



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	2025 On 05-August-21			Bond Future	153.38	153.1995	153.3793	153.1995	4,073.00
14/07/2021	2025 On 04-November-21			Bond Future	155.06	154.8825	155.0620	154.8825	838.00
14/07/2021	2025 On 03-February-22			Bond Future	155.31	155.1307	155.3114	155.1307	0.00
14/07/2021	2025 On 05-May-22			Bond Future	157.18	157.0011	157.1832	157.0011	0.00
14/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
14/07/2021	2029 On 05-August-21			Bond Future	113.78	113.9943	113.7777	113.9943	2,437.00
14/07/2021	2029 On 04-November-21			Bond Future	113.86	114.0778	113.8572	114.0778	757.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	2029 On 03-February-22			Bond Future	115.19	115.4171	115.1929	115.4171	0.00
14/07/2021	2029 On 05-May-22			Bond Future	115.39	115.6180	115.3910	115.6180	0.00
14/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
14/07/2021	2030 On 05-August-21			Bond Future	9.04	94.1819	9.0411	94.1819	100,361.00
14/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7384	7	7384	7	0.00
14/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	88	0	88	0	5,000.00
14/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	2726	3	2726	3	0.00
14/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	3937	4	3937	4	0.00
14/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	703	1	703	1	600.00
14/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	6728	7	6728	7	0.00
14/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
14/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7333	7	7333	7	0.00
14/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7283	7	7283	7	0.00
14/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	5967	6	5967	6	0.00
14/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	452	1	452	1	479.00
14/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2496	3	2496	3	600.00
14/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15289	15	15289	15	0.00
14/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1286	1	1286	1	0.00
14/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	369	0	369	0	200.00
14/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7913	8	7913	8	0.00
14/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	679	1	679	1	7,500.00
14/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	3183	3	3183	3	0.00
14/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
14/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	5	0	5	0	200.00
14/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1846	2	1846	2	0.00
14/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	3	0	3	0	0.00
14/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	3	0	3	0	0.00
14/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1215	1	1215	1	0.00
14/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	242	0	242	0	0.00
14/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	73	0	73	0	479.00
14/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1644	2	1644	2	0.00
14/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	200	0	200	0	0.00
14/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	11	0	11	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	3	0	3	0	0.00
14/07/2021	2030 On 04-November-21			Bond Future	9.23	95.1937	9.2332	95.1937	159.00
14/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	998	1	998	1	300.00
14/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11113	11	11113	11	0.00
14/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7396	8	7396	8	0.00
14/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4365	5	4365	5	29.00
14/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7307	7	7307	7	0.00
14/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10315	10	10315	10	0.00
14/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	1977	2	1977	2	29.00
14/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	337	0	337	0	300.00
14/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7352	7	7352	7	0.00
14/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	308	0	308	0	0.00
14/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	312	0	312	0	0.00
14/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3553	4	3553	4	0.00
14/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	80	0	80	0	300.00
14/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5751	6	5751	6	0.00
14/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2157	2	2157	2	0.00
14/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	303	0	303	0	0.00
14/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	116	0	116	0	29.00
14/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	839	1	839	1	0.00
14/07/2021	2030 On 03-February-22			Bond Future	9.43	92.2842	9.4330	92.2842	0.00
14/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3120	3	3120	3	1,000.00
14/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	7698	8	7698	8	0.00
14/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3675	4	3675	4	0.00
14/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2639	3	2639	3	0.00
14/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2666	3	2666	3	0.00
14/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1321	2	1321	2	1,000.00
14/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2429	3	2429	3	0.00
14/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	660	1	660	1	101.00
14/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2693	3	2693	3	0.00
14/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2604	3	2604	3	0.00
14/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2864	3	2864	3	101.00
14/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6335	7	6335	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
14/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4440	5	4440	5	0.00
14/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2629	3	2629	3	0.00
14/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2655	3	2655	3	0.00
14/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1880	2	1880	2	101.00
14/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	646	1	646	1	1,000.00
14/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2251	3	2251	3	0.00
14/07/2021	2030 On 05-May-22			Bond Future	9.64	93.3763	9.6433	93.3763	0.00
14/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1412	2	1412	2	1,800.00
14/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	7713	8	7713	8	0.00
14/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2331	3	2331	3	0.00
14/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	4696	5	4696	5	0.00
14/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	4663	5	4663	5	0.00
14/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	540	1	540	1	1,800.00
14/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	3912	4	3912	4	0.00
14/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	4728	5	4728	5	0.00
14/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	843	1	843	1	1,073.00
14/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8562	9	8562	9	0.00
14/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1919	2	1919	2	0.00
14/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5325	6	5325	6	0.00
14/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1951	2	1951	2	0.00
14/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1935	2	1935	2	0.00
14/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3830	4	3830	4	1,073.00
14/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	7030	7	7030	7	0.00
14/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2378	3	2378	3	1,073.00
14/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	986	1	986	1	1,800.00
14/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
14/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
14/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
14/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2032 On 05-August-21			Bond Future	9.74	93.3163	9.7365	93.3163	122,112.00

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14/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9215	9	9215	9	0.00
14/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9162	9	9162	9	0.00
14/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9267	9	9267	9	0.00
14/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	1	0	1	0	0.00
14/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	1	0	1	0	0.00
14/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	1	0	1	0	0.00
14/07/2021	2032 On 04-November-21			Bond Future	9.94	90.1741	9.9353	90.1741	57.00
14/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	784	1	784	1	700.00
14/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15059	15	15059	15	0.00
14/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	9924	10	9924	10	0.00
14/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	1941	2	1941	2	700.00
14/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	9876	10	9876	10	0.00
14/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	9828	10	9828	10	0.00
14/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	200	0	200	0	0.00
14/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	205	0	205	0	0.00
14/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	24	0	24	0	700.00
14/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	202	0	202	0	0.00
14/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2567	3	2567	3	0.00
14/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4466	5	4466	5	0.00
14/07/2021	2032 On 03-February-22			Bond Future	10.14	91.2116	10.1381	91.2116	0.00
14/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3577	4	3577	4	0.00
14/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	2914	3	2914	3	0.00
14/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	724	1	724	1	97.00
14/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	3915	4	3915	4	0.00
14/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	491	1	491	1	198.00
14/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	3880	4	3880	4	0.00
14/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1554	2	1554	2	210.00
14/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	5820	6	5820	6	0.00
14/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6565	7	6565	7	0.00
14/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4196	5	4196	5	0.00
14/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1467	2	1467	2	400.00
14/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4676	5	4676	5	0.00
14/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2004	2	2004	2	0.00

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14/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	3846	4	3846	4	0.00
14/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	3812	4	3812	4	0.00
14/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2213	3	2213	3	0.00
14/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2191	3	2191	3	0.00
14/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3916	4	3916	4	198.00
14/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7938	8	7938	8	0.00
14/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1746	2	1746	2	97.00
14/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2148	3	2148	3	198.00
14/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1984	2	1984	2	210.00
14/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2371	3	2371	3	400.00
14/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4752	5	4752	5	0.00
14/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1107	1	1107	1	210.00
14/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1317	2	1317	2	400.00
14/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2169	3	2169	3	0.00
14/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2903	3	2903	3	97.00
14/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6714	7	6714	7	0.00
14/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4598	5	4598	5	0.00
14/07/2021	2032 On 05-May-22			Bond Future	10.35	88.1442	10.3472	88.1442	0.00
14/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	5757	6	5757	6	0.00
14/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5683	6	5683	6	0.00
14/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	5720	6	5720	6	0.00
14/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2026	2	2026	2	0.00
14/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2041	2	2041	2	0.00
14/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2010	2	2010	2	0.00
14/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
14/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
14/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
14/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2033 On 05-August-21			Bond Future	107.72	107.5704	107.7238	107.5704	2,357.00
14/07/2021	2033 On 04-November-21			Bond Future	107.66	107.5041	107.6576	107.5041	8,010.00

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14/07/2021	2033 On 03-February-22			Bond Future	108.92	108.7661	108.9205	108.7661	0.00
14/07/2021	2033 On 05-May-22			Bond Future	108.96	108.8080	108.9642	108.8080	0.00
14/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
14/07/2021	2037 On 05-August-21			Bond Future	10.59	84.6600	10.5860	84.6600	125,260.00
14/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10094	10	10094	10	0.00
14/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10149	10	10149	10	0.00
14/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10203	10	10203	10	0.00
14/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	2	0	2	0	0.00
14/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	2	0	2	0	0.00
14/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	2	0	2	0	0.00
14/07/2021	2037 On 04-November-21			Bond Future	10.78	85.5695	10.7779	85.5695	500.00
14/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	11950	12	11950	12	0.00
14/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	11902	12	11902	12	0.00
14/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9390	10	9390	10	0.00
14/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5443	6	5443	6	600.00
14/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	11998	12	11998	12	0.00
14/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	189	0	189	0	0.00
14/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	371	1	371	1	600.00
14/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1028	1	1028	1	0.00
14/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	192	0	192	0	0.00
14/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	186	0	186	0	0.00
14/07/2021	2037 On 03-February-22			Bond Future	10.98	82.2991	10.9768	82.2991	0.00
14/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5058	6	5058	6	0.00
14/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5018	6	5018	6	0.00
14/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	4978	6	4978	6	0.00
14/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2047	2	2047	2	0.00
14/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2086	3	2086	3	0.00
14/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2066	2	2066	2	0.00
14/07/2021	2037 On 05-May-22			Bond Future	11.18	83.2733	11.1816	83.2733	0.00
14/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6156	7	6156	7	0.00
14/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6077	7	6077	7	0.00
14/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6116	7	6116	7	0.00
14/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2281	3	2281	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
14/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2316	3	2316	3	0.00
14/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2298	3	2298	3	0.00
14/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
14/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
14/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
14/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2038 On 05-August-21			Bond Future	119.03	118.9513	119.0294	118.9513	7,535.00
14/07/2021	2038 On 04-November-21			Bond Future	120.34	120.2580	120.3354	120.2580	2,683.00
14/07/2021	2038 On 03-February-22			Bond Future	119.98	119.9036	119.9814	119.9036	0.00
14/07/2021	2038 On 05-May-22			Bond Future	121.43	121.3495	121.4275	121.3495	0.00
14/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
14/07/2021	2040 On 05-August-21			Bond Future	10.73	86.5387	10.7299	86.5387	85,691.00
14/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11180	11	11180	11	0.00
14/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5592	6	5592	6	900.00
14/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22604	23	22604	23	0.00
14/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11123	11	11123	11	0.00
14/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11067	11	11067	11	0.00
14/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2652	3	2652	3	900.00
14/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	428	1	428	1	0.00
14/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	1	0	1	0	0.00
14/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
14/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	2	0	2	0	0.00
14/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	72	0	72	0	0.00
14/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	2	0	2	0	0.00
14/07/2021	2040 On 04-November-21			Bond Future	10.92	87.4685	10.9176	87.4685	0.00
14/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12378	13	12378	13	0.00
14/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12276	12	12276	12	0.00
14/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	12327	12	12327	12	0.00
14/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	220	0	220	0	0.00
14/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	223	0	223	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
14/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	218	0	218	0	0.00
14/07/2021	2040 On 03-February-22			Bond Future	11.11	83.9697	11.1121	83.9697	0.00
14/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5328	6	5328	6	0.00
14/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5285	6	5285	6	0.00
14/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5370	6	5370	6	0.00
14/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2299	3	2299	3	0.00
14/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2279	3	2279	3	0.00
14/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2259	3	2259	3	0.00
14/07/2021	2040 On 05-May-22			Bond Future	11.31	84.9637	11.3119	84.9637	0.00
14/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	730	1	730	1	1,200.00
14/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6346	7	6346	7	0.00
14/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6304	7	6304	7	0.00
14/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6388	7	6388	7	0.00
14/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	1950	3	1950	3	1,200.00
14/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11335	12	11335	12	0.00
14/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1181	2	1181	2	1,200.00
14/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2586	3	2586	3	0.00
14/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2567	3	2567	3	0.00
14/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	7022	8	7022	8	0.00
14/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2604	3	2604	3	0.00
14/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11442	12	11442	12	0.00
14/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
14/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
14/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
14/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2044 On 05-August-21			Bond Future	10.80	83.1372	10.7979	83.1372	66,878.00
14/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	11417	11	11417	11	0.00
14/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	11361	11	11361	11	0.00
14/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	11472	12	11472	12	0.00
14/07/2021	2044 On 05-August-21	12.61	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
14/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	2	0	2	0	0.00
14/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	2	0	2	0	0.00
14/07/2021	2044 On 04-November-21			Bond Future	10.98	84.0303	10.9778	84.0303	0.00
14/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12024	12	12024	12	0.00
14/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	11973	12	11973	12	0.00
14/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12074	12	12074	12	0.00
14/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	251	0	251	0	0.00
14/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	256	0	256	0	0.00
14/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	254	0	254	0	0.00
14/07/2021	2044 On 03-February-22			Bond Future	11.16	80.6172	11.1640	80.6172	0.00
14/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5172	6	5172	6	0.00
14/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5130	6	5130	6	0.00
14/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5087	6	5087	6	0.00
14/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2280	3	2280	3	0.00
14/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2258	3	2258	3	0.00
14/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2237	3	2237	3	0.00
14/07/2021	2044 On 05-May-22			Bond Future	11.35	81.5715	11.3549	81.5715	0.00
14/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6286	7	6286	7	0.00
14/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6245	7	6245	7	0.00
14/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6203	7	6203	7	0.00
14/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2677	3	2677	3	0.00
14/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2657	3	2657	3	0.00
14/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2638	3	2638	3	0.00
14/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
14/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
14/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
14/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
14/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
14/07/2021	2046 On 05-August-21			Bond Future	108.65	108.9416	108.6452	108.9416	17,463.00
14/07/2021	2046 On 04-November-21			Bond Future	108.00	108.3019	108.0007	108.3019	635.00
14/07/2021	2046 On 03-February-22			Bond Future	109.27	109.5736	109.2678	109.5736	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
14/07/2021	2046 On 05-May-22			Bond Future	108.71	109.0242	108.7149	109.0242	0.00
14/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
14/07/2021	2050 On 05-August-21			Bond Future	109.76	110.7187	109.7553	110.7187	10,116.00
14/07/2021	2050 On 04-November-21			Bond Future	110.96	111.9349	110.9593	111.9349	1,485.00
14/07/2021	2050 On 03-February-22			Bond Future	110.30	111.2873	110.2996	111.2873	0.00
14/07/2021	2050 On 05-May-22			Bond Future	111.63	112.6291	111.6292	112.6291	0.00
14/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
14/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	AL37 On 05-August-21			Index Future	788.48	789.3870	788.4840	789.3870	0.00
14/07/2021	AL37 On 04-November-21			Index Future	797.03	797.9460	797.0290	797.9460	0.00
14/07/2021	AL37 On 03-February-22			Index Future	806.18	807.1130	806.1840	807.1130	0.00
14/07/2021	AL37 On 05-May-22			Index Future	815.71	816.6480	815.7060	816.6480	0.00
14/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
14/07/2021	AL7T On 05-August-21			Index Future	903.52	904.1100	903.5230	904.1100	0.00
14/07/2021	AL7T On 04-November-21			Index Future	913.32	913.9130	913.3150	913.9130	0.00
14/07/2021	AL7T On 03-February-22			Index Future	923.81	924.4130	923.8060	924.4130	0.00
14/07/2021	AL7T On 05-May-22			Index Future	934.72	935.3330	934.7170	935.3330	0.00
14/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
14/07/2021	ALBI On 05-August-21			Index Future	793.12	793.8770	793.1170	793.8770	114.00
14/07/2021	ALBI On 04-November-21			Index Future	801.71	802.4850	801.7130	802.4850	0.00
14/07/2021	ALBI On 03-February-22			Index Future	810.92	811.7050	810.9210	811.7050	0.00
14/07/2021	ALBI On 05-May-22			Index Future	820.50	821.2930	820.4990	821.2930	0.00
14/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
14/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C040 On 06-October-15			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
14/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2021	ES33 On 05-August-21			Bond Future	11.27	78.5641	11.2662	78.5641	0.00
14/07/2021	ES33 On 04-November-21			Bond Future	11.50	75.6522	11.5047	75.6522	350.00
14/07/2021	ES33 On 03-February-22			Bond Future	11.75	76.5409	11.7533	76.5409	0.00
14/07/2021	ES33 On 05-May-22			Bond Future	12.00	73.6869	12.0047	73.6869	0.00
14/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
14/07/2021	ES42 On 05-August-21			Bond Future	11.81	77.1155	11.8079	77.1155	0.00
14/07/2021	ES42 On 04-November-21			Bond Future	12.03	73.7048	12.0350	73.7048	4,779.00
14/07/2021	ES42 On 03-February-22			Bond Future	12.26	74.5713	12.2640	74.5713	0.00
14/07/2021	ES42 On 05-May-22			Bond Future	12.50	71.2127	12.5039	71.2127	0.00
14/07/2021	ES42 On 04-August-22			Bond Future	12.22	74.9034	12.2200	74.9034	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
14/07/2021	GOVI On 05-August-21			GOVI	783.34	784.0700	783.3380	784.0700	980.00
14/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	641880	65	641880	65	0.00
14/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	641980	65	641980	65	0.00
14/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	642080	65	642080	65	0.00
14/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 04-November-21			GOVI	791.83	792.5720	791.8280	792.5720	0.00
14/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	634080	64	634080	64	0.00
14/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	634280	64	634280	64	0.00
14/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	634180	64	634180	64	0.00
14/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 03-February-22			GOVI	800.92	801.6770	800.9230	801.6770	0.00
14/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	81730	9	81730	9	0.00
14/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	81830	9	81830	9	0.00
14/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	81630	9	81630	9	0.00
14/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 05-May-22			GOVI	810.38	811.1480	810.3830	811.1480	0.00
14/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	221430	23	221430	23	0.00
14/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	221530	23	221530	23	0.00
14/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	221330	23	221330	23	0.00
14/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
14/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
14/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
14/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
14/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
14/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
14/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2021	IGOV On 05-August-21			Index Future	291.53	291.9590	291.5270	291.9590	459.00
14/07/2021	IGOV On 04-November-21			Index Future	294.76	295.1970	294.7590	295.1970	16.00
14/07/2021	IGOV On 03-February-22			Index Future	298.22	298.6600	298.2160	298.6600	0.00
14/07/2021	IGOV On 05-May-22			Index Future	301.81	302.2590	301.8090	302.2590	0.00
14/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
14/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
14/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
14/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
14/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
14/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.82	96.1800	3.8200	96.1800	0.00
14/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1350	3.8750	96.1350	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.09	95.9300	4.0900	95.9300	0.00
14/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.14	95.8900	4.1400	95.8900	0.00
14/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.37	95.6850	4.3650	95.6850	0.00
14/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.69	95.3700	4.6900	95.3700	0.00
14/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.10	94.9550	5.0950	94.9550	471.00
14/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.30	94.7850	5.2950	94.7850	0.00
14/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.66	94.3900	5.6600	94.3900	0.00
14/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.84	94.2400	5.8400	94.2400	0.00
14/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.85	94.1150	5.8450	94.1150	0.00
14/07/2021	R023 On 05-August-21			Bond Future	5.23	107.1721	5.2296	107.1721	15,246.00
14/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	199	0	199	0	0.00
14/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	189	0	189	0	0.00
14/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	179	0	179	0	0.00
14/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	87	0	87	0	0.00
14/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	82	0	82	0	0.00
14/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	77	0	77	0	0.00
14/07/2021	R023 On 04-November-21			Bond Future	5.40	104.4161	5.4045	104.4161	0.00
14/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	29	0	29	0	0.00
14/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	27	0	27	0	0.00
14/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	26	0	26	0	0.00
14/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	671	1	671	1	0.00
14/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	660	1	660	1	0.00
14/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	648	1	648	1	0.00
14/07/2021	R023 On 03-February-22			Bond Future	5.61	105.6169	5.6078	105.6169	0.00
14/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	62	0	62	0	0.00
14/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	60	0	60	0	0.00
14/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	65	0	65	0	0.00
14/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	610	1	610	1	0.00
14/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	625	1	625	1	0.00
14/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	617	1	617	1	0.00
14/07/2021	R023 On 05-May-22			Bond Future	5.87	102.9557	5.8672	102.9557	0.00
14/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	543	1	543	1	0.00
14/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	537	1	537	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
14/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	549	1	549	1	0.00
14/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	201	0	201	0	0.00
14/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	205	0	205	0	0.00
14/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	203	0	203	0	0.00
14/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
14/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
14/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
14/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R035 On 05-August-21			Bond Future	10.34	93.4992	10.3369	93.4992	81,434.00
14/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3106	3	3106	3	0.00
14/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	347	1	347	1	100.00
14/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6537	7	6537	7	0.00
14/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	28	0	28	0	100.00
14/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44681	45	44681	45	0.00
14/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	290	0	290	0	100.00
14/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2491	3	2491	3	0.00
14/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44914	45	44914	45	0.00
14/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44798	45	44798	45	0.00
14/07/2021	R035 On 04-November-21			Bond Future	10.54	90.0292	10.5372	90.0292	0.00
14/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5238	6	5238	6	0.00
14/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18008	18	18008	18	0.00
14/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	7907	8	7907	8	0.00
14/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1608	2	1608	2	782.00
14/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11782	12	11782	12	0.00
14/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11733	12	11733	12	0.00
14/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2747	3	2747	3	0.00
14/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1304	2	1304	2	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1328	2	1328	2	400.00
14/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2818	3	2818	3	400.00
14/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	11831	12	11831	12	0.00
14/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4689	5	4689	5	0.00
14/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1277	2	1277	2	782.00
14/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3627	4	3627	4	0.00
14/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	197	0	197	0	0.00
14/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	543	1	543	1	782.00
14/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2284	3	2284	3	0.00
14/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4086	4	4086	4	0.00
14/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2342	3	2342	3	350.00
14/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4130	4	4130	4	0.00
14/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1098	1	1098	1	350.00
14/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	204	0	204	0	0.00
14/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	201	0	201	0	0.00
14/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	15	0	15	0	400.00
14/07/2021	R035 On 03-February-22			Bond Future	10.74	91.0647	10.7449	91.0647	0.00
14/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4346	5	4346	5	0.00
14/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	7881	8	7881	8	0.00
14/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	781	1	781	1	683.00
14/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5092	6	5092	6	0.00
14/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1499	2	1499	2	280.00
14/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2106	3	2106	3	1,600.00
14/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5256	6	5256	6	0.00
14/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1876	2	1876	2	200.00
14/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7202	8	7202	8	0.00
14/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4270	5	4270	5	0.00
14/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5717	6	5717	6	0.00
14/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	2970	4	2970	4	0.00
14/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5051	6	5051	6	0.00
14/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5011	6	5011	6	0.00
14/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2101	3	2101	3	0.00
14/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2081	3	2081	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
14/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1800	2	1800	2	683.00
14/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1322	2	1322	2	280.00
14/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1988	2	1988	2	200.00
14/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4998	5	4998	5	0.00
14/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2461	3	2461	3	1,600.00
14/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4637	5	4637	5	0.00
14/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3569	4	3569	4	683.00
14/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7711	8	7711	8	0.00
14/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2062	3	2062	3	0.00
14/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1156	2	1156	2	1,800.00
14/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2507	3	2507	3	280.00
14/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5686	6	5686	6	0.00
14/07/2021	R035 On 05-May-22			Bond Future	10.95	87.6641	10.9506	87.6641	0.00
14/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6339	7	6339	7	0.00
14/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6298	7	6298	7	0.00
14/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6259	7	6259	7	0.00
14/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2253	3	2253	3	0.00
14/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2236	3	2236	3	0.00
14/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2219	3	2219	3	0.00
14/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
14/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
14/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
14/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R186 On 05-August-21			Bond Future	7.64	113.9369	7.6415	113.9369	87,548.00
14/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4500	5	4500	5	0.00
14/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4456	5	4456	5	0.00
14/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4412	5	4412	5	0.00
14/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	8	0	8	0	0.00
14/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	8	0	8	0	0.00
14/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	7	0	7	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	R186 On 04-November-21			Bond Future	7.84	115.1605	7.8432	115.1605	0.00
14/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4378	5	4378	5	0.00
14/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2223	2	2223	2	0.00
14/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2168	2	2168	2	0.00
14/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1387	1	1387	1	0.00
14/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2196	2	2196	2	0.00
14/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	1065	1	1065	1	0.00
14/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	1081	1	1081	1	0.00
14/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	1049	1	1049	1	0.00
14/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	366	0	366	0	15,177.00
14/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1711	2	1711	2	15,177.00
14/07/2021	R186 On 03-February-22			Bond Future	8.05	111.2028	8.0526	111.2028	0.00
14/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	727	1	727	1	0.00
14/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	715	1	715	1	0.00
14/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	738	1	738	1	0.00
14/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3956	4	3956	4	0.00
14/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	4020	4	4020	4	0.00
14/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3988	4	3988	4	0.00
14/07/2021	R186 On 05-May-22			Bond Future	8.28	112.5184	8.2784	112.5184	0.00
14/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2372	2	2372	2	0.00
14/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2351	2	2351	2	0.00
14/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2393	2	2393	2	0.00
14/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2228	2	2228	2	0.00
14/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2265	2	2265	2	0.00
14/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2247	2	2247	2	0.00
14/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
14/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
14/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
14/07/2021	R197 On 05-August-21			Bond Future	321.55	321.9609	321.5509	321.9609	1,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	R197 On 04-November-21			Bond Future	325.08	325.4976	325.0784	325.4976	950.00
14/07/2021	R197 On 03-February-22			Bond Future	320.74	321.1687	320.7434	321.1687	0.00
14/07/2021	R197 On 05-May-22			Bond Future	324.61	325.0419	324.6096	325.0419	0.00
14/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
14/07/2021	R202 On 05-August-21			Bond Future	236.14	235.7563	236.1367	235.7563	9,315.00
14/07/2021	R202 On 04-November-21			Bond Future	238.73	238.3459	238.7272	238.3459	1,625.00
14/07/2021	R202 On 03-February-22			Bond Future	237.20	236.8150	237.1994	236.8150	0.00
14/07/2021	R202 On 05-May-22			Bond Future	240.06	239.6706	240.0583	239.6706	0.00
14/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
14/07/2021	R209 On 05-August-21			Bond Future	10.30	72.0809	10.3011	72.0809	28,703.00
14/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	7970	8	7970	8	0.00
14/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	7921	8	7921	8	0.00
14/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8018	8	8018	8	0.00
14/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	2	0	2	0	0.00
14/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	3	0	3	0	0.00
14/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	2	0	2	0	0.00
14/07/2021	R209 On 04-November-21			Bond Future	10.48	69.7152	10.4783	69.7152	4,785.00
14/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	296	1	296	1	6,000.00
14/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	8965	9	8965	9	0.00
14/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	8921	9	8921	9	0.00
14/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	988	1	988	1	0.00
14/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8180	8	8180	8	0.00
14/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2219	3	2219	3	0.00
14/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9008	9	9008	9	0.00
14/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	227	0	227	0	0.00
14/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	291	0	291	0	9,000.00
14/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3769	4	3769	4	3,100.00
14/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	230	0	230	0	0.00
14/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	233	0	233	0	0.00
14/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2097	2	2097	2	9,400.00
14/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6156	6	6156	6	0.00
14/07/2021	R209 On 03-February-22			Bond Future	10.66	70.5174	10.6578	70.5174	0.00
14/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	3985	4	3985	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
14/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	3916	4	3916	4	0.00
14/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	3950	4	3950	4	0.00
14/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1940	2	1940	2	0.00
14/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1959	2	1959	2	0.00
14/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1922	2	1922	2	0.00
14/07/2021	R209 On 05-May-22			Bond Future	10.84	68.2104	10.8408	68.2104	0.00
14/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5231	6	5231	6	0.00
14/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5197	6	5197	6	0.00
14/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5162	6	5162	6	0.00
14/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2095	3	2095	3	0.00
14/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2079	2	2079	2	0.00
14/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2063	2	2063	2	0.00
14/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
14/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
14/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
14/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R210 On 05-August-21			Bond Future	209.23	209.1192	209.2335	209.1192	1,305.00
14/07/2021	R210 On 04-November-21			Bond Future	208.75	208.6325	208.7452	208.6325	423.00
14/07/2021	R210 On 03-February-22			Bond Future	211.19	211.0819	211.1941	211.0819	0.00
14/07/2021	R210 On 05-May-22			Bond Future	210.90	210.7911	210.9047	210.7911	0.00
14/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
14/07/2021	R212 On 05-August-21			Bond Future	173.08	173.0576	173.0750	173.0576	2,457.00
14/07/2021	R212 On 04-November-21			Bond Future	174.97	174.9587	174.9738	174.9587	0.00
14/07/2021	R213 On 05-August-21			Bond Future	9.42	88.1052	9.4247	88.1052	9,022.00
14/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7551	8	7551	8	0.00
14/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	3942	4	3942	4	0.00
14/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7155	7	7155	7	0.00
14/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	695	1	695	1	0.00
14/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7502	8	7502	8	0.00
14/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7452	8	7452	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
14/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	2	0	2	0	0.00
14/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	66	0	66	0	0.00
14/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1170	1	1170	1	0.00
14/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	2	0	2	0	0.00
14/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	3	0	3	0	0.00
14/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	2	0	2	0	0.00
14/07/2021	R213 On 04-November-21			Bond Future	9.62	85.5226	9.6175	85.5226	0.00
14/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	7848	8	7848	8	0.00
14/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	7804	8	7804	8	0.00
14/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	7892	8	7892	8	0.00
14/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	290	0	290	0	0.00
14/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	286	0	286	0	0.00
14/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	282	0	282	0	0.00
14/07/2021	R213 On 03-February-22			Bond Future	9.82	86.5061	9.8177	86.5061	0.00
14/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	3755	4	3755	4	0.00
14/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2544	3	2544	3	0.00
14/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1201	2	1201	2	220.00
14/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5266	6	5266	6	0.00
14/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1327	2	1327	2	430.00
14/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4019	4	4019	4	0.00
14/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3691	4	3691	4	0.00
14/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2092	2	2092	2	0.00
14/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3131	3	3131	3	0.00
14/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3101	3	3101	3	0.00
14/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5527	6	5527	6	0.00
14/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3219	4	3219	4	0.00
14/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	513	1	513	1	200.00
14/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3160	3	3160	3	0.00
14/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	683	1	683	1	102.00
14/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3353	4	3353	4	200.00
14/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	7065	7	7065	7	0.00
14/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2313	3	2313	3	0.00
14/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2268	3	2268	3	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4545	5	4545	5	0.00
14/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6258	6	6258	6	0.00
14/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1200	1	1200	1	220.00
14/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1283	2	1283	2	430.00
14/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2358	3	2358	3	0.00
14/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2335	3	2335	3	0.00
14/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1968	2	1968	2	200.00
14/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1787	2	1787	2	102.00
14/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2847	3	2847	3	102.00
14/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1930	2	1930	2	220.00
14/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4806	5	4806	5	0.00
14/07/2021	R213 On 05-May-22			Bond Future	10.02	83.9974	10.0173	83.9974	0.00
14/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5005	5	5005	5	0.00
14/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5039	5	5039	5	0.00
14/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	4971	5	4971	5	0.00
14/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1893	2	1893	2	0.00
14/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1923	2	1923	2	0.00
14/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1908	2	1908	2	0.00
14/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
14/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
14/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
14/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R214 On 05-August-21			Bond Future	10.73	68.6503	10.7259	68.6503	17,880.00
14/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	6956	7	6956	7	0.00
14/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7005	7	7005	7	0.00
14/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	6907	7	6907	7	0.00
14/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	9	0	9	0	0.00
14/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	10	0	10	0	0.00
14/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	9	0	9	0	0.00
14/07/2021	R214 On 04-November-21			Bond Future	10.90	66.1107	10.9027	66.1107	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
14/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8398	9	8398	9	0.00
14/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8356	9	8356	9	0.00
14/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8313	9	8313	9	0.00
14/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	295	0	295	0	0.00
14/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	288	0	288	0	0.00
14/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	292	0	292	0	0.00
14/07/2021	R214 On 03-February-22			Bond Future	11.08	66.8711	11.0849	66.8711	0.00
14/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3856	4	3856	4	0.00
14/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3822	4	3822	4	0.00
14/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	3889	4	3889	4	0.00
14/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2158	3	2158	3	0.00
14/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2138	3	2138	3	0.00
14/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2118	3	2118	3	0.00
14/07/2021	R214 On 05-May-22			Bond Future	11.26	64.3826	11.2639	64.3826	0.00
14/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4803	5	4803	5	0.00
14/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4770	5	4770	5	0.00
14/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4836	5	4836	5	0.00
14/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2317	3	2317	3	0.00
14/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2299	3	2299	3	0.00
14/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2281	3	2281	3	0.00
14/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
14/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
14/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
14/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R248 On 05-August-21			Bond Future	10.72	86.6845	10.7208	86.6845	171,110.00
14/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11628	12	11628	12	0.00
14/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	11571	12	11571	12	0.00
14/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	38	0	38	0	0.00
14/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	538	1	538	1	0.00
14/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	208	0	208	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2002	2	2002	2	1,300.00
14/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	800	1	800	1	0.00
14/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3679	4	3679	4	0.00
14/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	11685	12	11685	12	0.00
14/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	3	0	3	0	0.00
14/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	249	0	249	0	0.00
14/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	3	0	3	0	0.00
14/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2207	2	2207	2	0.00
14/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1706	2	1706	2	0.00
14/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	689	1	689	1	0.00
14/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3439	4	3439	4	0.00
14/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	5710	6	5710	6	0.00
14/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	3	0	3	0	0.00
14/07/2021	R248 On 04-November-21			Bond Future	10.90	83.2044	10.8968	83.2044	0.00
14/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	951	1	951	1	1,200.00
14/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	12352	12	12352	12	0.00
14/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	181	0	181	0	1,200.00
14/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12404	13	12404	13	0.00
14/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12455	13	12455	13	0.00
14/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	241	0	241	0	0.00
14/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	244	0	244	0	0.00
14/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	247	0	247	0	0.00
14/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	10574	11	10574	11	0.00
14/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5468	6	5468	6	0.00
14/07/2021	R248 On 03-February-22			Bond Future	11.08	84.1614	11.0785	84.1614	0.00
14/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5206	6	5206	6	0.00
14/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5163	6	5163	6	0.00
14/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5120	6	5120	6	0.00
14/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2409	3	2409	3	0.00
14/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2454	3	2454	3	0.00
14/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2432	3	2432	3	0.00
14/07/2021	R248 On 05-May-22			Bond Future	11.26	80.7422	11.2571	80.7422	0.00
14/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6288	7	6288	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
14/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6245	7	6245	7	0.00
14/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6202	7	6202	7	0.00
14/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2709	3	2709	3	0.00
14/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2669	3	2669	3	0.00
14/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2689	3	2689	3	0.00
14/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
14/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
14/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
14/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
14/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
14/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00