/2021	R035 On 03-February-22			Bond Future	10.73	90.8073	10.7316	90.8073	0.00
30/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	4703	5	4703	5	0.00
30/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	994	1	994	1	500.00
30/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	726	1	726	1	280.00
30/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	3497	3	3497	3	0.00
30/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	7318	7	7318	7	0.00
30/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	243	0	243	0	683.00
30/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	4300	4	4300	4	0.00
30/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1218	1	1218	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	1946	2	1946	2	0.00
30/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	3745	4	3745	4	0.00
30/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	457	0	457	0	200.00
30/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1241	1	1241	1	1,600.00
30/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	4478	4	4478	4	0.00
30/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1037	1	1037	1	200.00
30/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	6588	6	6588	6	0.00
30/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	3416	3	3416	3	0.00
30/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	4976	5	4976	5	0.00
30/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	4213	4	4213	4	0.00
30/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	2069	2	2069	2	0.00
30/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	4257	4	4257	4	0.00
30/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1203	1	1203	1	0.00
30/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1220	1	1220	1	0.00
30/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	975	1	975	1	683.00
30/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	625	1	625	1	280.00
30/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1126	1	1126	1	200.00
30/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	4076	4	4076	4	0.00
30/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1529	2	1529	2	1,600.00
30/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3689	4	3689	4	0.00
30/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	5781	6	5781	6	0.00
30/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2716	3	2716	3	200.00
30/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3730	4	3730	4	500.00
30/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	4165	4	4165	4	0.00
30/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	1055	1	1055	1	500.00
30/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1187	1	1187	1	0.00
30/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	510	1	510	1	1,800.00
30/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1570	2	1570	2	280.00
30/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4830	5	4830	5	0.00
30/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2584	3	2584	3	683.00
30/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	7090	7	7090	7	0.00
30/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1412	2	1412	2	200.00
30/09/2021	R035 On 05-May-22			Bond Future	10.94	87.4033	10.9368	87.4033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	5632	5	5632	5	0.00
30/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	5589	5	5589	5	0.00
30/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	5546	5	5546	5	0.00
30/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1456	2	1456	2	0.00
30/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1442	2	1442	2	0.00
30/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1428	2	1428	2	0.00
30/09/2021	R035 On 04-August-22			Bond Future	11.15	88.4151	11.1532	88.4151	0.00
30/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	2243	2	2243	2	0.00
30/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	3338	3	3338	3	0.00
30/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	1995	2	1995	2	0.00
30/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	665	1	665	1	100.00
30/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	2192	2	2192	2	0.00
30/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	2217	2	2217	2	0.00
30/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4782	5	4782	5	0.00
30/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4819	5	4819	5	0.00
30/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3476	4	3476	4	100.00
30/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	5119	5	5119	5	100.00
30/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	8995	9	8995	9	0.00
30/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4746	5	4746	5	0.00
30/09/2021	R186 On 04-November-21			Bond Future	7.68	115.7432	7.6843	115.7432	64,450.00
30/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2053	2	2053	2	0.00
30/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	4727	5	4727	5	0.00
30/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2016	2	2016	2	0.00
30/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	1980	2	1980	2	0.00
30/09/2021	R186 On 04-November-21		Call	Bond Future	15753	16	15753	16	0.00
30/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	965	1	965	1	0.00
30/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	186	0	186	0	0.00
30/09/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
30/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	179	0	179	0	0.00
30/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	8	0	8	0	15,177.00
30/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	172	0	172	0	0.00
30/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	583	1	583	1	15,177.00
30/09/2021	R186 On 03-February-22			Bond Future	7.89	111.7550	7.8917	111.7550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	498	1	498	1	0.00
30/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	488	1	488	1	0.00
30/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	509	1	509	1	0.00
30/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	3049	3	3049	3	0.00
30/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	3115	3	3115	3	0.00
30/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	3082	3	3082	3	0.00
30/09/2021	R186 On 05-May-22			Bond Future	8.11	113.0769	8.1061	113.0769	0.00
30/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1424	1	1424	1	435.00
30/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3178	3	3178	3	0.00
30/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2296	2	2296	2	0.00
30/09/2021	R186 On 05-May-22	6.73	Call	Bond Future	206	0	206	0	3,600.00
30/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2320	2	2320	2	0.00
30/09/2021	R186 On 05-May-22	7.48	Call	Bond Future	805	1	805	1	3,600.00
30/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	573	1	573	1	435.00
30/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2344	2	2344	2	0.00
30/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1493	1	1493	1	0.00
30/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3941	4	3941	4	0.00
30/09/2021	R186 On 05-May-22	7.48	Put	Bond Future	3346	3	3346	3	0.00
30/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1508	1	1508	1	0.00
30/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1524	1	1524	1	0.00
30/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	1069	1	1069	1	4,035.00
30/09/2021	R186 On 05-May-22	6.73	Put	Bond Future	5889	6	5889	6	0.00
30/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2333	2	2333	2	0.00
30/09/2021	R186 On 04-August-22			Bond Future	8.34	109.1205	8.3404	109.1205	0.00
30/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1713	2	1713	2	0.00
30/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	1731	2	1731	2	0.00
30/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	1749	2	1749	2	0.00
30/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2471	2	2471	2	0.00
30/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2491	2	2491	2	0.00
30/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2511	2	2511	2	0.00
30/09/2021	R197 On 04-November-21			Bond Future	327.73	327.3079	327.7263	327.3079	1,274.00
30/09/2021	R197 On 03-February-22			Bond Future	323.23	322.8095	323.2316	322.8095	0.00
30/09/2021	R197 On 05-May-22			Bond Future	327.13	326.7040	327.1302	326.7040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R197 On 04-August-22			Bond Future	322.80	322.3747	322.8039	322.3747	0.00
30/09/2021	R202 On 04-November-21			Bond Future	240.65	240.5662	240.6467	240.5662	8,374.00
30/09/2021	R202 On 03-February-22			Bond Future	239.02	238.9388	239.0194	238.9388	0.00
30/09/2021	R202 On 05-May-22			Bond Future	241.90	241.8211	241.9019	241.8211	0.00
30/09/2021	R202 On 04-August-22			Bond Future	240.45	240.3685	240.4492	240.3685	0.00
30/09/2021	R209 On 04-November-21			Bond Future	10.49	69.2958	10.4900	69.2958	34,323.00
30/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	8672	8	8672	8	0.00
30/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	7	0	7	0	6,000.00
30/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	487	0	487	0	0.00
30/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	8718	8	8718	8	0.00
30/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	8625	8	8625	8	0.00
30/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	160	0	160	0	0.00
30/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	7829	8	7829	8	0.00
30/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	1081	1	1081	1	0.00
30/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	5	0	5	0	9,000.00
30/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	3007	3	3007	3	3,100.00
30/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1861	2	1861	2	9,250.00
30/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	2	0	2	0	0.00
30/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	1025	1	1025	1	150.00
30/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	5933	6	5933	6	0.00
30/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	2	0	2	0	0.00
30/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	3	0	3	0	0.00
30/09/2021	R209 On 03-February-22			Bond Future	10.67	70.0699	10.6740	70.0699	0.00
30/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	3174	3	3174	3	0.00
30/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	3138	3	3138	3	0.00
30/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	3102	3	3102	3	0.00
30/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1234	1	1234	1	0.00
30/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1217	1	1217	1	0.00
30/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1201	1	1201	1	0.00
30/09/2021	R209 On 05-May-22			Bond Future	10.86	67.7573	10.8577	67.7573	0.00
30/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	4414	4	4414	4	0.00
30/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	4378	4	4378	4	0.00
30/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	4342	4	4342	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1366	1	1366	1	0.00
30/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1351	1	1351	1	0.00
30/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1337	1	1337	1	0.00
30/09/2021	R209 On 04-August-22			Bond Future	11.05	68.5419	11.0473	68.5419	0.00
30/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	1817	2	1817	2	0.00
30/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	1860	2	1860	2	0.00
30/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	1838	2	1838	2	0.00
30/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	4350	5	4350	5	0.00
30/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	4384	5	4384	5	0.00
30/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	4316	4	4316	4	0.00
30/09/2021	R210 On 04-November-21			Bond Future	211.62	211.3650	211.6175	211.3650	1,486.00
30/09/2021	R210 On 03-February-22			Bond Future	214.03	213.7785	214.0332	213.7785	0.00
30/09/2021	R210 On 05-May-22			Bond Future	213.76	213.5004	213.7572	213.5004	0.00
30/09/2021	R210 On 04-August-22			Bond Future	216.41	216.1492	216.4089	216.1492	0.00
30/09/2021	R212 On 04-November-21			Bond Future	175.33	175.2939	175.3341	175.2939	4,605.00
30/09/2021	R213 On 04-November-21			Bond Future	9.66	85.0473	9.6634	85.0473	10,441.00
30/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	7320	7	7320	7	0.00
30/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	7272	7	7272	7	0.00
30/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	7367	7	7367	7	0.00
30/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	6	0	6	0	0.00
30/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	5	0	5	0	0.00
30/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	5	0	5	0	0.00
30/09/2021	R213 On 03-February-22			Bond Future	9.87	85.9974	9.8708	85.9974	0.00
30/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	2806	3	2806	3	0.00
30/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	472	0	472	0	220.00
30/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	4387	4	4387	4	0.00
30/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	561	1	561	1	430.00
30/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	3076	3	3076	3	0.00
30/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	1611	2	1611	2	0.00
30/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	2740	3	2740	3	0.00
30/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	2152	2	2152	2	0.00
30/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1189	1	1189	1	0.00
30/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2181	2	2181	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	4667	5	4667	5	0.00
30/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	2270	2	2270	2	0.00
30/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	126	0	126	0	200.00
30/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2211	2	2211	2	0.00
30/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	195	0	195	0	102.00
30/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2729	3	2729	3	200.00
30/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	6957	7	6957	7	0.00
30/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1642	2	1642	2	0.00
30/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1598	2	1598	2	430.00
30/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	4058	4	4058	4	0.00
30/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	6049	6	6049	6	0.00
30/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	618	1	618	1	220.00
30/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	683	1	683	1	430.00
30/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1665	2	1665	2	0.00
30/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1687	2	1687	2	0.00
30/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1296	1	1296	1	200.00
30/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	2194	2	2194	2	102.00
30/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	1122	1	1122	1	102.00
30/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1260	1	1260	1	220.00
30/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	4356	5	4356	5	0.00
30/09/2021	R213 On 05-May-22			Bond Future	10.07	83.4824	10.0728	83.4824	0.00
30/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	4189	4	4189	4	0.00
30/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	4224	4	4224	4	0.00
30/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	4154	4	4154	4	0.00
30/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1361	1	1361	1	0.00
30/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1388	1	1388	1	0.00
30/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1375	1	1375	1	0.00
30/09/2021	R213 On 04-August-22			Bond Future	10.29	84.4525	10.2872	84.4525	0.00
30/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	1921	2	1921	2	0.00
30/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	1900	2	1900	2	0.00
30/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	1879	2	1879	2	0.00
30/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3853	4	3853	4	0.00
30/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3913	4	3913	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3883	4	3883	4	0.00
30/09/2021	R214 On 04-November-21			Bond Future	10.88	65.9693	10.8803	65.9693	17,657.00
30/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	8244	8	8244	8	0.00
30/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	8198	8	8198	8	0.00
30/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	8152	8	8152	8	0.00
30/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	5	0	5	0	0.00
30/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	5	0	5	0	0.00
30/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	5	0	5	0	0.00
30/09/2021	R214 On 03-February-22			Bond Future	11.07	66.7063	11.0654	66.7063	0.00
30/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	3141	3	3141	3	0.00
30/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	3105	3	3105	3	0.00
30/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	3177	3	3177	3	0.00
30/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1332	1	1332	1	0.00
30/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1315	1	1315	1	0.00
30/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1298	1	1298	1	0.00
30/09/2021	R214 On 05-May-22			Bond Future	11.24	64.2156	11.2437	64.2156	0.00
30/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	4160	4	4160	4	0.00
30/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	4124	4	4124	4	0.00
30/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	4195	4	4195	4	0.00
30/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1561	2	1561	2	0.00
30/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1545	2	1545	2	0.00
30/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1530	2	1530	2	0.00
30/09/2021	R214 On 04-August-22			Bond Future	11.43	64.9580	11.4302	64.9580	0.00
30/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	1867	2	1867	2	0.00
30/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	1845	2	1845	2	0.00
30/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	1889	2	1889	2	0.00
30/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	4330	4	4330	4	0.00
30/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	4364	5	4364	5	0.00
30/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	4296	4	4296	4	0.00
30/09/2021	R248 On 04-November-21			Bond Future	10.84	83.3891	10.8394	83.3891	168,326.00
30/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	12579	12	12579	12	0.00
30/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	12525	12	12525	12	0.00
30/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	93	0	93	0	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
30/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	159	0	159	0	0.00
30/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	2	0	2	0	0.00
30/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	12633	12	12633	12	0.00
30/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	1199	1	1199	1	1,050.00
30/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	3	0	3	0	0.00
30/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	4993	5	4993	5	0.00
30/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1487	2	1487	2	0.00
30/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	9979	10	9979	10	0.00
30/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	4260	4	4260	4	0.00
30/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	3	0	3	0	0.00
30/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	3	0	3	0	0.00
30/09/2021	R248 On 03-February-22			Bond Future	11.02	84.3207	11.0226	84.3207	0.00
30/09/2021	R248 On 03-February-22	10.70	Call	Bond Future	1474	1	1474	1	1,300.00
30/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	4530	4	4530	4	0.00
30/09/2021	R248 On 03-February-22	10.00	Call	Bond Future	254	0	254	0	1,300.00
30/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	150	0	150	0	0.00
30/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	975	1	975	1	0.00
30/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	4482	4	4482	4	0.00
30/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	4435	4	4435	4	0.00
30/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1339	1	1339	1	0.00
30/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4826	5	4826	5	0.00
30/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	9681	10	9681	10	0.00
30/09/2021	R248 On 03-February-22	10.00	Put	Bond Future	8096	8	8096	8	0.00
30/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1375	1	1375	1	0.00
30/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1357	1	1357	1	0.00
30/09/2021	R248 On 03-February-22	10.70	Put	Bond Future	3813	4	3813	4	0.00
30/09/2021	R248 On 05-May-22			Bond Future	11.20	80.9031	11.1989	80.9031	0.00
30/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	5693	6	5693	6	0.00
30/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	5647	6	5647	6	0.00
30/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	5601	5	5601	5	0.00
30/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1709	2	1709	2	0.00
30/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1676	2	1676	2	0.00
30/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1693	2	1693	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2021	R248 On 04-August-22			Bond Future	11.38	81.8388	11.3837	81.8388	0.00
30/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	2456	2	2456	2	0.00
30/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	2400	2	2400	2	0.00
30/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	2428	2	2428	2	0.00
30/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	5139	5	5139	5	0.00
30/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	5182	5	5182	5	0.00
30/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	5097	5	5097	5	0.00