



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	2025 On 04-November-21			Bond Future	155.06	155.0631	155.0609	155.0631	4,840.00
17/08/2021	2025 On 03-February-22			Bond Future	155.30	155.3131	155.3007	155.3131	0.00
17/08/2021	2025 On 05-May-22			Bond Future	157.17	157.1832	157.1675	157.1832	0.00
17/08/2021	2025 On 04-August-22			Bond Future	157.51	157.5323	157.5144	157.5323	0.00
17/08/2021	2029 On 04-November-21			Bond Future	113.56	113.5553	113.5566	113.5553	2,964.00
17/08/2021	2029 On 03-February-22			Bond Future	114.88	114.8859	114.8798	114.8859	0.00
17/08/2021	2029 On 05-May-22			Bond Future	115.07	115.0816	115.0729	115.0816	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
17/08/2021	2029 On 04-August-22			Bond Future	116.50	116.5104	116.5006	116.5104	0.00
17/08/2021	2030 On 04-November-21			Bond Future	9.04	96.1453	9.0424	96.1453	97,324.00
17/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8228	8	8228	8	0.00
17/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8133	8	8133	8	0.00
17/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1036	1	1036	1	300.00
17/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12089	12	12089	12	0.00
17/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	994	1	994	1	3,250.00
17/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2524	2	2524	2	0.00
17/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4943	5	4943	5	29.00
17/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8180	8	8180	8	0.00
17/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	298	0	298	0	300.00
17/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11265	11	11265	11	0.00
17/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2190	2	2190	2	29.00
17/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2700	3	2700	3	0.00
17/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1028	1	1028	1	9,100.00
17/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1121	1	1121	1	0.00
17/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2549	3	2549	3	0.00
17/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	14	0	14	0	300.00
17/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	95	0	95	0	0.00
17/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	97	0	97	0	0.00
17/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4670	5	4670	5	0.00
17/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1329	1	1329	1	0.00
17/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2619	3	2619	3	0.00
17/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	24	0	24	0	29.00
17/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	375	0	375	0	0.00
17/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	93	0	93	0	0.00
17/08/2021	2030 On 03-February-22			Bond Future	9.23	93.2443	9.2347	93.2443	0.00
17/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3064	3	3064	3	0.00
17/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3033	3	3033	3	0.00
17/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4206	4	4206	4	0.00
17/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8514	8	8514	8	0.00
17/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3580	4	3580	4	1,000.00
17/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3095	3	3095	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
17/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2794	3	2794	3	0.00
17/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	747	1	747	1	101.00
17/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1534	2	1534	2	1,000.00
17/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3607	4	3607	4	0.00
17/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2184	2	2184	2	101.00
17/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5376	5	5376	5	0.00
17/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1960	2	1960	2	0.00
17/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	417	0	417	0	1,000.00
17/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1665	2	1665	2	0.00
17/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1366	1	1366	1	101.00
17/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2003	2	2003	2	0.00
17/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1982	2	1982	2	0.00
17/08/2021	2030 On 05-May-22			Bond Future	9.44	94.3458	9.4363	94.3458	0.00
17/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5246	5	5246	5	0.00
17/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5210	5	5210	5	0.00
17/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2602	3	2602	3	0.00
17/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1565	2	1565	2	1,800.00
17/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8467	8	8467	8	0.00
17/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1414	1	1414	1	200.00
17/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	288	0	288	0	200.00
17/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5282	5	5282	5	0.00
17/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4374	4	4374	4	0.00
17/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	881	1	881	1	1,073.00
17/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	552	1	552	1	1,800.00
17/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4423	4	4423	4	0.00
17/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4700	5	4700	5	0.00
17/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7520	8	7520	8	0.00
17/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1419	1	1419	1	0.00
17/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9596	10	9596	10	0.00
17/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	686	1	686	1	1,800.00
17/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3046	3	3046	3	1,073.00
17/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6013	6	6013	6	0.00
17/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1444	1	1444	1	0.00

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17/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1786	2	1786	2	1,073.00
17/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1431	1	1431	1	200.00
17/08/2021	2030 On 04-August-22			Bond Future	9.65	91.4434	9.6530	91.4434	0.00
17/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3035	3	3035	3	0.00
17/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3010	3	3010	3	0.00
17/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3059	3	3059	3	0.00
17/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3521	4	3521	4	0.00
17/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3571	4	3571	4	0.00
17/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3546	4	3546	4	0.00
17/08/2021	2032 On 04-November-21			Bond Future	9.73	91.2208	9.7330	91.2208	123,170.00
17/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10991	11	10991	11	0.00
17/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	875	1	875	1	700.00
17/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16246	16	16246	16	0.00
17/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10942	11	10942	11	0.00
17/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10892	11	10892	11	0.00
17/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2234	2	2234	2	700.00
17/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	59	0	59	0	0.00
17/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	3	0	3	0	700.00
17/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1652	2	1652	2	0.00
17/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	61	0	61	0	0.00
17/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3349	3	3349	3	0.00
17/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	60	0	60	0	0.00
17/08/2021	2032 On 03-February-22			Bond Future	9.93	92.2678	9.9285	92.2678	0.00
17/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4508	4	4508	4	0.00
17/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4547	4	4547	4	0.00
17/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	555	1	555	1	198.00
17/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3411	3	3411	3	0.00
17/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	860	1	860	1	97.00
17/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6637	7	6637	7	0.00
17/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4164	4	4164	4	0.00
17/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1865	2	1865	2	210.00
17/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4470	4	4470	4	0.00
17/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4431	4	4431	4	0.00

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17/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2379	2	2379	2	0.00
17/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5398	5	5398	5	0.00
17/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4864	5	4864	5	0.00
17/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1765	2	1765	2	400.00
17/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7434	7	7434	7	0.00
17/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	760	1	760	1	210.00
17/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1437	1	1437	1	210.00
17/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1252	1	1252	1	97.00
17/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1743	2	1743	2	400.00
17/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3835	4	3835	4	0.00
17/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3076	3	3076	3	198.00
17/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6788	7	6788	7	0.00
17/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1617	2	1617	2	0.00
17/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1565	2	1565	2	198.00
17/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1599	2	1599	2	0.00
17/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3695	4	3695	4	0.00
17/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	920	1	920	1	400.00
17/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2185	2	2185	2	97.00
17/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5635	6	5635	6	0.00
17/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1582	2	1582	2	0.00
17/08/2021	2032 On 05-May-22			Bond Future	10.13	89.2110	10.1291	89.2110	0.00
17/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6412	6	6412	6	0.00
17/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6332	6	6332	6	0.00
17/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1754	2	1754	2	780.00
17/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3337	3	3337	3	780.00
17/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6372	6	6372	6	0.00
17/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6980	7	6980	7	0.00
17/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1277	1	1277	1	780.00
17/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1452	1	1452	1	0.00
17/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1465	1	1465	1	0.00
17/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3049	3	3049	3	0.00
17/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4944	5	4944	5	0.00
17/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1440	1	1440	1	0.00

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17/08/2021	2032 On 04-August-22			Bond Future	10.34	90.2489	10.3378	90.2489	0.00
17/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3349	3	3349	3	0.00
17/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3322	3	3322	3	0.00
17/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3377	3	3377	3	0.00
17/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4085	4	4085	4	0.00
17/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4056	4	4056	4	0.00
17/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4028	4	4028	4	0.00
17/08/2021	2033 On 04-November-21			Bond Future	106.80	107.0079	106.7961	107.0079	8,979.00
17/08/2021	2033 On 03-February-22			Bond Future	108.04	108.2615	108.0405	108.2615	0.00
17/08/2021	2033 On 05-May-22			Bond Future	108.07	108.2986	108.0724	108.2986	0.00
17/08/2021	2033 On 04-August-22			Bond Future	109.41	109.6432	109.4132	109.6432	0.00
17/08/2021	2037 On 04-November-21			Bond Future	10.62	86.5682	10.6188	86.5682	126,581.00
17/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12845	13	12845	13	0.00
17/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12795	13	12795	13	0.00
17/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12895	13	12895	13	0.00
17/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10179	10	10179	10	0.00
17/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	5952	6	5952	6	600.00
17/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	124	0	124	0	600.00
17/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	500	0	500	0	0.00
17/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	48	0	48	0	0.00
17/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	49	0	49	0	0.00
17/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	47	0	47	0	0.00
17/08/2021	2037 On 03-February-22			Bond Future	10.81	83.3072	10.8124	83.3072	0.00
17/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5531	6	5531	6	0.00
17/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5487	6	5487	6	0.00
17/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5444	6	5444	6	0.00
17/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1478	1	1478	1	0.00
17/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1510	1	1510	1	0.00
17/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1494	1	1494	1	0.00
17/08/2021	2037 On 05-May-22			Bond Future	11.01	84.2914	11.0112	84.2914	0.00
17/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6728	7	6728	7	0.00
17/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6686	7	6686	7	0.00
17/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6643	7	6643	7	0.00

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17/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1802	2	1802	2	0.00
17/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1831	2	1831	2	0.00
17/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1817	2	1817	2	0.00
17/08/2021	2037 On 04-August-22			Bond Future	11.22	81.0152	11.2219	81.0152	0.00
17/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3243	3	3243	3	0.00
17/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4797	5	4797	5	0.00
17/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1433	1	1433	1	50.00
17/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3215	3	3215	3	0.00
17/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3188	3	3188	3	0.00
17/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5231	5	5231	5	0.00
17/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5161	5	5161	5	0.00
17/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3612	4	3612	4	50.00
17/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8659	9	8659	9	0.00
17/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5196	5	5196	5	50.00
17/08/2021	2038 On 04-November-21			Bond Future	119.78	119.7712	119.7757	119.7712	7,634.00
17/08/2021	2038 On 03-February-22			Bond Future	119.41	119.4119	119.4086	119.4119	0.00
17/08/2021	2038 On 05-May-22			Bond Future	120.84	120.8499	120.8442	120.8499	0.00
17/08/2021	2038 On 04-August-22			Bond Future	120.54	120.5478	120.5403	120.5478	0.00
17/08/2021	2040 On 04-November-21			Bond Future	10.75	88.7453	10.7497	88.7453	88,052.00
17/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13392	14	13392	14	0.00
17/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13287	13	13287	13	0.00
17/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13340	14	13340	14	0.00
17/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	61	0	61	0	0.00
17/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	63	0	63	0	0.00
17/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	60	0	60	0	0.00
17/08/2021	2040 On 03-February-22			Bond Future	10.94	85.2589	10.9385	85.2589	0.00
17/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5874	6	5874	6	0.00
17/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5828	6	5828	6	0.00
17/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5921	6	5921	6	0.00
17/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1664	2	1664	2	0.00
17/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1648	2	1648	2	0.00
17/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1631	2	1631	2	0.00
17/08/2021	2040 On 05-May-22			Bond Future	11.13	86.2663	11.1317	86.2663	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
17/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6891	7	6891	7	0.00
17/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6846	7	6846	7	0.00
17/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	699	1	699	1	1,200.00
17/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2048	2	2048	2	1,200.00
17/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12161	12	12161	12	0.00
17/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	6936	7	6936	7	0.00
17/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1926	2	1926	2	0.00
17/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5931	6	5931	6	0.00
17/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1942	2	1942	2	0.00
17/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	817	1	817	1	1,200.00
17/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1958	2	1958	2	0.00
17/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10221	10	10221	10	0.00
17/08/2021	2040 On 04-August-22			Bond Future	11.34	82.7624	11.3363	82.7624	0.00
17/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3450	4	3450	4	0.00
17/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3420	4	3420	4	0.00
17/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3480	4	3480	4	0.00
17/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5369	5	5369	5	0.00
17/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5443	5	5443	5	0.00
17/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5406	5	5406	5	0.00
17/08/2021	2044 On 04-November-21			Bond Future	10.80	85.3030	10.7972	85.3030	61,849.00
17/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13115	13	13115	13	0.00
17/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13063	13	13063	13	0.00
17/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13167	13	13167	13	0.00
17/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	66	0	66	0	0.00
17/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	68	0	68	0	0.00
17/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	67	0	67	0	0.00
17/08/2021	2044 On 03-February-22			Bond Future	10.98	81.9023	10.9771	81.9023	0.00
17/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5895	6	5895	6	0.00
17/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5848	6	5848	6	0.00
17/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5801	6	5801	6	0.00
17/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1708	2	1708	2	0.00
17/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1691	2	1691	2	0.00
17/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1674	2	1674	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
17/08/2021	2044 On 05-May-22			Bond Future	11.16	82.8700	11.1609	82.8700	0.00
17/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6911	7	6911	7	0.00
17/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6866	7	6866	7	0.00
17/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6821	7	6821	7	0.00
17/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1997	2	1997	2	0.00
17/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1981	2	1981	2	0.00
17/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1965	2	1965	2	0.00
17/08/2021	2044 On 04-August-22			Bond Future	11.36	79.4517	11.3552	79.4517	0.00
17/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3585	4	3585	4	0.00
17/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3554	4	3554	4	0.00
17/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3523	4	3523	4	0.00
17/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5371	5	5371	5	0.00
17/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5334	5	5334	5	0.00
17/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5296	5	5296	5	0.00
17/08/2021	2046 On 04-November-21			Bond Future	106.34	106.3372	106.3418	106.3372	18,100.00
17/08/2021	2046 On 03-February-22			Bond Future	107.58	107.5834	107.5810	107.5834	0.00
17/08/2021	2046 On 05-May-22			Bond Future	107.01	107.0127	107.0078	107.0127	0.00
17/08/2021	2046 On 04-August-22			Bond Future	108.34	108.3417	108.3358	108.3417	0.00
17/08/2021	2050 On 04-November-21			Bond Future	109.87	109.6630	109.8711	109.6630	10,845.00
17/08/2021	2050 On 03-February-22			Bond Future	109.19	108.9890	109.1924	108.9890	0.00
17/08/2021	2050 On 05-May-22			Bond Future	110.51	110.3015	110.5050	110.3015	0.00
17/08/2021	2050 On 04-August-22			Bond Future	109.87	109.6685	109.8732	109.6685	0.00
17/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	AL37 On 04-November-21			Index Future	807.70	807.1300	807.7020	807.1300	0.00
17/08/2021	AL37 On 03-February-22			Index Future	816.91	816.3830	816.9100	816.3830	0.00
17/08/2021	AL37 On 05-May-22			Index Future	826.53	826.0130	826.5290	826.0130	0.00
17/08/2021	AL37 On 04-August-22			Index Future	836.48	835.9670	836.4820	835.9670	0.00
17/08/2021	AL7T On 04-November-21			Index Future	924.37	923.6230	924.3740	923.6230	0.00
17/08/2021	AL7T On 03-February-22			Index Future	934.91	934.2120	934.9120	934.2120	0.00
17/08/2021	AL7T On 05-May-22			Index Future	945.92	945.2320	945.9210	945.2320	0.00
17/08/2021	AL7T On 04-August-22			Index Future	957.31	956.6220	957.3110	956.6220	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
17/08/2021	ALBI On 04-November-21			Index Future	811.82	811.9490	811.8240	811.9490	119.00
17/08/2021	ALBI On 03-February-22			Index Future	821.08	821.2570	821.0790	821.2570	0.00
17/08/2021	ALBI On 05-May-22			Index Future	830.75	830.9450	830.7480	830.9450	0.00
17/08/2021	ALBI On 04-August-22			Index Future	840.75	840.9580	840.7510	840.9580	0.00
17/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2021	ES33 On 04-November-21			Bond Future	11.34	76.4866	11.3402	76.4866	350.00
17/08/2021	ES33 On 03-February-22			Bond Future	11.58	77.3830	11.5829	77.3830	0.00
17/08/2021	ES33 On 05-May-22			Bond Future	11.83	74.5377	11.8274	74.5377	0.00
17/08/2021	ES33 On 04-August-22			Bond Future	12.08	75.4159	12.0827	75.4159	0.00
17/08/2021	ES42 On 04-November-21			Bond Future	11.87	74.7129	11.8695	74.7129	4,779.00
17/08/2021	ES42 On 03-February-22			Bond Future	12.09	75.5892	12.0924	75.5892	0.00
17/08/2021	ES42 On 05-May-22			Bond Future	12.33	72.2415	12.3250	72.2415	0.00
17/08/2021	ES42 On 04-August-22			Bond Future	12.56	73.0911	12.5612	73.0911	0.00
17/08/2021	GOVI On 04-November-21			GOVI	801.85	801.9260	801.8480	801.9260	984.00
17/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	734280	74	734280	74	0.00
17/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	734480	74	734480	74	0.00
17/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	734380	74	734380	74	0.00
17/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 03-February-22			GOVI	810.99	811.1200	810.9890	811.1200	0.00
17/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	182390	18	182390	18	0.00
17/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	182490	18	182490	18	0.00
17/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	182290	18	182290	18	0.00
17/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 05-May-22			GOVI	820.54	820.6870	820.5390	820.6870	0.00
17/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	322990	32	322990	32	0.00
17/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	323090	32	323090	32	0.00
17/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	322890	32	322890	32	0.00
17/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 04-August-22			GOVI	830.42	830.5770	830.4190	830.5770	0.00
17/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	111490	11	111490	11	0.00
17/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	111590	11	111590	11	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
17/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	111390	11	111390	11	0.00
17/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
17/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
17/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2021	IGOV On 04-November-21			Index Future	293.95	293.8670	293.9480	293.8670	475.00
17/08/2021	IGOV On 03-February-22			Index Future	297.37	297.3080	297.3710	297.3080	0.00
17/08/2021	IGOV On 05-May-22			Index Future	300.94	300.8860	300.9440	300.8860	0.00
17/08/2021	IGOV On 04-August-22			Index Future	304.64	304.5820	304.6380	304.5820	0.00
17/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
17/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
17/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
17/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
17/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	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
17/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.76	96.2200	3.7600	96.2200	0.00
17/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.81	96.1700	3.8100	96.1700	0.00
17/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0150	3.9550	96.0150	0.00
17/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.01	95.9600	4.0100	95.9600	0.00
17/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7200	4.2400	95.7200	0.00
17/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.66	95.3000	4.6550	95.3000	471.00
17/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.89	95.0500	4.8900	95.0500	0.00
17/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.7500	5.1850	94.7500	0.00
17/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.39	94.5450	5.3850	94.5450	0.00
17/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.57	94.3700	5.5650	94.3700	0.00
17/08/2021	R023 On 04-November-21			Bond Future	5.16	104.6957	5.1638	104.6957	13,736.00
17/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	56	0	56	0	0.00
17/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	53	0	53	0	0.00
17/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	49	0	49	0	0.00
17/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	387	0	387	0	0.00
17/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	378	0	378	0	0.00
17/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	369	0	369	0	0.00
17/08/2021	R023 On 03-February-22			Bond Future	5.31	105.8969	5.3148	105.8969	0.00
17/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	139	0	139	0	0.00
17/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	135	0	135	0	0.00
17/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	143	0	143	0	0.00
17/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	386	0	386	0	0.00
17/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	399	0	399	0	0.00
17/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	393	0	393	0	0.00
17/08/2021	R023 On 05-May-22			Bond Future	5.49	103.2367	5.4854	103.2367	0.00
17/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	730	1	730	1	0.00
17/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	723	1	723	1	0.00
17/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	737	1	737	1	0.00
17/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	87	0	87	0	0.00
17/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	89	0	89	0	0.00
17/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	88	0	88	0	0.00
17/08/2021	R023 On 04-August-22			Bond Future	5.76	104.4626	5.7574	104.4626	0.00
17/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	344	0	344	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
17/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	341	0	341	0	0.00
17/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	348	0	348	0	0.00
17/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	187	0	187	0	0.00
17/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	190	0	190	0	0.00
17/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	188	0	188	0	0.00
17/08/2021	R035 On 04-November-21			Bond Future	10.36	91.1771	10.3604	91.1771	81,384.00
17/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12786	13	12786	13	0.00
17/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12734	13	12734	13	0.00
17/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8721	9	8721	9	0.00
17/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1676	2	1676	2	782.00
17/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19148	19	19148	19	0.00
17/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5822	6	5822	6	0.00
17/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12837	13	12837	13	0.00
17/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5212	5	5212	5	0.00
17/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1354	1	1354	1	400.00
17/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3080	3	3080	3	400.00
17/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	2998	3	2998	3	0.00
17/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1327	1	1327	1	350.00
17/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2959	3	2959	3	0.00
17/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1440	1	1440	1	350.00
17/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2999	3	2999	3	0.00
17/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	529	1	529	1	350.00
17/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1394	1	1394	1	0.00
17/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	647	1	647	1	782.00
17/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2541	3	2541	3	0.00
17/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	49	0	49	0	0.00
17/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	204	0	204	0	782.00
17/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	1	0	1	0	400.00
17/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	52	0	52	0	0.00
17/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	51	0	51	0	0.00
17/08/2021	R035 On 03-February-22			Bond Future	10.56	92.2233	10.5620	92.2233	0.00
17/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5650	6	5650	6	0.00
17/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	827	1	827	1	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1643	2	1643	2	280.00
17/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8638	9	8638	9	0.00
17/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4833	5	4833	5	0.00
17/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5606	6	5606	6	0.00
17/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5562	6	5562	6	0.00
17/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6327	6	6327	6	0.00
17/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3304	3	3304	3	0.00
17/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7918	8	7918	8	0.00
17/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4750	5	4750	5	0.00
17/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5828	6	5828	6	0.00
17/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2072	2	2072	2	200.00
17/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2332	2	2332	2	1,600.00
17/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1789	2	1789	2	1,600.00
17/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3704	4	3704	4	0.00
17/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1401	1	1401	1	200.00
17/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4035	4	4035	4	0.00
17/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	879	1	879	1	280.00
17/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1250	1	1250	1	683.00
17/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1493	1	1493	1	0.00
17/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1477	1	1477	1	0.00
17/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	755	1	755	1	1,800.00
17/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1827	2	1827	2	280.00
17/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4671	5	4671	5	0.00
17/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1461	1	1461	1	0.00
17/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2744	3	2744	3	683.00
17/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6599	7	6599	7	0.00
17/08/2021	R035 On 05-May-22			Bond Future	10.76	88.8343	10.7608	88.8343	0.00
17/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7006	7	7006	7	0.00
17/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6963	7	6963	7	0.00
17/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6921	7	6921	7	0.00
17/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1745	2	1745	2	0.00
17/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1731	2	1731	2	0.00
17/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1717	2	1717	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
17/08/2021	R035 On 04-August-22			Bond Future	10.97	89.8650	10.9696	89.8650	0.00
17/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3478	4	3478	4	0.00
17/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4679	5	4679	5	0.00
17/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3449	4	3449	4	0.00
17/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3421	3	3421	3	0.00
17/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3197	3	3197	3	0.00
17/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1422	1	1422	1	100.00
17/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5222	5	5222	5	100.00
17/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8654	9	8654	9	0.00
17/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4948	5	4948	5	0.00
17/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3718	4	3718	4	100.00
17/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4915	5	4915	5	0.00
17/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4882	5	4882	5	0.00
17/08/2021	R186 On 04-November-21			Bond Future	7.51	116.4709	7.5058	116.4709	73,171.00
17/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3040	3	3040	3	0.00
17/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5593	6	5593	6	0.00
17/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3005	3	3005	3	0.00
17/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2970	3	2970	3	0.00
17/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1933	2	1933	2	0.00
17/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	376	0	376	0	0.00
17/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	367	0	367	0	0.00
17/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	73	0	73	0	15,177.00
17/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	359	0	359	0	0.00
17/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	751	1	751	1	15,177.00
17/08/2021	R186 On 03-February-22			Bond Future	7.69	112.5254	7.6949	112.5254	0.00
17/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1019	1	1019	1	0.00
17/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1003	1	1003	1	0.00
17/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1035	1	1035	1	0.00
17/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2737	3	2737	3	0.00
17/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2793	3	2793	3	0.00
17/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2765	3	2765	3	0.00
17/08/2021	R186 On 05-May-22			Bond Future	7.90	113.8544	7.8965	113.8544	0.00
17/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3001	3	3001	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
17/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1986	2	1986	2	435.00
17/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3926	4	3926	4	0.00
17/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2974	3	2974	3	0.00
17/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3027	3	3027	3	0.00
17/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	924	1	924	1	435.00
17/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1333	1	1333	1	0.00
17/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3450	4	3450	4	0.00
17/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1360	1	1360	1	0.00
17/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2053	2	2053	2	0.00
17/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	973	1	973	1	435.00
17/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1346	1	1346	1	0.00
17/08/2021	R186 On 04-August-22			Bond Future	8.12	109.9099	8.1151	109.9099	0.00
17/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2393	2	2393	2	0.00
17/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2373	2	2373	2	0.00
17/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2414	2	2414	2	0.00
17/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2281	2	2281	2	0.00
17/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2316	2	2316	2	0.00
17/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2298	2	2298	2	0.00
17/08/2021	R197 On 04-November-21			Bond Future	326.05	325.8555	326.0538	325.8555	1,274.00
17/08/2021	R197 On 03-February-22			Bond Future	321.71	321.5301	321.7092	321.5301	0.00
17/08/2021	R197 On 05-May-22			Bond Future	325.58	325.4022	325.5769	325.4022	0.00
17/08/2021	R197 On 04-August-22			Bond Future	321.30	321.1291	321.3013	321.1291	0.00
17/08/2021	R202 On 04-November-21			Bond Future	237.35	237.3440	237.3519	237.3440	9,579.00
17/08/2021	R202 On 03-February-22			Bond Future	235.79	235.7995	235.7919	235.7995	0.00
17/08/2021	R202 On 05-May-22			Bond Future	238.63	238.6388	238.6264	238.6388	0.00
17/08/2021	R202 On 04-August-22			Bond Future	237.17	237.1861	237.1703	237.1861	0.00
17/08/2021	R209 On 04-November-21			Bond Future	10.34	70.4887	10.3361	70.4887	37,855.00
17/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9616	10	9616	10	0.00
17/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	219	0	219	0	6,000.00
17/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9571	10	9571	10	0.00
17/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8798	9	8798	9	0.00
17/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9662	10	9662	10	0.00
17/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2312	2	2312	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
17/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	928	1	928	1	0.00
17/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2898	3	2898	3	3,100.00
17/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	69	0	69	0	0.00
17/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	98	0	98	0	9,000.00
17/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	70	0	70	0	0.00
17/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	72	0	72	0	0.00
17/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1378	1	1378	1	9,400.00
17/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5269	5	5269	5	0.00
17/08/2021	R209 On 03-February-22			Bond Future	10.51	71.2977	10.5114	71.2977	0.00
17/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4380	4	4380	4	0.00
17/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4342	4	4342	4	0.00
17/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4305	4	4305	4	0.00
17/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1534	2	1534	2	0.00
17/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1518	1	1518	1	0.00
17/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1503	1	1503	1	0.00
17/08/2021	R209 On 05-May-22			Bond Future	10.69	68.9984	10.6894	68.9984	0.00
17/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5579	6	5579	6	0.00
17/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5543	6	5543	6	0.00
17/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5506	6	5506	6	0.00
17/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1618	2	1618	2	0.00
17/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1604	2	1604	2	0.00
17/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1591	2	1591	2	0.00
17/08/2021	R209 On 04-August-22			Bond Future	10.87	69.7993	10.8727	69.7993	0.00
17/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2841	3	2841	3	0.00
17/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2792	3	2792	3	0.00
17/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2817	3	2817	3	0.00
17/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4405	4	4405	4	0.00
17/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4436	4	4436	4	0.00
17/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4375	4	4375	4	0.00
17/08/2021	R210 On 04-November-21			Bond Future	210.14	210.0127	210.1403	210.0127	1,486.00
17/08/2021	R210 On 03-February-22			Bond Future	212.59	212.4735	212.5890	212.4735	0.00
17/08/2021	R210 On 05-May-22			Bond Future	212.32	212.2029	212.3151	212.2029	0.00
17/08/2021	R210 On 04-August-22			Bond Future	214.95	214.8379	214.9495	214.8379	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
17/08/2021	R212 On 04-November-21			Bond Future	175.05	174.9733	175.0501	174.9733	1,025.00
17/08/2021	R213 On 04-November-21			Bond Future	9.41	86.5789	9.4075	86.5789	9,684.00
17/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8793	9	8793	9	0.00
17/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8747	9	8747	9	0.00
17/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8840	9	8840	9	0.00
17/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	84	0	84	0	0.00
17/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	82	0	82	0	0.00
17/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	81	0	81	0	0.00
17/08/2021	R213 On 03-February-22			Bond Future	9.60	87.5722	9.5999	87.5722	0.00
17/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3603	4	3603	4	0.00
17/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3570	4	3570	4	0.00
17/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4231	4	4231	4	0.00
17/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2416	2	2416	2	0.00
17/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4596	5	4596	5	0.00
17/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2935	3	2935	3	0.00
17/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5961	6	5961	6	0.00
17/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1527	2	1527	2	430.00
17/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4303	4	4303	4	0.00
17/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1378	1	1378	1	220.00
17/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3636	4	3636	4	0.00
17/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	572	1	572	1	200.00
17/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	770	1	770	1	102.00
17/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3703	4	3703	4	0.00
17/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6244	6	6244	6	0.00
17/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	762	1	762	1	220.00
17/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1598	2	1598	2	430.00
17/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3591	4	3591	4	0.00
17/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	823	1	823	1	430.00
17/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5190	5	5190	5	0.00
17/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1635	2	1635	2	0.00
17/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2523	3	2523	3	200.00
17/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5970	6	5970	6	0.00
17/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1324	1	1324	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3829	4	3829	4	0.00
17/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2084	2	2084	2	102.00
17/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1209	1	1209	1	102.00
17/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1354	1	1354	1	200.00
17/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1672	2	1672	2	0.00
17/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1653	2	1653	2	0.00
17/08/2021	R213 On 05-May-22			Bond Future	9.79	85.0742	9.7908	85.0742	0.00
17/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5586	6	5586	6	0.00
17/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5623	6	5623	6	0.00
17/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5549	6	5549	6	0.00
17/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1313	1	1313	1	0.00
17/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1336	1	1336	1	0.00
17/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1325	1	1325	1	0.00
17/08/2021	R213 On 04-August-22			Bond Future	9.99	86.0654	9.9925	86.0654	0.00
17/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3144	3	3144	3	0.00
17/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3119	3	3119	3	0.00
17/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3094	3	3094	3	0.00
17/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3611	4	3611	4	0.00
17/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3662	4	3662	4	0.00
17/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3636	4	3636	4	0.00
17/08/2021	R214 On 04-November-21			Bond Future	10.76	66.9843	10.7554	66.9843	18,091.00
17/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9058	9	9058	9	0.00
17/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9013	9	9013	9	0.00
17/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8969	9	8969	9	0.00
17/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	100	0	100	0	0.00
17/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	96	0	96	0	0.00
17/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	98	0	98	0	0.00
17/08/2021	R214 On 03-February-22			Bond Future	10.93	67.7528	10.9329	67.7528	0.00
17/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4191	4	4191	4	0.00
17/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4155	4	4155	4	0.00
17/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4228	4	4228	4	0.00
17/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1635	2	1635	2	0.00
17/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1618	2	1618	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
17/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1601	2	1601	2	0.00
17/08/2021	R214 On 05-May-22			Bond Future	11.11	65.2733	11.1067	65.2733	0.00
17/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5151	5	5151	5	0.00
17/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5115	5	5115	5	0.00
17/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5186	5	5186	5	0.00
17/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1799	2	1799	2	0.00
17/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1784	2	1784	2	0.00
17/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1768	2	1768	2	0.00
17/08/2021	R214 On 04-August-22			Bond Future	11.29	66.0296	11.2879	66.0296	0.00
17/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2807	3	2807	3	0.00
17/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2782	3	2782	3	0.00
17/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2832	3	2832	3	0.00
17/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4507	4	4507	4	0.00
17/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4539	4	4539	4	0.00
17/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4475	4	4475	4	0.00
17/08/2021	R248 On 04-November-21			Bond Future	10.71	84.6171	10.7131	84.6171	167,643.00
17/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13574	14	13574	14	0.00
17/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13522	14	13522	14	0.00
17/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	110	0	110	0	0.00
17/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	774	1	774	1	1,050.00
17/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	997	1	997	1	0.00
17/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2642	3	2642	3	1,050.00
17/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13627	14	13627	14	0.00
17/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	68	0	68	0	0.00
17/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2001	2	2001	2	0.00
17/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4745	5	4745	5	0.00
17/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9158	9	9158	9	0.00
17/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	71	0	71	0	0.00
17/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4168	4	4168	4	0.00
17/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	69	0	69	0	0.00
17/08/2021	R248 On 03-February-22			Bond Future	10.89	85.5879	10.8883	85.5879	0.00
17/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5859	6	5859	6	0.00
17/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5812	6	5812	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
17/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5764	6	5764	6	0.00
17/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	1972	2	1972	2	1,300.00
17/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	557	1	557	1	1,300.00
17/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4863	5	4863	5	0.00
17/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9128	9	9128	9	0.00
17/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1708	2	1708	2	0.00
17/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1745	2	1745	2	0.00
17/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1726	2	1726	2	0.00
17/08/2021	R248 On 05-May-22			Bond Future	11.06	82.1837	11.0597	82.1837	0.00
17/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	6951	7	6951	7	0.00
17/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6905	7	6905	7	0.00
17/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6858	7	6858	7	0.00
17/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1999	2	1999	2	0.00
17/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1966	2	1966	2	0.00
17/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1982	2	1982	2	0.00
17/08/2021	R248 On 04-August-22			Bond Future	11.24	83.1363	11.2386	83.1363	0.00
17/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3654	4	3654	4	0.00
17/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3622	4	3622	4	0.00
17/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3591	4	3591	4	0.00
17/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5393	5	5393	5	0.00
17/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5353	5	5353	5	0.00
17/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5314	5	5314	5	0.00