



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
15/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	2025 On 05-August-21			Bond Future	153.40	153.3793	153.4044	153.3793	4,073.00
15/07/2021	2025 On 04-November-21			Bond Future	155.09	155.0620	155.0867	155.0620	838.00
15/07/2021	2025 On 03-February-22			Bond Future	155.34	155.3114	155.3360	155.3114	0.00
15/07/2021	2025 On 05-May-22			Bond Future	157.21	157.1832	157.2077	157.1832	0.00
15/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
15/07/2021	2029 On 05-August-21			Bond Future	114.04	113.7777	114.0388	113.7777	2,437.00
15/07/2021	2029 On 04-November-21			Bond Future	114.12	113.8572	114.1207	113.8572	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
15/07/2021	2029 On 03-February-22			Bond Future	115.46	115.1929	115.4591	115.1929	0.00
15/07/2021	2029 On 05-May-22			Bond Future	115.66	115.3910	115.6602	115.3910	0.00
15/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
15/07/2021	2030 On 05-August-21			Bond Future	8.99	94.1639	8.9883	94.1639	59,425.00
15/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7679	7	7679	7	0.00
15/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	108	0	108	0	5,000.00
15/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	2970	3	2970	3	0.00
15/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4211	4	4211	4	0.00
15/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	813	1	813	1	600.00
15/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7022	7	7022	7	0.00
15/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
15/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7629	7	7629	7	0.00
15/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7578	7	7578	7	0.00
15/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6259	6	6259	6	0.00
15/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	531	0	531	0	479.00
15/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2732	2	2732	2	600.00
15/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15585	15	15585	15	0.00
15/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1452	1	1452	1	0.00
15/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	435	0	435	0	200.00
15/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7616	8	7616	8	0.00
15/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	548	1	548	1	7,500.00
15/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2906	3	2906	3	0.00
15/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
15/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	3	0	3	0	200.00
15/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1616	2	1616	2	0.00
15/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	2	0	2	0	0.00
15/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1028	1	1028	1	0.00
15/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	180	0	180	0	0.00
15/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	50	0	50	0	479.00
15/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1426	2	1426	2	0.00
15/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	147	0	147	0	0.00
15/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	7	0	7	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
15/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2030 On 04-November-21			Bond Future	9.18	95.1740	9.1780	95.1740	61,086.00
15/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1088	1	1088	1	300.00
15/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11402	11	11402	11	0.00
15/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7662	7	7662	7	0.00
15/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4585	4	4585	4	29.00
15/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7572	7	7572	7	0.00
15/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10599	10	10599	10	0.00
15/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2120	2	2120	2	29.00
15/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	377	0	377	0	300.00
15/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7617	7	7617	7	0.00
15/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	273	0	273	0	0.00
15/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	277	0	277	0	0.00
15/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3343	4	3343	4	0.00
15/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	69	0	69	0	300.00
15/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5491	6	5491	6	0.00
15/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2000	2	2000	2	0.00
15/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	269	0	269	0	0.00
15/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	101	0	101	0	29.00
15/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	760	1	760	1	0.00
15/07/2021	2030 On 03-February-22			Bond Future	9.38	92.2634	9.3754	92.2634	0.00
15/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3287	3	3287	3	1,000.00
15/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	7950	8	7950	8	0.00
15/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3858	4	3858	4	0.00
15/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2791	3	2791	3	0.00
15/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2819	3	2819	3	0.00
15/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1417	1	1417	1	1,000.00
15/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2572	2	2572	2	0.00
15/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	717	1	717	1	101.00
15/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2847	3	2847	3	0.00
15/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2455	3	2455	3	0.00
15/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2706	3	2706	3	101.00
15/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6089	6	6089	6	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
15/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4233	4	4233	4	0.00
15/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2479	3	2479	3	0.00
15/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2504	3	2504	3	0.00
15/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1762	2	1762	2	101.00
15/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	596	1	596	1	1,000.00
15/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2116	2	2116	2	0.00
15/07/2021	2030 On 05-May-22			Bond Future	9.58	93.3547	9.5830	93.3547	0.00
15/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1506	1	1506	1	1,800.00
15/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	7956	8	7956	8	0.00
15/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2463	2	2463	2	0.00
15/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	4893	5	4893	5	0.00
15/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	4859	5	4859	5	0.00
15/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	585	1	585	1	1,800.00
15/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4091	4	4091	4	0.00
15/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	4926	5	4926	5	0.00
15/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	907	1	907	1	1,073.00
15/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8301	9	8301	9	0.00
15/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1811	2	1811	2	0.00
15/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5113	5	5113	5	0.00
15/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1842	2	1842	2	0.00
15/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1827	2	1827	2	0.00
15/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3655	4	3655	4	1,073.00
15/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6788	7	6788	7	0.00
15/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2251	2	2251	2	1,073.00
15/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	924	1	924	1	1,800.00
15/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
15/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
15/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
15/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2032 On 05-August-21			Bond Future	9.69	93.2648	9.6888	93.2648	46,010.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9506	9	9506	9	0.00
15/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9453	9	9453	9	0.00
15/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9559	9	9559	9	0.00
15/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2032 On 04-November-21			Bond Future	9.89	90.1206	9.8857	90.1206	76,159.00
15/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	854	1	854	1	700.00
15/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15350	15	15350	15	0.00
15/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10196	10	10196	10	0.00
15/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2072	2	2072	2	700.00
15/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10148	10	10148	10	0.00
15/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10100	10	10100	10	0.00
15/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	178	0	178	0	0.00
15/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	183	0	183	0	0.00
15/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	21	0	21	0	700.00
15/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	181	0	181	0	0.00
15/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2404	3	2404	3	0.00
15/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4242	4	4242	4	0.00
15/07/2021	2032 On 03-February-22			Bond Future	10.09	91.1567	10.0864	91.1567	0.00
15/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3745	4	3745	4	0.00
15/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3063	3	3063	3	0.00
15/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	781	1	781	1	97.00
15/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4092	4	4092	4	0.00
15/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	532	0	532	0	198.00
15/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4056	4	4056	4	0.00
15/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1653	2	1653	2	210.00
15/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6034	6	6034	6	0.00
15/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6791	7	6791	7	0.00
15/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4380	4	4380	4	0.00
15/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1562	1	1562	1	400.00
15/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4870	5	4870	5	0.00
15/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2121	2	2121	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
15/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	3986	4	3986	4	0.00
15/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4021	4	4021	4	0.00
15/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2069	2	2069	2	0.00
15/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2090	2	2090	2	0.00
15/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3736	4	3736	4	198.00
15/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7682	8	7682	8	0.00
15/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1642	2	1642	2	97.00
15/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2027	2	2027	2	198.00
15/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1870	2	1870	2	210.00
15/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2242	2	2242	2	400.00
15/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4550	5	4550	5	0.00
15/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1035	1	1035	1	210.00
15/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1234	1	1234	1	400.00
15/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2048	2	2048	2	0.00
15/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2755	3	2755	3	97.00
15/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6474	7	6474	7	0.00
15/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4400	5	4400	5	0.00
15/07/2021	2032 On 05-May-22			Bond Future	10.29	88.0881	10.2933	88.0881	0.00
15/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	5958	6	5958	6	0.00
15/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5883	6	5883	6	0.00
15/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	5920	6	5920	6	0.00
15/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1925	2	1925	2	0.00
15/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1940	2	1940	2	0.00
15/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1910	2	1910	2	0.00
15/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
15/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
15/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
15/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2033 On 05-August-21			Bond Future	108.14	107.7238	108.1365	107.7238	2,357.00
15/07/2021	2033 On 04-November-21			Bond Future	108.07	107.6576	108.0743	107.6576	8,010.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2021	2033 On 03-February-22			Bond Future	109.34	108.9205	109.3416	108.9205	0.00
15/07/2021	2033 On 05-May-22			Bond Future	109.39	108.9642	109.3902	108.9642	0.00
15/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
15/07/2021	2037 On 05-August-21			Bond Future	10.55	84.5379	10.5534	84.5379	112,979.00
15/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10310	10	10310	10	0.00
15/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10365	10	10365	10	0.00
15/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10420	10	10420	10	0.00
15/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2037 On 04-November-21			Bond Future	10.74	85.4448	10.7441	85.4448	47,670.00
15/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12153	12	12153	12	0.00
15/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12105	12	12105	12	0.00
15/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9582	9	9582	9	0.00
15/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5600	5	5600	5	600.00
15/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12202	12	12202	12	0.00
15/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	174	0	174	0	0.00
15/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	344	0	344	0	600.00
15/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	967	1	967	1	0.00
15/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	177	0	177	0	0.00
15/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	171	0	171	0	0.00
15/07/2021	2037 On 03-February-22			Bond Future	10.94	82.1722	10.9417	82.1722	0.00
15/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5197	5	5197	5	0.00
15/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5156	5	5156	5	0.00
15/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5116	5	5116	5	0.00
15/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1965	2	1965	2	0.00
15/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2003	2	2003	2	0.00
15/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1984	2	1984	2	0.00
15/07/2021	2037 On 05-May-22			Bond Future	11.15	83.1444	11.1452	83.1444	0.00
15/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6302	6	6302	6	0.00
15/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6222	6	6222	6	0.00
15/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6262	6	6262	6	0.00
15/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2204	2	2204	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
15/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2237	2	2237	2	0.00
15/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2220	2	2220	2	0.00
15/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
15/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
15/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
15/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2038 On 05-August-21			Bond Future	119.06	119.0294	119.0554	119.0294	7,535.00
15/07/2021	2038 On 04-November-21			Bond Future	120.36	120.3354	120.3610	120.3354	2,683.00
15/07/2021	2038 On 03-February-22			Bond Future	120.01	119.9814	120.0070	119.9814	0.00
15/07/2021	2038 On 05-May-22			Bond Future	121.45	121.4275	121.4533	121.4275	0.00
15/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
15/07/2021	2040 On 05-August-21			Bond Future	10.70	86.4791	10.6974	86.4791	53,674.00
15/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11411	11	11411	11	0.00
15/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5806	6	5806	6	900.00
15/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22835	23	22835	23	0.00
15/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2812	3	2812	3	900.00
15/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11354	11	11354	11	0.00
15/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11297	11	11297	11	0.00
15/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	357	0	357	0	0.00
15/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
15/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	54	0	54	0	0.00
15/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2040 On 04-November-21			Bond Future	10.88	87.4068	10.8839	87.4068	32,017.00
15/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12595	12	12595	12	0.00
15/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12492	12	12492	12	0.00
15/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	12543	12	12543	12	0.00
15/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	203	0	203	0	0.00
15/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	205	0	205	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
15/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	200	0	200	0	0.00
15/07/2021	2040 On 03-February-22			Bond Future	11.08	83.9066	11.0770	83.9066	0.00
15/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5474	5	5474	5	0.00
15/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5431	5	5431	5	0.00
15/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5518	5	5518	5	0.00
15/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2210	2	2210	2	0.00
15/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2190	2	2190	2	0.00
15/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2170	2	2170	2	0.00
15/07/2021	2040 On 05-May-22			Bond Future	11.28	84.8993	11.2754	84.8993	0.00
15/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	764	1	764	1	1,200.00
15/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6498	6	6498	6	0.00
15/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6456	6	6456	6	0.00
15/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6541	6	6541	6	0.00
15/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2023	2	2023	2	1,200.00
15/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11529	11	11529	11	0.00
15/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1136	1	1136	1	1,200.00
15/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2500	3	2500	3	0.00
15/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2481	3	2481	3	0.00
15/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6857	7	6857	7	0.00
15/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2518	3	2518	3	0.00
15/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11237	11	11237	11	0.00
15/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
15/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
15/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
15/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2044 On 05-August-21			Bond Future	10.77	83.0748	10.7654	83.0748	52,124.00
15/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	11649	11	11649	11	0.00
15/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	11594	11	11594	11	0.00
15/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	11705	11	11705	11	0.00
15/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	1	0	1	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
15/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	1	0	1	0	0.00
15/07/2021	2044 On 04-November-21			Bond Future	10.94	83.9661	10.9441	83.9661	19,239.00
15/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12240	12	12240	12	0.00
15/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12189	12	12189	12	0.00
15/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12291	12	12291	12	0.00
15/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	232	0	232	0	0.00
15/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	237	0	237	0	0.00
15/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	234	0	234	0	0.00
15/07/2021	2044 On 03-February-22			Bond Future	11.13	80.5514	11.1290	80.5514	0.00
15/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5320	5	5320	5	0.00
15/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5277	5	5277	5	0.00
15/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5234	5	5234	5	0.00
15/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2189	2	2189	2	0.00
15/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2168	2	2168	2	0.00
15/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2147	2	2147	2	0.00
15/07/2021	2044 On 05-May-22			Bond Future	11.32	81.5044	11.3185	81.5044	0.00
15/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6439	6	6439	6	0.00
15/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6397	6	6397	6	0.00
15/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6355	6	6355	6	0.00
15/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2588	3	2588	3	0.00
15/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2569	3	2569	3	0.00
15/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2550	3	2550	3	0.00
15/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
15/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
15/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
15/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
15/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
15/07/2021	2046 On 05-August-21			Bond Future	109.04	108.6452	109.0353	108.6452	17,463.00
15/07/2021	2046 On 04-November-21			Bond Future	108.39	108.0007	108.3946	108.0007	635.00
15/07/2021	2046 On 03-February-22			Bond Future	109.67	109.2678	109.6660	109.2678	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
15/07/2021	2046 On 05-May-22			Bond Future	109.12	108.7149	109.1176	108.7149	0.00
15/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
15/07/2021	2050 On 05-August-21			Bond Future	109.78	109.7553	109.7789	109.7553	10,116.00
15/07/2021	2050 On 04-November-21			Bond Future	110.98	110.9593	110.9828	110.9593	1,485.00
15/07/2021	2050 On 03-February-22			Bond Future	110.32	110.2996	110.3230	110.2996	0.00
15/07/2021	2050 On 05-May-22			Bond Future	111.65	111.6292	111.6524	111.6292	0.00
15/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
15/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	AL37 On 05-August-21			Index Future	790.19	788.4840	790.1880	788.4840	0.00
15/07/2021	AL37 On 04-November-21			Index Future	798.75	797.0290	798.7480	797.0290	0.00
15/07/2021	AL37 On 03-February-22			Index Future	807.92	806.1840	807.9200	806.1840	0.00
15/07/2021	AL37 On 05-May-22			Index Future	817.46	815.7060	817.4610	815.7060	0.00
15/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
15/07/2021	AL7T On 05-August-21			Index Future	906.35	903.5230	906.3470	903.5230	0.00
15/07/2021	AL7T On 04-November-21			Index Future	916.17	913.3150	916.1660	913.3150	0.00
15/07/2021	AL7T On 03-February-22			Index Future	926.69	923.8060	926.6860	923.8060	0.00
15/07/2021	AL7T On 05-May-22			Index Future	937.63	934.7170	937.6290	934.7170	0.00
15/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
15/07/2021	ALBI On 05-August-21			Index Future	795.07	793.1170	795.0670	793.1170	103.00
15/07/2021	ALBI On 04-November-21			Index Future	803.68	801.7130	803.6800	801.7130	114.00
15/07/2021	ALBI On 03-February-22			Index Future	812.91	810.9210	812.9090	810.9210	0.00
15/07/2021	ALBI On 05-May-22			Index Future	822.51	820.4990	822.5090	820.4990	0.00
15/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
15/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	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
15/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2021	ES33 On 05-August-21			Bond Future	11.24	78.4713	11.2383	78.4713	0.00
15/07/2021	ES33 On 04-November-21			Bond Future	11.48	75.5573	11.4757	75.5573	350.00
15/07/2021	ES33 On 03-February-22			Bond Future	11.72	76.4441	11.7231	76.4441	0.00
15/07/2021	ES33 On 05-May-22			Bond Future	11.97	73.5885	11.9732	73.5885	0.00
15/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
15/07/2021	ES42 On 05-August-21			Bond Future	11.78	77.0694	11.7750	77.0694	0.00
15/07/2021	ES42 On 04-November-21			Bond Future	12.00	73.6572	12.0008	73.6572	4,779.00
15/07/2021	ES42 On 03-February-22			Bond Future	12.23	74.5223	12.2283	74.5223	0.00
15/07/2021	ES42 On 05-May-22			Bond Future	12.47	71.1627	12.4666	71.1627	0.00
15/07/2021	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
15/07/2021	GOVI On 05-August-21			GOVI	785.29	783.3380	785.2930	783.3380	980.00
15/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	661430	64	661430	64	0.00
15/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	661630	64	661630	64	0.00
15/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	661530	64	661530	64	0.00
15/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 04-November-21			GOVI	793.80	791.8280	793.8000	791.8280	0.00
15/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	653800	63	653800	63	0.00
15/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	653900	63	653900	63	0.00
15/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	654000	63	654000	63	0.00
15/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 03-February-22			GOVI	802.92	800.9230	802.9150	800.9230	0.00
15/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	101650	8	101650	8	0.00
15/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	101750	8	101750	8	0.00
15/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	101550	8	101550	8	0.00
15/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 05-May-22			GOVI	812.40	810.3830	812.3970	810.3830	0.00
15/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	241570	22	241570	22	0.00
15/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	241670	22	241670	22	0.00
15/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	241470	22	241470	22	0.00
15/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
15/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
15/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
15/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
15/07/2021	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
15/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
15/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
15/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2021	IGOV On 05-August-21			Index Future	291.79	291.5270	291.7870	291.5270	459.00
15/07/2021	IGOV On 04-November-21			Index Future	295.02	294.7590	295.0200	294.7590	16.00
15/07/2021	IGOV On 03-February-22			Index Future	298.48	298.2160	298.4790	298.2160	0.00
15/07/2021	IGOV On 05-May-22			Index Future	302.08	301.8090	302.0750	301.8090	0.00
15/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
15/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
15/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
15/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
15/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.82	96.1800	3.8200	96.1800	0.00
15/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1250	3.8650	96.1250	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
15/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.06	95.9100	4.0600	95.9100	0.00
15/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.11	95.8600	4.1100	95.8600	0.00
15/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.31	95.6350	4.3050	95.6350	0.00
15/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.61	95.3100	4.6100	95.3100	0.00
15/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.01	94.9050	5.0050	94.9050	471.00
15/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.19	94.7050	5.1850	94.7050	0.00
15/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.58	94.3400	5.5800	94.3400	0.00
15/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.74	94.1600	5.7350	94.1600	0.00
15/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.81	94.1550	5.8050	94.1550	0.00
15/07/2021	R023 On 05-August-21			Bond Future	5.21	107.1651	5.2068	107.1651	13,521.00
15/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	219	0	219	0	0.00
15/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	208	0	208	0	0.00
15/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	198	0	198	0	0.00
15/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	72	0	72	0	0.00
15/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	67	0	67	0	0.00
15/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	63	0	63	0	0.00
15/07/2021	R023 On 04-November-21			Bond Future	5.38	104.4074	5.3776	104.4074	1,725.00
15/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	32	0	32	0	0.00
15/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	31	0	31	0	0.00
15/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	29	0	29	0	0.00
15/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	640	1	640	1	0.00
15/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	629	1	629	1	0.00
15/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	617	1	617	1	0.00
15/07/2021	R023 On 03-February-22			Bond Future	5.57	105.6072	5.5744	105.6072	0.00
15/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	68	0	68	0	0.00
15/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	66	0	66	0	0.00
15/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	71	0	71	0	0.00
15/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	582	1	582	1	0.00
15/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	597	1	597	1	0.00
15/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	589	1	589	1	0.00
15/07/2021	R023 On 05-May-22			Bond Future	5.82	102.9452	5.8234	102.9452	0.00
15/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	565	1	565	1	0.00
15/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	559	1	559	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
15/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	571	1	571	1	0.00
15/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	188	0	188	0	0.00
15/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	192	0	192	0	0.00
15/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	190	0	190	0	0.00
15/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
15/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
15/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
15/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R035 On 05-August-21			Bond Future	10.31	93.4096	10.3094	93.4096	77,877.00
15/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3242	3	3242	3	0.00
15/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	370	0	370	0	100.00
15/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6712	7	6712	7	0.00
15/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44498	45	44498	45	0.00
15/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	21	0	21	0	100.00
15/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	243	0	243	0	100.00
15/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2331	2	2331	2	0.00
15/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44731	45	44731	45	0.00
15/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44614	45	44614	45	0.00
15/07/2021	R035 On 04-November-21			Bond Future	10.51	89.9373	10.5087	89.9373	32,486.00
15/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5367	5	5367	5	0.00
15/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18191	18	18191	18	0.00
15/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8060	8	8060	8	0.00
15/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1670	2	1670	2	782.00
15/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11953	12	11953	12	0.00
15/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11904	12	11904	12	0.00
15/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4811	5	4811	5	0.00
15/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2837	3	2837	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
15/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1358	1	1358	1	350.00
15/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1382	1	1382	1	400.00
15/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2909	3	2909	3	400.00
15/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12002	12	12002	12	0.00
15/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	183	0	183	0	0.00
15/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	511	1	511	1	782.00
15/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2191	2	2191	2	0.00
15/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3955	4	3955	4	0.00
15/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2247	2	2247	2	350.00
15/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3998	4	3998	4	0.00
15/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1042	1	1042	1	350.00
15/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1215	1	1215	1	782.00
15/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3504	4	3504	4	0.00
15/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	187	0	187	0	0.00
15/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	13	0	13	0	400.00
15/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	190	0	190	0	0.00
15/07/2021	R035 On 03-February-22			Bond Future	10.72	90.9710	10.7153	90.9710	0.00
15/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4452	4	4452	4	0.00
15/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8022	8	8022	8	0.00
15/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	813	1	813	1	683.00
15/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5208	5	5208	5	0.00
15/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1551	1	1551	1	280.00
15/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1938	2	1938	2	200.00
15/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7338	7	7338	7	0.00
15/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4375	4	4375	4	0.00
15/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5840	6	5840	6	0.00
15/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2173	2	2173	2	1,600.00
15/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5374	5	5374	5	0.00
15/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5126	5	5126	5	0.00
15/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3054	3	3054	3	0.00
15/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5167	5	5167	5	0.00
15/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2010	2	2010	2	0.00
15/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2030	2	2030	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
15/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1919	2	1919	2	200.00
15/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4873	5	4873	5	0.00
15/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2380	2	2380	2	1,600.00
15/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4517	5	4517	5	0.00
15/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1736	2	1736	2	683.00
15/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1272	1	1272	1	280.00
15/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3466	4	3466	4	683.00
15/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7557	8	7557	8	0.00
15/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1991	2	1991	2	0.00
15/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1111	1	1111	1	1,800.00
15/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2425	3	2425	3	280.00
15/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5552	6	5552	6	0.00
15/07/2021	R035 On 05-May-22			Bond Future	10.92	87.5686	10.9197	87.5686	0.00
15/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6462	6	6462	6	0.00
15/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6421	6	6421	6	0.00
15/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6381	6	6381	6	0.00
15/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2187	2	2187	2	0.00
15/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2170	2	2170	2	0.00
15/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2154	2	2154	2	0.00
15/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
15/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
15/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
15/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R186 On 05-August-21			Bond Future	7.59	113.8259	7.5886	113.8259	75,374.00
15/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4744	4	4744	4	0.00
15/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4700	4	4700	4	0.00
15/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4656	4	4656	4	0.00
15/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	5	0	5	0	0.00
15/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	4	0	4	0	0.00
15/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	4	0	4	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
15/07/2021	R186 On 04-November-21			Bond Future	7.79	115.0467	7.7869	115.0467	20,321.00
15/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4585	4	4585	4	0.00
15/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2376	2	2376	2	0.00
15/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2318	2	2318	2	0.00
15/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1501	1	1501	1	0.00
15/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2347	2	2347	2	0.00
15/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	967	1	967	1	0.00
15/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	982	1	982	1	0.00
15/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	952	1	952	1	0.00
15/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	323	0	323	0	15,177.00
15/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1576	2	1576	2	15,177.00
15/07/2021	R186 On 03-February-22			Bond Future	7.99	111.0866	7.9927	111.0866	0.00
15/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	790	1	790	1	0.00
15/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	778	1	778	1	0.00
15/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	802	1	802	1	0.00
15/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3768	4	3768	4	0.00
15/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3831	4	3831	4	0.00
15/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3799	4	3799	4	0.00
15/07/2021	R186 On 05-May-22			Bond Future	8.21	112.4002	8.2143	112.4002	0.00
15/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2503	2	2503	2	0.00
15/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2481	2	2481	2	0.00
15/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2525	2	2525	2	0.00
15/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2105	2	2105	2	0.00
15/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2140	2	2140	2	0.00
15/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2123	2	2123	2	0.00
15/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
15/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
15/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
15/07/2021	R197 On 05-August-21			Bond Future	321.60	321.5509	321.5955	321.5509	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
15/07/2021	R197 On 04-November-21			Bond Future	325.12	325.0784	325.1220	325.0784	950.00
15/07/2021	R197 On 03-February-22			Bond Future	320.79	320.7434	320.7865	320.7434	0.00
15/07/2021	R197 On 05-May-22			Bond Future	324.65	324.6096	324.6527	324.6096	0.00
15/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
15/07/2021	R202 On 05-August-21			Bond Future	236.19	236.1367	236.1858	236.1367	9,315.00
15/07/2021	R202 On 04-November-21			Bond Future	238.78	238.7272	238.7756	238.7272	1,625.00
15/07/2021	R202 On 03-February-22			Bond Future	237.25	237.1994	237.2478	237.1994	0.00
15/07/2021	R202 On 05-May-22			Bond Future	240.11	240.0583	240.1068	240.0583	0.00
15/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
15/07/2021	R209 On 05-August-21			Bond Future	10.27	71.9693	10.2739	71.9693	26,637.00
15/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8127	8	8127	8	0.00
15/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8078	8	8078	8	0.00
15/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8175	8	8175	8	0.00
15/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	2	0	2	0	0.00
15/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	2	0	2	0	0.00
15/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	2	0	2	0	0.00
15/07/2021	R209 On 04-November-21			Bond Future	10.45	69.6014	10.4502	69.6014	6,851.00
15/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	312	0	312	0	6,000.00
15/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9109	9	9109	9	0.00
15/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1030	1	1030	1	0.00
15/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8321	8	8321	8	0.00
15/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2294	2	2294	2	0.00
15/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9152	9	9152	9	0.00
15/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9065	9	9065	9	0.00
15/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	211	0	211	0	0.00
15/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	272	0	272	0	9,000.00
15/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3651	4	3651	4	3,100.00
15/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	214	0	214	0	0.00
15/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	217	0	217	0	0.00
15/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2012	2	2012	2	9,400.00
15/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6012	6	6012	6	0.00
15/07/2021	R209 On 03-February-22			Bond Future	10.63	70.4015	10.6286	70.4015	0.00
15/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4081	4	4081	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
15/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4046	4	4046	4	0.00
15/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4011	4	4011	4	0.00
15/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1893	2	1893	2	0.00
15/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1875	2	1875	2	0.00
15/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1857	2	1857	2	0.00
15/07/2021	R209 On 05-May-22			Bond Future	10.81	68.0928	10.8106	68.0928	0.00
15/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5335	5	5335	5	0.00
15/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5300	5	5300	5	0.00
15/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5265	5	5265	5	0.00
15/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2036	2	2036	2	0.00
15/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2020	2	2020	2	0.00
15/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2005	2	2005	2	0.00
15/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
15/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
15/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
15/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R210 On 05-August-21			Bond Future	209.27	209.2335	209.2716	209.2335	1,305.00
15/07/2021	R210 On 04-November-21			Bond Future	208.78	208.7452	208.7827	208.7452	423.00
15/07/2021	R210 On 03-February-22			Bond Future	211.23	211.1941	211.2315	211.1941	0.00
15/07/2021	R210 On 05-May-22			Bond Future	210.94	210.9047	210.9421	210.9047	0.00
15/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
15/07/2021	R212 On 05-August-21			Bond Future	173.10	173.0750	173.0964	173.0750	2,457.00
15/07/2021	R212 On 04-November-21			Bond Future	174.99	174.9738	174.9946	174.9738	0.00
15/07/2021	R213 On 05-August-21			Bond Future	9.37	88.0567	9.3721	88.0567	9,022.00
15/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7845	8	7845	8	0.00
15/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4216	4	4216	4	0.00
15/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7448	7	7448	7	0.00
15/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7796	8	7796	8	0.00
15/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7746	7	7746	7	0.00
15/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	806	1	806	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
15/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	1	0	1	0	0.00
15/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	45	0	45	0	0.00
15/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	986	1	986	1	0.00
15/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	1	0	1	0	0.00
15/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	1	0	1	0	0.00
15/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	1	0	1	0	0.00
15/07/2021	R213 On 04-November-21			Bond Future	9.56	85.4723	9.5627	85.4723	0.00
15/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8114	8	8114	8	0.00
15/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8070	8	8070	8	0.00
15/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8159	8	8159	8	0.00
15/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	258	0	258	0	0.00
15/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	254	0	254	0	0.00
15/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	251	0	251	0	0.00
15/07/2021	R213 On 03-February-22			Bond Future	9.76	86.4544	9.7605	86.4544	0.00
15/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	3938	4	3938	4	0.00
15/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2689	3	2689	3	0.00
15/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1289	1	1289	1	220.00
15/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5480	5	5480	5	0.00
15/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1422	1	1422	1	430.00
15/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4208	4	4208	4	0.00
15/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3871	4	3871	4	0.00
15/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2221	2	2221	2	0.00
15/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3296	3	3296	3	0.00
15/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3265	3	3265	3	0.00
15/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	741	1	741	1	102.00
15/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3387	3	3387	3	0.00
15/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	560	1	560	1	200.00
15/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3326	3	3326	3	0.00
15/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5746	6	5746	6	0.00
15/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1118	1	1118	1	220.00
15/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1197	1	1197	1	430.00
15/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2178	2	2178	2	0.00
15/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2135	2	2135	2	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
15/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4339	5	4339	5	0.00
15/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6015	6	6015	6	0.00
15/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3181	3	3181	3	200.00
15/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6811	7	6811	7	0.00
15/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2221	2	2221	2	0.00
15/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2200	2	2200	2	0.00
15/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1848	2	1848	2	200.00
15/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1675	2	1675	2	102.00
15/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2692	3	2692	3	102.00
15/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1812	2	1812	2	220.00
15/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4593	5	4593	5	0.00
15/07/2021	R213 On 05-May-22			Bond Future	9.96	83.9446	9.9578	83.9446	0.00
15/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5205	5	5205	5	0.00
15/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5239	5	5239	5	0.00
15/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5171	5	5171	5	0.00
15/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1790	2	1790	2	0.00
15/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1818	2	1818	2	0.00
15/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1804	2	1804	2	0.00
15/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
15/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
15/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
15/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R214 On 05-August-21			Bond Future	10.69	68.5965	10.6937	68.5965	17,880.00
15/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7143	7	7143	7	0.00
15/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7192	7	7192	7	0.00
15/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7094	7	7094	7	0.00
15/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	6	0	6	0	0.00
15/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	7	0	7	0	0.00
15/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	6	0	6	0	0.00
15/07/2021	R214 On 04-November-21			Bond Future	10.87	66.0554	10.8693	66.0554	1,764.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8569	8	8569	8	0.00
15/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8526	8	8526	8	0.00
15/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8483	8	8483	8	0.00
15/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	274	0	274	0	0.00
15/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	267	0	267	0	0.00
15/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	270	0	270	0	0.00
15/07/2021	R214 On 03-February-22			Bond Future	11.05	66.8145	11.0502	66.8145	0.00
15/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3969	4	3969	4	0.00
15/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3934	4	3934	4	0.00
15/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4003	4	4003	4	0.00
15/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2077	2	2077	2	0.00
15/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2057	2	2057	2	0.00
15/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2038	2	2038	2	0.00
15/07/2021	R214 On 05-May-22			Bond Future	11.23	64.3249	11.2280	64.3249	0.00
15/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4924	5	4924	5	0.00
15/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4890	5	4890	5	0.00
15/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4957	5	4957	5	0.00
15/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2241	2	2241	2	0.00
15/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2224	2	2224	2	0.00
15/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2206	2	2206	2	0.00
15/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
15/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
15/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
15/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R248 On 05-August-21			Bond Future	10.69	86.6539	10.6885	86.6539	166,693.00
15/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11867	12	11867	12	0.00
15/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	11811	12	11811	12	0.00
15/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	41	0	41	0	0.00
15/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	588	1	588	1	0.00
15/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	870	1	870	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
15/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	228	0	228	0	1,300.00
15/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2141	2	2141	2	1,300.00
15/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3871	4	3871	4	0.00
15/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	11924	12	11924	12	0.00
15/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	2	0	2	0	0.00
15/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	201	0	201	0	0.00
15/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	2	0	2	0	0.00
15/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1536	2	1536	2	0.00
15/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	588	1	588	1	0.00
15/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2016	2	2016	2	0.00
15/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3219	3	3219	3	0.00
15/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	5472	6	5472	6	0.00
15/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	2	0	2	0	0.00
15/07/2021	R248 On 04-November-21			Bond Future	10.86	83.1721	10.8633	83.1721	7,601.00
15/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1005	1	1005	1	1,200.00
15/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	12576	12	12576	12	0.00
15/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	194	0	194	0	1,200.00
15/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12627	12	12627	12	0.00
15/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12679	12	12679	12	0.00
15/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	223	0	223	0	0.00
15/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	225	0	225	0	0.00
15/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	227	0	227	0	0.00
15/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	10344	11	10344	11	0.00
15/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5280	5	5280	5	0.00
15/07/2021	R248 On 03-February-22			Bond Future	11.04	84.1280	11.0436	84.1280	0.00
15/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5356	5	5356	5	0.00
15/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5312	5	5312	5	0.00
15/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5268	5	5268	5	0.00
15/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2314	2	2314	2	0.00
15/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2358	2	2358	2	0.00
15/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2336	2	2336	2	0.00
15/07/2021	R248 On 05-May-22			Bond Future	11.22	80.7079	11.2208	80.7079	0.00
15/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6445	6	6445	6	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
15/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6402	6	6402	6	0.00
15/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6358	6	6358	6	0.00
15/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2618	3	2618	3	0.00
15/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2579	3	2579	3	0.00
15/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2598	3	2598	3	0.00
15/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
15/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
15/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
15/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
15/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
15/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00