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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	2025 On 04-February-21			Bond Future	146.43	146.3658	146.4279	146.3658	3,176.00
16/11/2020	2025 On 06-May-21			Bond Future	148.02	147.9529	148.0151	147.9529	0.00
16/11/2020	2025 On 05-August-21			Bond Future	148.13	148.0630	148.1256	148.0630	0.00
16/11/2020	2025 On 04-November-21			Bond Future	149.75	149.6884	149.7516	149.6884	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
16/11/2020	2029 On 04-February-21			Bond Future	103.44	103.5120	103.4399	103.5120	2,232.00
16/11/2020	2029 On 06-May-21			Bond Future	103.42	103.4968	103.4233	103.4968	0.00
16/11/2020	2029 On 05-August-21			Bond Future	104.57	104.6427	104.5684	104.6427	0.00
16/11/2020	2029 On 04-November-21			Bond Future	104.57	104.6431	104.5678	104.6431	0.00
16/11/2020	2030 On 04-February-21			Bond Future	8.98	93.7647	8.9819	93.7647	110,243.00
16/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2752	3	2752	3	0.00
16/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1805	2	1805	2	800.00
16/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7103	7	7103	7	0.00
16/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	760	1	760	1	1,000.00
16/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	527	0	527	0	1,600.00
16/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3214	3	3214	3	0.00
16/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3403	3	3403	3	0.00
16/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2718	2	2718	2	0.00
16/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2684	2	2684	2	0.00
16/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	745	1	745	1	800.00
16/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2855	3	2855	3	1,600.00
16/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2584	2	2584	2	1,000.00
16/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1593	2	1593	2	0.00
16/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5237	6	5237	6	0.00
16/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1783	2	1783	2	0.00
16/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1710	2	1710	2	0.00
16/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4467	5	4467	5	0.00
16/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1686	2	1686	2	0.00
16/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1286	1	1286	1	2,000.00
16/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1381	2	1381	2	2,000.00
16/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	329	0	329	0	1,800.00
16/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4422	5	4422	5	0.00
16/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1662	2	1662	2	0.00
16/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2520	3	2520	3	0.00
16/11/2020	2030 On 06-May-21			Bond Future	9.18	94.7596	9.1761	94.7596	0.00
16/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8886	8	8886	8	0.00
16/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3104	3	3104	3	0.00
16/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1923	2	1923	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	13125	13	13125	13	0.00
16/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	13081	13	13081	13	0.00
16/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2901	3	2901	3	0.00
16/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5539	5	5539	5	0.00
16/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	639	1	639	1	700.00
16/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	6016	6	6016	6	0.00
16/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3254	3	3254	3	300.00
16/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9785	9	9785	9	0.00
16/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	13037	13	13037	13	0.00
16/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	139	0	139	0	0.00
16/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	427	0	427	0	300.00
16/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1298	1	1298	1	0.00
16/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3048	3	3048	3	0.00
16/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2726	3	2726	3	0.00
16/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	136	0	136	0	0.00
16/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	134	0	134	0	0.00
16/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2856	3	2856	3	700.00
16/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7786	8	7786	8	0.00
16/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4254	5	4254	5	0.00
16/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	570	1	570	1	0.00
16/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1457	2	1457	2	700.00
16/11/2020	2030 On 05-August-21			Bond Future	9.39	91.7811	9.3861	91.7811	0.00
16/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	7059	7	7059	7	0.00
16/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2414	2	2414	2	600.00
16/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3711	3	3711	3	600.00
16/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13640	13	13640	13	0.00
16/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	7020	7	7020	7	0.00
16/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6982	7	6982	7	0.00
16/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1609	2	1609	2	0.00
16/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1596	2	1596	2	0.00
16/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	258	0	258	0	600.00
16/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3363	4	3363	4	0.00
16/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1585	2	1585	2	0.00

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16/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4833	5	4833	5	0.00
16/11/2020	2030 On 04-November-21			Bond Future	9.59	92.7683	9.5931	92.7683	0.00
16/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	7037	7	7037	7	0.00
16/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6964	7	6964	7	0.00
16/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	7001	7	7001	7	0.00
16/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1881	2	1881	2	0.00
16/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1894	2	1894	2	0.00
16/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1869	2	1869	2	0.00
16/11/2020	2032 On 04-February-21			Bond Future	10.04	90.6799	10.0447	90.6799	119,826.00
16/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1326	1	1326	1	0.00
16/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1304	1	1304	1	0.00
16/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	236	0	236	0	800.00
16/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	720	1	720	1	800.00
16/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5456	5	5456	5	0.00
16/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1348	1	1348	1	0.00
16/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3915	4	3915	4	0.00
16/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5468	6	5468	6	0.00
16/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	917	1	917	1	800.00
16/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3997	4	3997	4	0.00
16/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8321	9	8321	9	0.00
16/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3956	4	3956	4	0.00
16/11/2020	2032 On 06-May-21			Bond Future	10.26	87.4967	10.2571	87.4967	0.00
16/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10550	10	10550	10	0.00
16/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3650	3	3650	3	736.00
16/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10593	10	10593	10	0.00
16/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12584	12	12584	12	0.00
16/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10636	10	10636	10	0.00
16/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	552	1	552	1	0.00
16/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	559	1	559	1	0.00
16/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	566	1	566	1	0.00
16/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	309	0	309	0	736.00
16/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3223	3	3223	3	0.00
16/11/2020	2032 On 05-August-21			Bond Future	10.48	88.4450	10.4803	88.4450	0.00

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16/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	7031	7	7031	7	0.00
16/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	7069	7	7069	7	0.00
16/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7107	7	7107	7	0.00
16/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2229	2	2229	2	0.00
16/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2243	2	2243	2	0.00
16/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2258	2	2258	2	0.00
16/11/2020	2032 On 04-November-21			Bond Future	10.71	85.2515	10.7102	85.2515	0.00
16/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7654	7	7654	7	0.00
16/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7581	7	7581	7	0.00
16/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7618	7	7618	7	0.00
16/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2364	3	2364	3	0.00
16/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2392	3	2392	3	0.00
16/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2378	3	2378	3	0.00
16/11/2020	2033 On 04-February-21			Bond Future	97.31	97.5114	97.3144	97.5114	7,616.00
16/11/2020	2033 On 06-May-21			Bond Future	97.16	97.3551	97.1554	97.3551	0.00
16/11/2020	2033 On 05-August-21			Bond Future	98.23	98.4330	98.2310	98.4330	0.00
16/11/2020	2033 On 04-November-21			Bond Future	98.09	98.2910	98.0868	98.2910	0.00
16/11/2020	2037 On 04-February-21			Bond Future	11.03	81.0598	11.0339	81.0598	129,306.00
16/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1206	1	1206	1	240.00
16/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	204	0	204	0	72.00
16/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	843	1	843	1	0.00
16/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6521	6	6521	6	300.00
16/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14729	14	14729	14	0.00
16/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2134	2	2134	2	0.00
16/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	949	1	949	1	0.00
16/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	826	1	826	1	0.00
16/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6199	6	6199	6	0.00
16/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	809	1	809	1	0.00
16/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5837	6	5837	6	0.00
16/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5475	6	5475	6	72.00
16/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3315	4	3315	4	72.00
16/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	37	0	37	0	300.00
16/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5890	6	5890	6	0.00

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16/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9766	10	9766	10	0.00
16/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5784	6	5784	6	0.00
16/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	970	1	970	1	240.00
16/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4843	5	4843	5	0.00
16/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	892	1	892	1	0.00
16/11/2020	2037 On 06-May-21			Bond Future	11.25	81.9203	11.2522	81.9203	0.00
16/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8312	8	8312	8	0.00
16/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8234	8	8234	8	0.00
16/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8273	8	8273	8	0.00
16/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1471	2	1471	2	0.00
16/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1500	2	1500	2	0.00
16/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1485	2	1485	2	0.00
16/11/2020	2037 On 05-August-21			Bond Future	11.49	78.5524	11.4860	78.5524	0.00
16/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7217	7	7217	7	0.00
16/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7255	7	7255	7	0.00
16/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7293	7	7293	7	0.00
16/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2776	3	2776	3	0.00
16/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2792	3	2792	3	0.00
16/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2759	3	2759	3	0.00
16/11/2020	2037 On 04-November-21			Bond Future	11.71	79.3976	11.7133	79.3976	0.00
16/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8592	8	8592	8	0.00
16/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8625	8	8625	8	0.00
16/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8659	8	8659	8	0.00
16/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2591	3	2591	3	0.00
16/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2573	3	2573	3	0.00
16/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2609	3	2609	3	0.00
16/11/2020	2038 On 04-February-21			Bond Future	107.62	107.7596	107.6227	107.7596	9,468.00
16/11/2020	2038 On 06-May-21			Bond Future	108.79	108.9284	108.7895	108.9284	0.00
16/11/2020	2038 On 05-August-21			Bond Future	108.27	108.4155	108.2748	108.4155	0.00
16/11/2020	2038 On 04-November-21			Bond Future	109.46	109.6058	109.4635	109.6058	0.00
16/11/2020	2040 On 04-February-21			Bond Future	11.22	82.7177	11.2226	82.7177	76,285.00
16/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	735	1	735	1	0.00
16/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	719	1	719	1	0.00

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16/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	490	0	490	0	500.00
16/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4157	4	4157	4	0.00
16/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	311	0	311	0	800.00
16/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4896	5	4896	5	0.00
16/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	752	1	752	1	0.00
16/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	79	0	79	0	800.00
16/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	62	0	62	0	500.00
16/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8644	9	8644	9	0.00
16/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	13099	13	13099	13	0.00
16/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6418	7	6418	7	0.00
16/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	12444	13	12444	13	0.00
16/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1546	2	1546	2	800.00
16/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7512	8	7512	8	0.00
16/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6534	7	6534	7	0.00
16/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6476	7	6476	7	0.00
16/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1883	2	1883	2	500.00
16/11/2020	2040 On 06-May-21			Bond Future	11.44	83.5958	11.4394	83.5958	0.00
16/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11871	12	11871	12	0.00
16/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7885	8	7885	8	0.00
16/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7845	8	7845	8	0.00
16/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2231	2	2231	2	300.00
16/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4513	4	4513	4	300.00
16/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7925	8	7925	8	0.00
16/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1824	2	1824	2	0.00
16/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3608	4	3608	4	0.00
16/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6348	7	6348	7	0.00
16/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1859	2	1859	2	0.00
16/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1841	2	1841	2	0.00
16/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	695	1	695	1	300.00
16/11/2020	2040 On 05-August-21			Bond Future	11.67	79.9959	11.6715	79.9959	0.00
16/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4413	4	4413	4	900.00
16/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16721	17	16721	17	0.00
16/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7795	8	7795	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
16/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2985	3	2985	3	900.00
16/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7755	8	7755	8	0.00
16/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7716	8	7716	8	0.00
16/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2906	3	2906	3	0.00
16/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	7050	7	7050	7	0.00
16/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2941	3	2941	3	0.00
16/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	407	0	407	0	900.00
16/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2924	3	2924	3	0.00
16/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	5183	5	5183	5	0.00
16/11/2020	2040 On 04-November-21			Bond Future	11.90	80.8566	11.8968	80.8566	0.00
16/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8680	9	8680	9	0.00
16/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8646	9	8646	9	0.00
16/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8612	8	8612	8	0.00
16/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2914	3	2914	3	0.00
16/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2894	3	2894	3	0.00
16/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2874	3	2874	3	0.00
16/11/2020	2044 On 04-February-21			Bond Future	11.35	78.9409	11.3534	78.9409	39,045.00
16/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	474	0	474	0	0.00
16/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	395	0	395	0	0.00
16/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	462	0	462	0	0.00
16/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	74	0	74	0	265.00
16/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	486	0	486	0	0.00
16/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	213	0	213	0	0.00
16/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1326	1	1326	1	0.00
16/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7642	8	7642	8	0.00
16/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9836	10	9836	10	0.00
16/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7578	8	7578	8	0.00
16/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4868	5	4868	5	265.00
16/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12850	13	12850	13	0.00
16/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	8039	8	8039	8	265.00
16/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7513	8	7513	8	0.00
16/11/2020	2044 On 06-May-21			Bond Future	11.57	79.7790	11.5655	79.7790	0.00
16/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5206	5	5206	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
16/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1628	2	1628	2	3,100.00
16/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7418	7	7418	7	0.00
16/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3334	3	3334	3	3,100.00
16/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4797	5	4797	5	0.00
16/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2610	3	2610	3	0.00
16/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7628	8	7628	8	0.00
16/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7334	7	7334	7	0.00
16/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7376	7	7376	7	0.00
16/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3488	3	3488	3	0.00
16/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4567	5	4567	5	3,100.00
16/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2075	2	2075	2	0.00
16/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2090	2	2090	2	0.00
16/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1986	2	1986	2	3,100.00
16/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3374	3	3374	3	3,100.00
16/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5710	6	5710	6	3,100.00
16/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7565	8	7565	8	0.00
16/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2059	2	2059	2	0.00
16/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3101	3	3101	3	0.00
16/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4744	5	4744	5	0.00
16/11/2020	2044 On 05-August-21			Bond Future	11.79	76.2628	11.7926	76.2628	0.00
16/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7704	8	7704	8	0.00
16/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7738	8	7738	8	0.00
16/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7772	8	7772	8	0.00
16/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2958	3	2958	3	0.00
16/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2979	3	2979	3	0.00
16/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	3000	3	3000	3	0.00
16/11/2020	2044 On 04-November-21			Bond Future	12.01	77.0835	12.0127	77.0835	0.00
16/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8184	8	8184	8	0.00
16/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8217	8	8217	8	0.00
16/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8249	8	8249	8	0.00
16/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3150	3	3150	3	0.00
16/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3171	3	3171	3	0.00
16/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3192	3	3192	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
16/11/2020	2046 On 04-February-21			Bond Future	96.65	96.3177	96.6485	96.3177	14,771.00
16/11/2020	2046 On 06-May-21			Bond Future	95.91	95.5746	95.9088	95.5746	0.00
16/11/2020	2046 On 05-August-21			Bond Future	96.97	96.6330	96.9707	96.6330	0.00
16/11/2020	2046 On 04-November-21			Bond Future	96.23	95.8895	96.2307	95.8895	0.00
16/11/2020	2050 On 04-February-21			Bond Future	96.81	96.8033	96.8109	96.8033	10,946.00
16/11/2020	2050 On 06-May-21			Bond Future	97.86	97.8530	97.8604	97.8530	0.00
16/11/2020	2050 On 05-August-21			Bond Future	97.02	97.0117	97.0189	97.0117	0.00
16/11/2020	2050 On 04-November-21			Bond Future	98.08	98.0769	98.0840	98.0769	0.00
16/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	AL37 On 04-February-21			Index Future	777.99	776.2340	777.9870	776.2340	0.00
16/11/2020	AL37 On 06-May-21			Index Future	786.22	784.4590	786.2190	784.4590	0.00
16/11/2020	AL37 On 05-August-21			Index Future	794.64	792.8650	794.6400	792.8650	0.00
16/11/2020	AL37 On 04-November-21			Index Future	803.27	801.4730	803.2660	801.4730	0.00
16/11/2020	AL7T On 04-February-21			Index Future	858.44	853.9530	858.4440	853.9530	0.00
16/11/2020	AL7T On 06-May-21			Index Future	867.53	863.0010	867.5270	863.0010	0.00
16/11/2020	AL7T On 05-August-21			Index Future	876.82	872.2490	876.8190	872.2490	0.00
16/11/2020	AL7T On 04-November-21			Index Future	886.34	881.7190	886.3360	881.7190	0.00
16/11/2020	ALBI On 04-February-21			Index Future	749.08	746.7410	749.0810	746.7410	230.00
16/11/2020	ALBI On 06-May-21			Index Future	757.01	754.6530	757.0070	754.6530	0.00
16/11/2020	ALBI On 05-August-21			Index Future	765.12	762.7400	765.1160	762.7400	0.00
16/11/2020	ALBI On 04-November-21			Index Future	773.42	771.0210	773.4200	771.0210	0.00
16/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C044 On 31-January-44			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
16/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	ES33 On 04-February-21			Bond Future	11.55	76.1729	11.5503	76.1729	350.00
16/11/2020	ES33 On 06-May-21			Bond Future	11.80	73.2061	11.8044	73.2061	0.00
16/11/2020	ES33 On 05-August-21			Bond Future	12.07	73.9995	12.0721	73.9995	0.00
16/11/2020	ES33 On 04-November-21			Bond Future	12.35	71.0208	12.3484	71.0208	0.00
16/11/2020	ES42 On 04-February-21			Bond Future	12.21	74.6071	12.2067	74.6071	4,779.00
16/11/2020	ES42 On 06-May-21			Bond Future	12.46	71.1400	12.4615	71.1400	0.00
16/11/2020	ES42 On 05-August-21			Bond Future	12.72	71.9114	12.7230	71.9114	0.00
16/11/2020	ES42 On 04-November-21			Bond Future	13.00	68.4271	12.9951	68.4271	0.00
16/11/2020	GOVI On 04-February-21			GOVI	739.70	737.2770	739.6990	737.2770	970.00
16/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00

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16/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	112610	14	112610	14	0.00
16/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	112410	14	112410	14	0.00
16/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	112510	14	112510	14	0.00
16/11/2020	GOVI On 06-May-21			GOVI	747.53	745.0890	747.5260	745.0890	0.00
16/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	688360	66	688360	66	0.00
16/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	688460	66	688460	66	0.00
16/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	688560	66	688560	66	0.00
16/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 05-August-21			GOVI	755.53	753.0730	755.5330	753.0730	0.00
16/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	363830	34	363830	34	0.00
16/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	363930	34	363930	34	0.00
16/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	364030	34	364030	34	0.00
16/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-November-21			GOVI	763.73	761.2490	763.7340	761.2490	0.00
16/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	353140	33	353140	33	0.00
16/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	353340	33	353340	33	0.00
16/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	353240	33	353240	33	0.00
16/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2020	IGOV On 04-February-21			Index Future	265.23	265.3040	265.2250	265.3040	989.00
16/11/2020	IGOV On 06-May-21			Index Future	268.10	268.1800	268.0960	268.1800	21.00
16/11/2020	IGOV On 05-August-21			Index Future	271.03	271.1180	271.0320	271.1180	0.00
16/11/2020	IGOV On 04-November-21			Index Future	274.04	274.1250	274.0370	274.1250	0.00
16/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
16/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1600	92.1500	92.1600	0.00
16/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.23	90.2400	90.2300	90.2400	0.00

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16/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.10	89.1400	89.1000	89.1400	0.00
16/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.27	90.3300	90.2700	90.3300	51.00
16/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.61	89.6900	89.6100	89.6900	0.00
16/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.64	89.7400	89.6400	89.7400	0.00
16/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.68	92.8000	92.6800	92.8000	0.00
16/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.10	93.2400	93.1000	93.2400	0.00
16/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.43	85.6000	85.4300	85.6000	0.00
16/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.95	91.1300	90.9500	91.1300	0.00
16/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.30	78.8400	78.3000	78.8400	0.00
16/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.81	75.3800	74.8100	75.3800	0.00
16/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.21	73.8000	73.2100	73.8000	0.00
16/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.25	75.8600	75.2500	75.8600	0.00
16/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.30	79.9200	79.3000	79.9200	0.00
16/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.79	78.4400	77.7900	78.4400	0.00
16/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.90	80.5700	79.9000	80.5700	0.00
16/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.77	86.4400	85.7700	86.4400	0.00
16/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.23	86.9000	86.2300	86.9000	0.00
16/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.28	79.9600	79.2800	79.9600	0.00
16/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.27	87.9100	87.2700	87.9100	0.00
16/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
16/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.25	96.7050	3.2450	96.7050	30,010.00
16/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.25	96.7300	3.2500	96.7300	0.00
16/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.20	96.7600	3.2000	96.7600	0.00
16/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.19	96.7250	3.1850	96.7250	0.00
16/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.21	96.7000	3.2100	96.7000	0.00
16/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.25	96.6300	3.2500	96.6300	0.00
16/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.35	96.5250	3.3450	96.5250	30,000.00
16/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.57	96.3200	3.5650	96.3200	0.00
16/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.67	96.2100	3.6700	96.2100	0.00
16/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.99	95.9150	3.9900	95.9150	0.00

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16/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.08	95.8250	4.0750	95.8250	0.00
16/11/2020	R023 On 04-February-21			Bond Future	4.20	110.4282	4.1965	110.4282	31,128.00
16/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4228	4	4228	4	0.00
16/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4208	4	4208	4	0.00
16/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4247	4	4247	4	0.00
16/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 06-May-21			Bond Future	4.18	107.6920	4.1819	107.6920	0.00
16/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5849	6	5849	6	0.00
16/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5832	6	5832	6	0.00
16/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5865	6	5865	6	0.00
16/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 05-August-21			Bond Future	4.15	108.8587	4.1519	108.8587	0.00
16/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1848	2	1848	2	0.00
16/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1834	2	1834	2	0.00
16/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1821	2	1821	2	0.00
16/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	82	0	82	0	0.00
16/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	81	0	81	0	0.00
16/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	79	0	79	0	0.00
16/11/2020	R023 On 04-November-21			Bond Future	4.11	106.1220	4.1094	106.1220	0.00
16/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1214	1	1214	1	0.00
16/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1194	1	1194	1	0.00
16/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1204	1	1204	1	0.00
16/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	169	0	169	0	0.00
16/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	172	0	172	0	0.00
16/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	166	0	166	0	0.00
16/11/2020	R035 On 04-February-21			Bond Future	10.80	89.7788	10.7961	89.7788	99,955.00
16/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	823	1	823	1	0.00
16/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	966	1	966	1	0.00
16/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	807	1	807	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	790	1	790	1	0.00
16/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3939	4	3939	4	0.00
16/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1772	2	1772	2	650.00
16/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5850	6	5850	6	0.00
16/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5333	6	5333	6	650.00
16/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5797	6	5797	6	0.00
16/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5744	6	5744	6	0.00
16/11/2020	R035 On 06-May-21			Bond Future	11.01	86.2568	11.0139	86.2568	0.00
16/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4833	5	4833	5	0.00
16/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7642	7	7642	7	0.00
16/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4235	4	4235	4	600.00
16/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11362	11	11362	11	0.00
16/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8978	9	8978	9	0.00
16/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2067	2	2067	2	600.00
16/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9019	9	9019	9	0.00
16/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3159	3	3159	3	1,650.00
16/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1706	2	1706	2	793.00
16/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5707	5	5707	5	0.00
16/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9061	9	9061	9	0.00
16/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10756	10	10756	10	0.00
16/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	773	1	773	1	1,650.00
16/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	659	1	659	1	600.00
16/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1217	1	1217	1	0.00
16/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6022	6	6022	6	0.00
16/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1204	1	1204	1	0.00
16/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2460	3	2460	3	1,650.00
16/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6735	7	6735	7	0.00
16/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1191	1	1191	1	0.00
16/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4443	5	4443	5	0.00
16/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1697	2	1697	2	793.00
16/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3392	4	3392	4	0.00
16/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2957	3	2957	3	793.00
16/11/2020	R035 On 05-August-21			Bond Future	11.25	87.1916	11.2454	87.1916	0.00



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16/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
16/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50442	51	50442	51	0.00
16/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50559	51	50559	51	0.00
16/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50676	51	50676	51	0.00
16/11/2020	R035 On 04-November-21			Bond Future	11.48	83.6550	11.4828	83.6550	0.00
16/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1793	2	1793	2	782.00
16/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8383	8	8383	8	0.00
16/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5643	5	5643	5	0.00
16/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8417	8	8417	8	0.00
16/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3649	3	3649	3	0.00
16/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8451	8	8451	8	0.00
16/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2637	3	2637	3	0.00
16/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4099	4	4099	4	782.00
16/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6058	6	6058	6	782.00
16/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9633	10	9633	10	0.00
16/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2656	3	2656	3	0.00
16/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2674	3	2674	3	0.00
16/11/2020	R186 On 04-February-21			Bond Future	7.08	117.3320	7.0831	117.3320	77,607.00
16/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5679	5	5679	5	0.00
16/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4944	5	4944	5	0.00
16/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5635	5	5635	5	0.00
16/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5591	5	5591	5	0.00
16/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	298	0	298	0	15,177.00
16/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	197	0	197	0	0.00
16/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	207	0	207	0	0.00
16/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	202	0	202	0	0.00
16/11/2020	R186 On 06-May-21			Bond Future	7.25	118.5761	7.2474	118.5761	0.00
16/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15950	16	15950	16	0.00
16/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15868	16	15868	16	0.00
16/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15909	16	15909	16	0.00
16/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	3	0	3	0	0.00

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16/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	3	0	3	0	0.00
16/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	3	0	3	0	0.00
16/11/2020	R186 On 05-August-21			Bond Future	7.43	114.5796	7.4252	114.5796	0.00
16/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6307	6	6307	6	0.00
16/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6272	6	6272	6	0.00
16/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6237	6	6237	6	0.00
16/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	819	1	819	1	0.00
16/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	809	1	809	1	0.00
16/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	800	1	800	1	0.00
16/11/2020	R186 On 04-November-21			Bond Future	7.61	115.8118	7.6124	115.8118	0.00
16/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3993	4	3993	4	0.00
16/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3935	4	3935	4	0.00
16/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3964	4	3964	4	0.00
16/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1805	2	1805	2	0.00
16/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1820	2	1820	2	0.00
16/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1790	2	1790	2	0.00
16/11/2020	R197 On 04-February-21			Bond Future	316.33	316.1490	316.3281	316.1490	2,460.00
16/11/2020	R197 On 06-May-21			Bond Future	319.76	319.5769	319.7564	319.5769	0.00
16/11/2020	R197 On 05-August-21			Bond Future	315.30	315.1238	315.3048	315.1238	0.00
16/11/2020	R197 On 04-November-21			Bond Future	318.77	318.5839	318.7667	318.5839	0.00
16/11/2020	R202 On 04-February-21			Bond Future	214.97	215.6130	214.9681	215.6130	7,827.00
16/11/2020	R202 On 06-May-21			Bond Future	217.30	217.9506	217.2978	217.9506	0.00
16/11/2020	R202 On 05-August-21			Bond Future	215.46	216.1192	215.4586	216.1192	0.00
16/11/2020	R202 On 04-November-21			Bond Future	217.82	218.4920	217.8240	218.4920	0.00
16/11/2020	R209 On 04-February-21			Bond Future	10.49	70.1109	10.4871	70.1109	27,703.00
16/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1490	1	1490	1	0.00
16/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1468	1	1468	1	0.00
16/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1512	1	1512	1	0.00
16/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3657	4	3657	4	0.00
16/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3732	4	3732	4	0.00
16/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3694	4	3694	4	0.00
16/11/2020	R209 On 06-May-21			Bond Future	10.67	67.7144	10.6739	67.7144	2,850.00
16/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5290	5	5290	5	0.00

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16/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2342	2	2342	2	5,325.00
16/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8816	9	8816	9	0.00
16/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8853	9	8853	9	0.00
16/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4439	4	4439	4	0.00
16/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1799	2	1799	2	1,500.00
16/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8779	9	8779	9	0.00
16/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8742	8	8742	8	0.00
16/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	875	1	875	1	0.00
16/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	865	1	865	1	0.00
16/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2658	3	2658	3	3,500.00
16/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5705	6	5705	6	0.00
16/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	847	1	847	1	9,150.00
16/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	856	1	856	1	0.00
16/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2190	2	2190	2	9,150.00
16/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4762	5	4762	5	0.00
16/11/2020	R209 On 05-August-21			Bond Future	10.87	68.4483	10.8680	68.4483	0.00
16/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7002	7	7002	7	0.00
16/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7033	7	7033	7	0.00
16/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7064	7	7064	7	0.00
16/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2227	2	2227	2	0.00
16/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2244	2	2244	2	0.00
16/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2262	2	2262	2	0.00
16/11/2020	R209 On 04-November-21			Bond Future	11.07	66.0445	11.0659	66.0445	0.00
16/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7756	8	7756	8	0.00
16/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7786	8	7786	8	0.00
16/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7725	7	7725	7	0.00
16/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2216	2	2216	2	0.00
16/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2231	2	2231	2	0.00
16/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2247	2	2247	2	0.00
16/11/2020	R210 On 04-February-21			Bond Future	192.76	193.1284	192.7584	193.1284	1,254.00
16/11/2020	R210 On 06-May-21			Bond Future	192.14	192.5129	192.1379	192.5129	0.00
16/11/2020	R210 On 05-August-21			Bond Future	194.27	194.6446	194.2652	194.6446	0.00
16/11/2020	R210 On 04-November-21			Bond Future	193.66	194.0460	193.6622	194.0460	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
16/11/2020	R212 On 04-February-21			Bond Future	169.85	169.8574	169.8546	169.8574	7,050.00
16/11/2020	R212 On 06-May-21			Bond Future	171.70	171.6995	171.6959	171.6995	0.00
16/11/2020	R212 On 05-August-21			Bond Future	171.27	171.2723	171.2683	171.2723	0.00
16/11/2020	R212 On 04-November-21			Bond Future	173.15	173.1527	173.1486	173.1527	0.00
16/11/2020	R213 On 04-February-21			Bond Future	9.50	86.6609	9.4976	86.6609	8,955.00
16/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	2013	2	2013	2	0.00
16/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1986	2	1986	2	0.00
16/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1959	2	1959	2	0.00
16/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2575	3	2575	3	0.00
16/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2545	3	2545	3	0.00
16/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2515	3	2515	3	0.00
16/11/2020	R213 On 06-May-21			Bond Future	9.69	84.0508	9.6896	84.0508	0.00
16/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11431	11	11431	11	0.00
16/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11389	11	11389	11	0.00
16/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11473	11	11473	11	0.00
16/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	284	0	284	0	0.00
16/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	292	0	292	0	0.00
16/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	288	0	288	0	0.00
16/11/2020	R213 On 05-August-21			Bond Future	9.89	84.9616	9.8942	84.9616	0.00
16/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6839	6	6839	6	0.00
16/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6548	6	6548	6	0.00
16/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4410	4	4410	4	0.00
16/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6802	6	6802	6	0.00
16/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6766	6	6766	6	0.00
16/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2332	2	2332	2	200.00
16/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1887	2	1887	2	0.00
16/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3105	3	3105	3	200.00
16/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5378	6	5378	6	0.00
16/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1874	2	1874	2	0.00
16/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1967	2	1967	2	200.00
16/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1861	2	1861	2	0.00
16/11/2020	R213 On 04-November-21			Bond Future	10.11	82.3461	10.1063	82.3461	0.00
16/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	7056	7	7056	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	7021	7	7021	7	0.00
16/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7091	7	7091	7	0.00
16/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2102	2	2102	2	0.00
16/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2090	2	2090	2	0.00
16/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2077	2	2077	2	0.00
16/11/2020	R214 On 04-February-21			Bond Future	11.03	66.6475	11.0298	66.6475	15,428.00
16/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	977	1	977	1	0.00
16/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	961	1	961	1	0.00
16/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	994	1	994	1	0.00
16/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	5137	5	5137	5	0.00
16/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5229	5	5229	5	0.00
16/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	5183	5	5183	5	0.00
16/11/2020	R214 On 06-May-21			Bond Future	11.22	64.0774	11.2189	64.0774	0.00
16/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	6943	7	6943	7	0.00
16/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6910	7	6910	7	0.00
16/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6877	7	6877	7	0.00
16/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1612	2	1612	2	0.00
16/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1598	2	1598	2	0.00
16/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1583	2	1583	2	0.00
16/11/2020	R214 On 05-August-21			Bond Future	11.42	64.7718	11.4185	64.7718	0.00
16/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6004	6	6004	6	0.00
16/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6037	6	6037	6	0.00
16/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5972	6	5972	6	0.00
16/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2913	3	2913	3	0.00
16/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2946	3	2946	3	0.00
16/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2929	3	2929	3	0.00
16/11/2020	R214 On 04-November-21			Bond Future	11.62	62.1914	11.6214	62.1914	0.00
16/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7013	7	7013	7	0.00
16/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	6981	7	6981	7	0.00
16/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	6949	7	6949	7	0.00
16/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2843	3	2843	3	0.00
16/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2815	3	2815	3	0.00
16/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2829	3	2829	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
16/11/2020	R248 On 04-February-21			Bond Future	11.29	82.4343	11.2853	82.4343	111,209.00
16/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	682	1	682	1	0.00
16/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	112	0	112	0	2,140.00
16/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1342	1	1342	1	2,140.00
16/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3601	4	3601	4	0.00
16/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	666	1	666	1	0.00
16/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	650	1	650	1	0.00
16/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1223	1	1223	1	0.00
16/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6652	7	6652	7	0.00
16/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6590	7	6590	7	0.00
16/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	5027	5	5027	5	0.00
16/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2162	2	2162	2	0.00
16/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4777	5	4777	5	0.00
16/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6529	7	6529	7	0.00
16/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11517	12	11517	12	0.00
16/11/2020	R248 On 06-May-21			Bond Future	11.49	78.8974	11.4860	78.8974	0.00
16/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7425	7	7425	7	0.00
16/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7463	7	7463	7	0.00
16/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7502	7	7502	7	0.00
16/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2093	2	2093	2	0.00
16/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2112	2	2112	2	0.00
16/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2131	2	2131	2	0.00
16/11/2020	R248 On 05-August-21			Bond Future	11.70	79.7525	11.6988	79.7525	0.00
16/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7834	8	7834	8	0.00
16/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7870	8	7870	8	0.00
16/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7905	8	7905	8	0.00
16/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	3007	3	3007	3	0.00
16/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2986	3	2986	3	0.00
16/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2964	3	2964	3	0.00
16/11/2020	R248 On 04-November-21			Bond Future	11.92	76.1990	11.9154	76.1990	0.00
16/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8411	8	8411	8	0.00
16/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8444	8	8444	8	0.00
16/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8478	8	8478	8	0.00

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16/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3075	3	3075	3	0.00
16/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3096	3	3096	3	0.00
16/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3116	3	3116	3	0.00