



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
30/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	2025 On 05-August-21			Bond Future	153.38	153.3362	153.3837	153.3362	3,723.00
30/07/2021	2025 On 04-November-21			Bond Future	155.05	155.0075	155.0548	155.0075	4,804.00
30/07/2021	2025 On 03-February-22			Bond Future	155.30	155.2552	155.3023	155.2552	0.00
30/07/2021	2025 On 05-May-22			Bond Future	157.18	157.1279	157.1753	157.1279	0.00
30/07/2021	2025 On 04-August-22			Bond Future	157.51	157.4633	157.5118	157.4633	0.00
30/07/2021	2029 On 05-August-21			Bond Future	113.42	113.2584	113.4166	113.2584	2,127.00
30/07/2021	2029 On 04-November-21			Bond Future	113.48	113.3236	113.4828	113.3236	2,964.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	2029 On 03-February-22			Bond Future	114.81	114.6514	114.8122	114.6514	0.00
30/07/2021	2029 On 05-May-22			Bond Future	115.01	114.8455	115.0079	114.8455	0.00
30/07/2021	2029 On 04-August-22			Bond Future	116.43	116.2619	116.4262	116.2619	0.00
30/07/2021	2030 On 05-August-21			Bond Future	8.82	95.0906	8.8244	95.0906	29,365.00
30/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	8605	8	8605	8	0.00
30/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	22	0	22	0	5,000.00
30/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3750	3	3750	3	0.00
30/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	5089	5	5089	5	0.00
30/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7947	8	7947	8	0.00
30/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
30/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	911	1	911	1	600.00
30/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	8554	8	8554	8	0.00
30/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	8504	8	8504	8	0.00
30/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	7179	7	7179	7	0.00
30/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	478	0	478	0	479.00
30/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1868	2	1868	2	0.00
30/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	342	0	342	0	200.00
30/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3480	3	3480	3	600.00
30/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	16512	16	16512	16	0.00
30/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
30/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	6689	7	6689	7	0.00
30/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	37	0	37	0	7,500.00
30/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	1893	2	1893	2	0.00
30/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
30/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	596	1	596	1	0.00
30/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	2	0	2	0	0.00
30/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	199	0	199	0	0.00
30/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	0	0	0	0	479.00
30/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	446	1	446	1	0.00
30/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	1	0	1	0	0.00
30/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	0	0	0	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
30/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2030 On 04-November-21			Bond Future	9.01	96.1037	9.0083	96.1037	97,313.00
30/07/2021	2030 On 04-November-21	8.75	Call	Bond Future	1234	1	1234	1	3,250.00
30/07/2021	2030 On 04-November-21	9.30	Call	Bond Future	2815	3	2815	3	0.00
30/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1279	1	1279	1	300.00
30/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	12286	12	12286	12	0.00
30/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8464	8	8464	8	0.00
30/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5229	5	5229	5	29.00
30/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	8371	8	8371	8	0.00
30/07/2021	2030 On 04-November-21	9.35	Call	Bond Future	2994	3	2994	3	0.00
30/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	11466	11	11466	11	0.00
30/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2474	2	2474	2	29.00
30/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8417	8	8417	8	0.00
30/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	437	0	437	0	300.00
30/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	2604	3	2604	3	0.00
30/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	24	0	24	0	300.00
30/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	144	0	144	0	0.00
30/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	146	0	146	0	0.00
30/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	4621	5	4621	5	0.00
30/07/2021	2030 On 04-November-21	9.35	Put	Bond Future	1134	1	1134	1	9,100.00
30/07/2021	2030 On 04-November-21	9.30	Put	Bond Future	1224	1	1224	1	0.00
30/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1424	2	1424	2	0.00
30/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	141	0	141	0	0.00
30/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	38	0	38	0	29.00
30/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	474	1	474	1	0.00
30/07/2021	2030 On 04-November-21	8.75	Put	Bond Future	2671	3	2671	3	0.00
30/07/2021	2030 On 03-February-22			Bond Future	9.20	93.2022	9.1979	93.2022	0.00
30/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3731	4	3731	4	1,000.00
30/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8705	8	8705	8	0.00
30/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4366	4	4366	4	0.00
30/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3175	3	3175	3	0.00
30/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3206	3	3206	3	0.00
30/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1633	2	1633	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2930	3	2930	3	0.00
30/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	809	1	809	1	101.00
30/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3237	3	3237	3	0.00
30/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	1907	2	1907	2	0.00
30/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2124	2	2124	2	101.00
30/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5242	6	5242	6	0.00
30/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	3510	4	3510	4	0.00
30/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	1928	2	1928	2	0.00
30/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	1949	2	1949	2	0.00
30/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1330	2	1330	2	101.00
30/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	412	1	412	1	1,000.00
30/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	1620	2	1620	2	0.00
30/07/2021	2030 On 05-May-22			Bond Future	9.40	94.3054	9.3969	94.3054	0.00
30/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1705	2	1705	2	1,800.00
30/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8674	9	8674	9	0.00
30/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5445	5	5445	5	0.00
30/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2772	3	2772	3	0.00
30/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5408	5	5408	5	0.00
30/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	990	1	990	1	1,073.00
30/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	634	1	634	1	1,800.00
30/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4567	5	4567	5	0.00
30/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5481	5	5481	5	0.00
30/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1415	2	1415	2	0.00
30/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	7399	8	7399	8	0.00
30/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	4361	5	4361	5	0.00
30/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1440	2	1440	2	0.00
30/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3014	3	3014	3	1,073.00
30/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	5920	6	5920	6	0.00
30/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	1776	2	1776	2	1,073.00
30/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1427	2	1427	2	0.00
30/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	691	1	691	1	1,800.00
30/07/2021	2030 On 04-August-22			Bond Future	9.61	91.3947	9.6131	91.3947	0.00
30/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	2990	3	2990	3	0.00

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30/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	2965	3	2965	3	0.00
30/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	3016	3	3016	3	0.00
30/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	3280	4	3280	4	0.00
30/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	3329	4	3329	4	0.00
30/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	3304	4	3304	4	0.00
30/07/2021	2032 On 05-August-21			Bond Future	9.57	93.9630	9.5653	93.9630	10,094.00
30/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	10267	10	10267	10	0.00
30/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	10214	10	10214	10	0.00
30/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	10320	10	10320	10	0.00
30/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2032 On 04-November-21			Bond Future	9.76	90.8197	9.7582	90.8197	122,910.00
30/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	964	1	964	1	700.00
30/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	16099	16	16099	16	0.00
30/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10880	11	10880	11	0.00
30/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2309	2	2309	2	700.00
30/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10831	11	10831	11	0.00
30/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10782	10	10782	10	0.00
30/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	99	0	99	0	0.00
30/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	103	0	103	0	0.00
30/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	7	0	7	0	700.00
30/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	101	0	101	0	0.00
30/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	1878	2	1878	2	0.00
30/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	3589	4	3589	4	0.00
30/07/2021	2032 On 03-February-22			Bond Future	9.95	91.8623	9.9538	91.8623	0.00
30/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	852	1	852	1	97.00
30/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4481	4	4481	4	0.00
30/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	552	1	552	1	198.00
30/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4443	4	4443	4	0.00
30/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4103	4	4103	4	0.00
30/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3360	3	3360	3	0.00
30/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1839	2	1839	2	210.00

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30/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6549	6	6549	6	0.00
30/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4794	5	4794	5	0.00
30/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7338	7	7338	7	0.00
30/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2343	2	2343	2	0.00
30/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1741	2	1741	2	400.00
30/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5322	5	5322	5	0.00
30/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4366	4	4366	4	0.00
30/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4405	4	4405	4	0.00
30/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	1682	2	1682	2	0.00
30/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	1700	2	1700	2	0.00
30/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1324	2	1324	2	97.00
30/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	1647	2	1647	2	198.00
30/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3188	4	3188	4	198.00
30/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	6932	7	6932	7	0.00
30/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	812	1	812	1	210.00
30/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1514	2	1514	2	210.00
30/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	1829	2	1829	2	400.00
30/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	3958	4	3958	4	0.00
30/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	979	1	979	1	400.00
30/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2282	3	2282	3	97.00
30/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	5775	6	5775	6	0.00
30/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	1664	2	1664	2	0.00
30/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	3816	4	3816	4	0.00
30/07/2021	2032 On 05-May-22			Bond Future	10.15	88.8029	10.1548	88.8029	0.00
30/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6363	6	6363	6	0.00
30/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6283	6	6283	6	0.00
30/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6323	6	6323	6	0.00
30/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1548	2	1548	2	0.00
30/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1561	2	1561	2	0.00
30/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1535	2	1535	2	0.00
30/07/2021	2032 On 04-August-22			Bond Future	10.37	89.8284	10.3658	89.8284	0.00
30/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	3172	3	3172	3	0.00
30/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	3146	3	3146	3	0.00

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30/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	3199	3	3199	3	0.00
30/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	4062	5	4062	5	0.00
30/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	4033	4	4033	4	0.00
30/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	4004	4	4004	4	0.00
30/07/2021	2033 On 05-August-21			Bond Future	107.28	107.0598	107.2763	107.0598	2,137.00
30/07/2021	2033 On 04-November-21			Bond Future	107.20	106.9789	107.1971	106.9789	8,979.00
30/07/2021	2033 On 03-February-22			Bond Future	108.45	108.2322	108.4527	108.2322	0.00
30/07/2021	2033 On 05-May-22			Bond Future	108.49	108.2699	108.4925	108.2699	0.00
30/07/2021	2033 On 04-August-22			Bond Future	109.83	109.6051	109.8304	109.6051	0.00
30/07/2021	2037 On 05-August-21			Bond Future	10.40	85.4356	10.3995	85.4356	57,745.00
30/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11344	11	11344	11	0.00
30/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11398	11	11398	11	0.00
30/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11453	11	11453	11	0.00
30/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2037 On 04-November-21			Bond Future	10.59	86.3458	10.5853	86.3458	120,396.00
30/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13090	13	13090	13	0.00
30/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	13040	13	13040	13	0.00
30/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10442	10	10442	10	0.00
30/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6250	6	6250	6	600.00
30/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13140	13	13140	13	0.00
30/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	72	0	72	0	0.00
30/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	166	0	166	0	600.00
30/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	578	1	578	1	0.00
30/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	73	0	73	0	0.00
30/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	70	0	70	0	0.00
30/07/2021	2037 On 03-February-22			Bond Future	10.78	83.0822	10.7768	83.0822	0.00
30/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5811	6	5811	6	0.00
30/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5766	6	5766	6	0.00
30/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5722	6	5722	6	0.00
30/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1529	2	1529	2	0.00
30/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1560	2	1560	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1545	2	1545	2	0.00
30/07/2021	2037 On 05-May-22			Bond Future	10.97	84.0658	10.9735	84.0658	0.00
30/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6955	7	6955	7	0.00
30/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6871	7	6871	7	0.00
30/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6913	7	6913	7	0.00
30/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	1795	2	1795	2	0.00
30/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	1823	2	1823	2	0.00
30/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	1809	2	1809	2	0.00
30/07/2021	2037 On 04-August-22			Bond Future	11.18	80.7799	11.1836	80.7799	0.00
30/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	3240	3	3240	3	0.00
30/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	3184	3	3184	3	0.00
30/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	3212	3	3212	3	0.00
30/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	4996	5	4996	5	0.00
30/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	4927	5	4927	5	0.00
30/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	4962	5	4962	5	0.00
30/07/2021	2038 On 05-August-21			Bond Future	117.82	117.1250	117.8204	117.1250	6,475.00
30/07/2021	2038 On 04-November-21			Bond Future	119.10	118.4016	119.1041	118.4016	7,564.00
30/07/2021	2038 On 03-February-22			Bond Future	118.73	118.0244	118.7345	118.0244	0.00
30/07/2021	2038 On 05-May-22			Bond Future	120.17	119.4481	120.1666	119.4481	0.00
30/07/2021	2038 On 04-August-22			Bond Future	119.85	119.1189	119.8467	119.1189	0.00
30/07/2021	2040 On 05-August-21			Bond Future	10.54	87.4346	10.5442	87.4346	31,321.00
30/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12512	12	12512	12	0.00
30/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6854	6	6854	6	900.00
30/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23937	24	23937	24	0.00
30/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12455	12	12455	12	0.00
30/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12399	12	12399	12	0.00
30/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3573	3	3573	3	900.00
30/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	16	0	16	0	0.00
30/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
30/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	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
30/07/2021	2040 On 04-November-21			Bond Future	10.73	88.3662	10.7257	88.3662	83,012.00
30/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13591	13	13591	13	0.00
30/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13540	13	13540	13	0.00
30/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13488	13	13488	13	0.00
30/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	94	0	94	0	0.00
30/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	92	0	92	0	0.00
30/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	90	0	90	0	0.00
30/07/2021	2040 On 03-February-22			Bond Future	10.91	84.8755	10.9128	84.8755	0.00
30/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6032	6	6032	6	0.00
30/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5985	6	5985	6	0.00
30/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6078	6	6078	6	0.00
30/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	1645	2	1645	2	0.00
30/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	1629	2	1629	2	0.00
30/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	1612	2	1612	2	0.00
30/07/2021	2040 On 05-May-22			Bond Future	11.10	85.8804	11.1044	85.8804	0.00
30/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	789	1	789	1	1,200.00
30/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7089	7	7089	7	0.00
30/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7044	7	7044	7	0.00
30/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2202	2	2202	2	1,200.00
30/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	12355	12	12355	12	0.00
30/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	7134	7	7134	7	0.00
30/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	1942	2	1942	2	0.00
30/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	829	1	829	1	1,200.00
30/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	1957	2	1957	2	0.00
30/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	5904	6	5904	6	0.00
30/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	1973	2	1973	2	0.00
30/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10129	11	10129	11	0.00
30/07/2021	2040 On 04-August-22			Bond Future	11.31	82.3647	11.3088	82.3647	0.00
30/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	3490	3	3490	3	0.00
30/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	3460	3	3460	3	0.00
30/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	3520	4	3520	4	0.00
30/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	5231	6	5231	6	0.00
30/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	5305	6	5305	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
30/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	5268	6	5268	6	0.00
30/07/2021	2044 On 05-August-21			Bond Future	10.60	84.1433	10.6036	84.1433	27,494.00
30/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12829	12	12829	12	0.00
30/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12774	12	12774	12	0.00
30/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12885	13	12885	13	0.00
30/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
30/07/2021	2044 On 04-November-21			Bond Future	10.78	85.0398	10.7769	85.0398	52,207.00
30/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13300	13	13300	13	0.00
30/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13248	13	13248	13	0.00
30/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13351	13	13351	13	0.00
30/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	104	0	104	0	0.00
30/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	108	0	108	0	0.00
30/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	106	0	106	0	0.00
30/07/2021	2044 On 03-February-22			Bond Future	10.96	81.6360	10.9553	81.6360	0.00
30/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6036	6	6036	6	0.00
30/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5989	6	5989	6	0.00
30/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5942	6	5942	6	0.00
30/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	1697	2	1697	2	0.00
30/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	1680	2	1680	2	0.00
30/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	1663	2	1663	2	0.00
30/07/2021	2044 On 05-May-22			Bond Future	11.14	82.6026	11.1377	82.6026	0.00
30/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	7093	7	7093	7	0.00
30/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7048	7	7048	7	0.00
30/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7003	7	7003	7	0.00
30/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2021	2	2021	2	0.00
30/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2005	2	2005	2	0.00
30/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	1989	2	1989	2	0.00
30/07/2021	2044 On 04-August-22			Bond Future	11.33	79.1742	11.3319	79.1742	0.00
30/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	3546	4	3546	4	0.00
30/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	3484	4	3484	4	0.00
30/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	3515	4	3515	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	5141	6	5141	6	0.00
30/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	5179	6	5179	6	0.00
30/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	5104	6	5104	6	0.00
30/07/2021	2046 On 05-August-21			Bond Future	107.33	106.2526	107.3259	106.2526	7,557.00
30/07/2021	2046 On 04-November-21			Bond Future	106.66	105.5734	106.6578	105.5734	18,100.00
30/07/2021	2046 On 03-February-22			Bond Future	107.91	106.8106	107.9072	106.8106	0.00
30/07/2021	2046 On 05-May-22			Bond Future	107.34	106.2310	107.3406	106.2310	0.00
30/07/2021	2046 On 04-August-22			Bond Future	108.66	107.5414	108.6646	107.5414	0.00
30/07/2021	2050 On 05-August-21			Bond Future	108.44	107.8350	108.4408	107.8350	5,724.00
30/07/2021	2050 On 04-November-21			Bond Future	109.62	109.0102	109.6223	109.0102	9,927.00
30/07/2021	2050 On 03-February-22			Bond Future	108.95	108.3269	108.9455	108.3269	0.00
30/07/2021	2050 On 05-May-22			Bond Future	110.26	109.6337	110.2595	109.6337	0.00
30/07/2021	2050 On 04-August-22			Bond Future	109.62	108.9834	109.6178	108.9834	0.00
30/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	AL37 On 05-August-21			Index Future	798.71	797.6160	798.7070	797.6160	0.00
30/07/2021	AL37 On 04-November-21			Index Future	807.30	806.2030	807.3020	806.2030	0.00
30/07/2021	AL37 On 03-February-22			Index Future	816.56	815.4520	816.5600	815.4520	0.00
30/07/2021	AL37 On 05-May-22			Index Future	826.21	825.0910	826.2110	825.0910	0.00
30/07/2021	AL37 On 04-August-22			Index Future	836.10	834.9690	836.1020	834.9690	0.00
30/07/2021	AL7T On 05-August-21			Index Future	915.03	911.8260	915.0320	911.8260	0.00
30/07/2021	AL7T On 04-November-21			Index Future	924.88	921.6430	924.8780	921.6430	0.00
30/07/2021	AL7T On 03-February-22			Index Future	935.49	932.2160	935.4850	932.2160	0.00
30/07/2021	AL7T On 05-May-22			Index Future	946.54	943.2350	946.5420	943.2350	0.00
30/07/2021	AL7T On 04-August-22			Index Future	957.87	954.5280	957.8730	954.5280	0.00
30/07/2021	ALBI On 05-August-21			Index Future	803.79	801.2630	803.7900	801.2630	39.00
30/07/2021	ALBI On 04-November-21			Index Future	812.44	809.8890	812.4390	809.8890	115.00
30/07/2021	ALBI On 03-February-22			Index Future	821.76	819.1800	821.7560	819.1800	0.00
30/07/2021	ALBI On 05-May-22			Index Future	831.47	828.8640	831.4690	828.8640	0.00
30/07/2021	ALBI On 04-August-22			Index Future	841.42	838.7870	841.4220	838.7870	0.00
30/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2021	ES33 On 05-August-21			Bond Future	11.09	79.1188	11.0933	79.1188	0.00
30/07/2021	ES33 On 04-November-21			Bond Future	11.33	76.2063	11.3258	76.2063	350.00
30/07/2021	ES33 On 03-February-22			Bond Future	11.57	77.0997	11.5669	77.0997	0.00
30/07/2021	ES33 On 05-May-22			Bond Future	11.81	74.2526	11.8101	74.2526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	ES33 On 04-August-22			Bond Future	12.07	75.1210	12.0658	75.1210	0.00
30/07/2021	ES42 On 05-August-21			Bond Future	11.62	77.9114	11.6222	77.9114	0.00
30/07/2021	ES42 On 04-November-21			Bond Future	11.84	74.5029	11.8422	74.5029	4,779.00
30/07/2021	ES42 On 03-February-22			Bond Future	12.06	75.3768	12.0631	75.3768	0.00
30/07/2021	ES42 On 05-May-22			Bond Future	12.29	72.0282	12.2938	72.0282	0.00
30/07/2021	ES42 On 04-August-22			Bond Future	12.53	72.8691	12.5296	72.8691	0.00
30/07/2021	GOVI On 05-August-21			GOVI	793.94	791.4510	793.9390	791.4510	18.00
30/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	747890	72	747890	72	0.00
30/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	748090	72	748090	72	0.00
30/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	747990	72	747990	72	0.00
30/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 04-November-21			GOVI	802.48	799.9720	802.4820	799.9720	979.00
30/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	740620	72	740620	72	0.00
30/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	740720	72	740720	72	0.00
30/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	740820	72	740820	72	0.00
30/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 03-February-22			GOVI	811.69	809.1490	811.6860	809.1490	0.00
30/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	189360	16	189360	16	0.00
30/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	189460	16	189460	16	0.00
30/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	189260	16	189260	16	0.00
30/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 05-May-22			GOVI	821.28	818.7140	821.2790	818.7140	0.00
30/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	330390	30	330390	30	0.00
30/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	330490	30	330490	30	0.00
30/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	330290	30	330290	30	0.00
30/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 05-May-22	788.23	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
30/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 04-August-22			GOVI	831.11	828.5160	831.1110	828.5160	0.00
30/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	118410	9	118410	9	0.00
30/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	118510	9	118510	9	0.00
30/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	118310	9	118310	9	0.00
30/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
30/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
30/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/07/2021	IGOV On 05-August-21			Index Future	290.28	289.4000	290.2820	289.4000	2.00
30/07/2021	IGOV On 04-November-21			Index Future	293.48	292.5880	293.4770	292.5880	475.00
30/07/2021	IGOV On 03-February-22			Index Future	296.92	296.0160	296.9150	296.0160	0.00
30/07/2021	IGOV On 05-May-22			Index Future	300.50	299.5850	300.4950	299.5850	0.00
30/07/2021	IGOV On 04-August-22			Index Future	304.16	303.2410	304.1610	303.2410	0.00
30/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
30/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
30/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
30/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	30,000.00
30/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.81	96.1900	3.8100	96.1900	0.00
30/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.83	96.1600	3.8300	96.1600	0.00
30/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.98	96.0350	3.9750	96.0350	0.00
30/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.01	96.0000	4.0100	96.0000	0.00
30/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.8100	4.1900	95.8100	0.00
30/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4500	4.5400	95.4500	471.00
30/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.74	95.2400	4.7400	95.2400	0.00
30/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.03	94.9600	5.0300	94.9600	0.00
30/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.22	94.7750	5.2150	94.7750	0.00
30/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.46	94.5500	5.4600	94.5500	0.00
30/07/2021	R023 On 05-August-21			Bond Future	4.95	107.6012	4.9506	107.6012	3,363.00
30/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	545	1	545	1	0.00
30/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	529	1	529	1	0.00
30/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	514	1	514	1	0.00
30/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R023 On 04-November-21			Bond Future	5.08	104.8406	5.0761	104.8406	13,768.00
30/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	122	0	122	0	0.00
30/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	117	0	117	0	0.00
30/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	112	0	112	0	0.00
30/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	337	0	337	0	0.00
30/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	330	0	330	0	0.00
30/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	322	0	322	0	0.00
30/07/2021	R023 On 03-February-22			Bond Future	5.20	106.0437	5.1985	106.0437	0.00
30/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	179	0	179	0	0.00
30/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	184	0	184	0	0.00
30/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	189	0	189	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
30/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	312	0	312	0	0.00
30/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	317	0	317	0	0.00
30/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	323	0	323	0	0.00
30/07/2021	R023 On 05-May-22			Bond Future	5.33	103.3878	5.3266	103.3878	0.00
30/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	849	1	849	1	0.00
30/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	842	1	842	1	0.00
30/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	856	1	856	1	0.00
30/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	80	0	80	0	0.00
30/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	82	0	82	0	0.00
30/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	81	0	81	0	0.00
30/07/2021	R023 On 04-August-22			Bond Future	5.54	104.6084	5.5386	104.6084	0.00
30/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	423	0	423	0	0.00
30/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	419	0	419	0	0.00
30/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	427	0	427	0	0.00
30/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	144	0	144	0	0.00
30/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	147	0	147	0	0.00
30/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	146	0	146	0	0.00
30/07/2021	R035 On 05-August-21			Bond Future	10.14	94.3763	10.1353	94.3763	48,003.00
30/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	236	0	236	0	100.00
30/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	4174	4	4174	4	0.00
30/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7864	7	7864	7	0.00
30/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	100.00
30/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43326	44	43326	44	0.00
30/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	3	0	3	0	100.00
30/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1025	1	1025	1	0.00
30/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43559	44	43559	44	0.00
30/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43442	44	43442	44	0.00
30/07/2021	R035 On 04-November-21			Bond Future	10.33	90.9075	10.3287	90.9075	80,866.00
30/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6112	6	6112	6	0.00
30/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	19359	19	19359	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12969	13	12969	13	0.00
30/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8986	9	8986	9	0.00
30/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1936	2	1936	2	782.00
30/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	13020	13	13020	13	0.00
30/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3293	3	3293	3	0.00
30/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1568	2	1568	2	350.00
30/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1597	2	1597	2	400.00
30/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3375	3	3375	3	400.00
30/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5506	5	5506	5	0.00
30/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	13071	13	13071	13	0.00
30/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	74	0	74	0	0.00
30/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	732	1	732	1	782.00
30/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	2592	3	2592	3	0.00
30/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	259	0	259	0	782.00
30/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	1479	2	1479	2	0.00
30/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	2992	3	2992	3	0.00
30/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	1525	2	1525	2	350.00
30/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3030	3	3030	3	0.00
30/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	610	1	610	1	350.00
30/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	76	0	76	0	0.00
30/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	77	0	77	0	0.00
30/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	3	0	3	0	400.00
30/07/2021	R035 On 03-February-22			Bond Future	10.53	91.9509	10.5281	91.9509	0.00
30/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5093	5	5093	5	0.00
30/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8909	9	8909	9	0.00
30/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1830	2	1830	2	280.00
30/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	956	1	956	1	683.00
30/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5923	6	5923	6	0.00
30/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2530	2	2530	2	1,600.00
30/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6102	6	6102	6	0.00
30/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2266	2	2266	2	200.00
30/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8192	8	8192	8	0.00
30/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5007	5	5007	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6601	6	6601	6	0.00
30/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3518	3	3518	3	0.00
30/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5878	6	5878	6	0.00
30/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5834	6	5834	6	0.00
30/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1547	2	1547	2	0.00
30/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1532	2	1532	2	0.00
30/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1307	1	1307	1	683.00
30/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	935	1	935	1	280.00
30/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1458	2	1458	2	200.00
30/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4012	4	4012	4	0.00
30/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	1831	2	1831	2	1,600.00
30/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	3684	4	3684	4	0.00
30/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1517	2	1517	2	0.00
30/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	2740	3	2740	3	683.00
30/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	6510	7	6510	7	0.00
30/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	808	1	808	1	1,800.00
30/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	1867	2	1867	2	280.00
30/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	4641	5	4641	5	0.00
30/07/2021	R035 On 05-May-22			Bond Future	10.72	88.5609	10.7248	88.5609	0.00
30/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7228	7	7228	7	0.00
30/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7185	7	7185	7	0.00
30/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7142	7	7142	7	0.00
30/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	1743	2	1743	2	0.00
30/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	1729	2	1729	2	0.00
30/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	1715	2	1715	2	0.00
30/07/2021	R035 On 04-August-22			Bond Future	10.93	89.5810	10.9333	89.5810	0.00
30/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	3477	4	3477	4	0.00
30/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	3418	3	3418	3	0.00
30/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	3447	3	3447	3	0.00
30/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	4693	5	4693	5	0.00
30/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	4726	5	4726	5	0.00
30/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	4660	5	4660	5	0.00
30/07/2021	R186 On 05-August-21			Bond Future	7.32	115.1639	7.3245	115.1639	41,937.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5983	6	5983	6	0.00
30/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5939	6	5939	6	0.00
30/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5895	6	5895	6	0.00
30/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R186 On 04-November-21			Bond Future	7.51	116.3908	7.5079	116.3908	74,286.00
30/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	3129	3	3129	3	0.00
30/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5628	6	5628	6	0.00
30/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	3059	3	3059	3	0.00
30/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	2037	2	2037	2	0.00
30/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	3094	3	3094	3	0.00
30/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	466	1	466	1	0.00
30/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	475	1	475	1	0.00
30/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	118	0	118	0	15,177.00
30/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	457	1	457	1	0.00
30/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	864	1	864	1	15,177.00
30/07/2021	R186 On 03-February-22			Bond Future	7.70	112.4445	7.6954	112.4445	0.00
30/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1021	1	1021	1	0.00
30/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1005	1	1005	1	0.00
30/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1037	1	1037	1	0.00
30/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	2741	3	2741	3	0.00
30/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	2797	3	2797	3	0.00
30/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	2769	3	2769	3	0.00
30/07/2021	R186 On 05-May-22			Bond Future	7.90	113.7751	7.8959	113.7751	0.00
30/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	3057	3	3057	3	0.00
30/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	3031	3	3031	3	0.00
30/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	3083	3	3083	3	0.00
30/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1387	2	1387	2	0.00
30/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1413	2	1413	2	0.00
30/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1400	2	1400	2	0.00
30/07/2021	R186 On 04-August-22			Bond Future	8.12	109.8204	8.1166	109.8204	0.00
30/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	2299	2	2299	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	2319	3	2319	3	0.00
30/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	2339	3	2339	3	0.00
30/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	2212	3	2212	3	0.00
30/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	2229	3	2229	3	0.00
30/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	2247	3	2247	3	0.00
30/07/2021	R197 On 05-August-21			Bond Future	322.04	322.0608	322.0450	322.0608	1,022.00
30/07/2021	R197 On 04-November-21			Bond Future	325.55	325.5712	325.5535	325.5712	1,274.00
30/07/2021	R197 On 03-February-22			Bond Future	321.22	321.2374	321.2176	321.2374	0.00
30/07/2021	R197 On 05-May-22			Bond Future	325.09	325.1129	325.0923	325.1129	0.00
30/07/2021	R197 On 04-August-22			Bond Future	320.79	320.8077	320.7894	320.8077	0.00
30/07/2021	R202 On 05-August-21			Bond Future	234.72	234.4884	234.7241	234.4884	3,560.00
30/07/2021	R202 On 04-November-21			Bond Future	237.28	237.0444	237.2812	237.0444	9,704.00
30/07/2021	R202 On 03-February-22			Bond Future	235.73	235.4936	235.7322	235.4936	0.00
30/07/2021	R202 On 05-May-22			Bond Future	238.58	238.3343	238.5752	238.3343	0.00
30/07/2021	R202 On 04-August-22			Bond Future	237.10	236.8571	237.1022	236.8571	0.00
30/07/2021	R209 On 05-August-21			Bond Future	10.14	72.6125	10.1387	72.6125	11,402.00
30/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8917	9	8917	9	0.00
30/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8869	9	8869	9	0.00
30/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8966	9	8966	9	0.00
30/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R209 On 04-November-21			Bond Future	10.31	70.2464	10.3111	70.2464	32,938.00
30/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	345	0	345	0	6,000.00
30/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9806	10	9806	10	0.00
30/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9762	9	9762	9	0.00
30/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1167	1	1167	1	0.00
30/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8999	9	8999	9	0.00
30/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2586	3	2586	3	0.00
30/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9851	10	9851	10	0.00
30/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	115	0	115	0	0.00
30/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	154	0	154	0	9,000.00
30/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	2994	3	2994	3	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	117	0	117	0	0.00
30/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	118	0	118	0	0.00
30/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1508	2	1508	2	9,400.00
30/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5250	6	5250	6	0.00
30/07/2021	R209 On 03-February-22			Bond Future	10.48	71.0528	10.4846	71.0528	0.00
30/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4511	4	4511	4	0.00
30/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4436	4	4436	4	0.00
30/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4473	4	4473	4	0.00
30/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1499	2	1499	2	0.00
30/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1514	2	1514	2	0.00
30/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1483	2	1483	2	0.00
30/07/2021	R209 On 05-May-22			Bond Future	10.66	68.7524	10.6612	68.7524	0.00
30/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5743	6	5743	6	0.00
30/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5706	6	5706	6	0.00
30/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5669	6	5669	6	0.00
30/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	1626	2	1626	2	0.00
30/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1613	2	1613	2	0.00
30/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1599	2	1599	2	0.00
30/07/2021	R209 On 04-August-22			Bond Future	10.84	69.5446	10.8443	69.5446	0.00
30/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	2772	3	2772	3	0.00
30/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	2822	3	2822	3	0.00
30/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	2797	3	2797	3	0.00
30/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	4234	5	4234	5	0.00
30/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	4264	5	4264	5	0.00
30/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	4203	5	4203	5	0.00
30/07/2021	R210 On 05-August-21			Bond Future	209.41	209.2841	209.4087	209.2841	1,245.00
30/07/2021	R210 On 04-November-21			Bond Future	208.90	208.7798	208.9046	208.7798	1,486.00
30/07/2021	R210 On 03-February-22			Bond Future	211.35	211.2263	211.3518	211.2263	0.00
30/07/2021	R210 On 05-May-22			Bond Future	211.07	210.9425	211.0688	210.9425	0.00
30/07/2021	R210 On 04-August-22			Bond Future	213.67	213.5442	213.6720	213.5442	0.00
30/07/2021	R212 On 05-August-21			Bond Future	173.18	173.1939	173.1832	173.1939	505.00
30/07/2021	R212 On 04-November-21			Bond Future	175.07	175.0817	175.0699	175.0817	1,025.00
30/07/2021	R213 On 05-August-21			Bond Future	9.19	89.0296	9.1896	89.0296	1,729.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8876	9	8876	9	0.00
30/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	8479	8	8479	8	0.00
30/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	5204	5	5204	5	0.00
30/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8827	8	8827	8	0.00
30/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8777	8	8777	8	0.00
30/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1025	1	1025	1	0.00
30/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	173	0	173	0	0.00
30/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R213 On 04-November-21			Bond Future	9.37	86.4492	9.3739	86.4492	8,993.00
30/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	9009	9	9009	9	0.00
30/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8963	9	8963	9	0.00
30/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	9056	9	9056	9	0.00
30/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	115	0	115	0	0.00
30/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	113	0	113	0	0.00
30/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	111	0	111	0	0.00
30/07/2021	R213 On 03-February-22			Bond Future	9.56	87.4412	9.5637	87.4412	0.00
30/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4460	4	4460	4	0.00
30/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1470	2	1470	2	220.00
30/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	6135	6	6135	6	0.00
30/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1624	2	1624	2	430.00
30/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4758	5	4758	5	0.00
30/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3069	3	3069	3	0.00
30/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4387	4	4387	4	0.00
30/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3715	4	3715	4	0.00
30/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2539	3	2539	3	0.00
30/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3749	4	3749	4	0.00
30/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	834	1	834	1	102.00
30/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3851	4	3851	4	0.00
30/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	626	1	626	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3783	4	3783	4	0.00
30/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6420	6	6420	6	0.00
30/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	745	1	745	1	220.00
30/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	804	1	804	1	430.00
30/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	1587	2	1587	2	0.00
30/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	1552	2	1552	2	430.00
30/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	3494	4	3494	4	0.00
30/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5061	5	5061	5	0.00
30/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	2452	3	2452	3	200.00
30/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	5830	6	5830	6	0.00
30/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	1606	2	1606	2	0.00
30/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	1624	2	1624	2	0.00
30/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1316	2	1316	2	200.00
30/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2025	2	2025	2	102.00
30/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1177	1	1177	1	102.00
30/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1287	2	1287	2	220.00
30/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	3727	4	3727	4	0.00
30/07/2021	R213 On 05-May-22			Bond Future	9.75	84.9438	9.7524	84.9438	0.00
30/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5848	6	5848	6	0.00
30/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5885	6	5885	6	0.00
30/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5811	6	5811	6	0.00
30/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1375	2	1375	2	0.00
30/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1399	2	1399	2	0.00
30/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1387	2	1387	2	0.00
30/07/2021	R213 On 04-August-22			Bond Future	9.95	85.9264	9.9536	85.9264	0.00
30/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	3113	3	3113	3	0.00
30/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	3087	3	3087	3	0.00
30/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	3062	3	3062	3	0.00
30/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	3383	4	3383	4	0.00
30/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	3434	4	3434	4	0.00
30/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	3408	4	3408	4	0.00
30/07/2021	R214 On 05-August-21			Bond Future	10.55	69.3676	10.5486	69.3676	10,921.00
30/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8000	8	8000	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
30/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8049	8	8049	8	0.00
30/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7951	8	7951	8	0.00
30/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R214 On 04-November-21			Bond Future	10.72	66.8298	10.7198	66.8298	17,180.00
30/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9318	9	9318	9	0.00
30/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9274	9	9274	9	0.00
30/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9230	9	9230	9	0.00
30/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	153	0	153	0	0.00
30/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	149	0	149	0	0.00
30/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	151	0	151	0	0.00
30/07/2021	R214 On 03-February-22			Bond Future	10.90	67.5967	10.8952	67.5967	0.00
30/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4363	4	4363	4	0.00
30/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4326	4	4326	4	0.00
30/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4400	4	4400	4	0.00
30/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1591	2	1591	2	0.00
30/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1575	2	1575	2	0.00
30/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1558	2	1558	2	0.00
30/07/2021	R214 On 05-May-22			Bond Future	11.07	65.1169	11.0671	65.1169	0.00
30/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5445	5	5445	5	0.00
30/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5409	5	5409	5	0.00
30/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5481	5	5481	5	0.00
30/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	1872	2	1872	2	0.00
30/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	1857	2	1857	2	0.00
30/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	1843	2	1843	2	0.00
30/07/2021	R214 On 04-August-22			Bond Future	11.25	65.8660	11.2476	65.8660	0.00
30/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	2869	3	2869	3	0.00
30/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	2844	3	2844	3	0.00
30/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	2894	3	2894	3	0.00
30/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	4351	5	4351	5	0.00
30/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	4383	5	4383	5	0.00
30/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	4320	5	4320	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R248 On 05-August-21			Bond Future	10.53	87.7068	10.5335	87.7068	62,616.00
30/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	13037	13	13037	13	0.00
30/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12980	13	12980	13	0.00
30/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	1	0	1	0	0.00
30/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	506	0	506	0	0.00
30/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	13094	13	13094	13	0.00
30/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	4845	4	4845	4	0.00
30/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	83	0	83	0	1,300.00
30/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2774	2	2774	2	1,300.00
30/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	930	1	930	1	0.00
30/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	424	1	424	1	0.00
30/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	49	0	49	0	0.00
30/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	762	1	762	1	0.00
30/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	4	0	4	0	0.00
30/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	1903	2	1903	2	0.00
30/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4261	5	4261	5	0.00
30/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
30/07/2021	R248 On 04-November-21			Bond Future	10.70	84.2301	10.7031	84.2301	166,576.00
30/07/2021	R248 On 04-November-21	10.20	Call	Bond Future	937	1	937	1	1,050.00
30/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1179	1	1179	1	0.00
30/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13633	13	13633	13	0.00
30/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	162	0	162	0	0.00
30/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13685	13	13685	13	0.00
30/07/2021	R248 On 04-November-21	10.80	Call	Bond Future	2873	3	2873	3	1,050.00
30/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13737	13	13737	13	0.00
30/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	103	0	103	0	0.00
30/07/2021	R248 On 04-November-21	10.20	Put	Bond Future	4834	5	4834	5	0.00
30/07/2021	R248 On 04-November-21	10.80	Put	Bond Future	2156	2	2156	2	0.00
30/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	105	0	105	0	0.00
30/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	107	0	107	0	0.00
30/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9134	10	9134	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4276	5	4276	5	0.00
30/07/2021	R248 On 03-February-22			Bond Future	10.88	85.1968	10.8770	85.1968	0.00
30/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5955	6	5955	6	0.00
30/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5907	6	5907	6	0.00
30/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5860	6	5860	6	0.00
30/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	1723	2	1723	2	0.00
30/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	1760	2	1760	2	0.00
30/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	1741	2	1741	2	0.00
30/07/2021	R248 On 05-May-22			Bond Future	11.05	81.7900	11.0475	81.7900	0.00
30/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	7195	7	7195	7	0.00
30/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	7150	7	7150	7	0.00
30/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	7104	7	7104	7	0.00
30/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2158	2	2158	2	0.00
30/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2124	2	2124	2	0.00
30/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2141	2	2141	2	0.00
30/07/2021	R248 On 04-August-22			Bond Future	11.23	82.7310	11.2268	82.7310	0.00
30/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	3656	4	3656	4	0.00
30/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	3592	4	3592	4	0.00
30/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	3624	4	3624	4	0.00
30/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	5274	6	5274	6	0.00
30/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	5313	6	5313	6	0.00
30/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	5236	6	5236	6	0.00