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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
20/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	2025 On 04-February-21			Bond Future	146.34	146.5375	146.3362	146.5375	3,276.00
20/11/2020	2025 On 06-May-21			Bond Future	147.91	148.1157	147.9117	148.1157	0.00
20/11/2020	2025 On 05-August-21			Bond Future	148.02	148.2226	148.0161	148.2226	0.00
20/11/2020	2025 On 04-November-21			Bond Future	149.64	149.8468	149.6380	149.8468	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
20/11/2020	2029 On 04-February-21			Bond Future	102.55	102.9290	102.5487	102.9290	2,232.00
20/11/2020	2029 On 06-May-21			Bond Future	102.52	102.9000	102.5152	102.9000	0.00
20/11/2020	2029 On 05-August-21			Bond Future	103.65	104.0359	103.6467	104.0359	0.00
20/11/2020	2029 On 04-November-21			Bond Future	103.63	104.0275	103.6340	104.0275	0.00
20/11/2020	2030 On 04-February-21			Bond Future	8.97	94.2672	8.9736	94.2672	110,633.00
20/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2712	3	2712	3	0.00
20/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3180	3	3180	3	0.00
20/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3370	3	3370	3	0.00
20/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	492	0	492	0	1,600.00
20/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1759	2	1759	2	800.00
20/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7112	7	7112	7	0.00
20/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	720	1	720	1	1,000.00
20/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2678	3	2678	3	0.00
20/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2644	3	2644	3	0.00
20/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2816	3	2816	3	1,600.00
20/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2544	3	2544	3	1,000.00
20/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	705	1	705	1	800.00
20/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4378	4	4378	4	0.00
20/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1694	2	1694	2	0.00
20/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1621	2	1621	2	0.00
20/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5154	5	5154	5	0.00
20/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1506	2	1506	2	0.00
20/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1598	2	1598	2	0.00
20/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2425	2	2425	2	0.00
20/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	290	0	290	0	1,800.00
20/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4332	4	4332	4	0.00
20/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1205	1	1205	1	2,000.00
20/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1298	1	1298	1	2,000.00
20/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1574	2	1574	2	0.00
20/11/2020	2030 On 06-May-21			Bond Future	9.17	95.2603	9.1686	95.2603	0.00
20/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1897	2	1897	2	300.00
20/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3081	3	3081	3	0.00
20/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8896	9	8896	9	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
20/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	13155	13	13155	13	0.00
20/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3232	3	3232	3	300.00
20/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	619	1	619	1	700.00
20/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	6009	6	6009	6	0.00
20/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2877	3	2877	3	0.00
20/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5529	6	5529	6	0.00
20/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	13067	13	13067	13	0.00
20/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9800	10	9800	10	0.00
20/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	13111	13	13111	13	0.00
20/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	124	0	124	0	0.00
20/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	400	0	400	0	300.00
20/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2661	3	2661	3	0.00
20/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	126	0	126	0	0.00
20/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1248	1	1248	1	0.00
20/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	2982	3	2982	3	0.00
20/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	122	0	122	0	0.00
20/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	537	1	537	1	0.00
20/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2791	3	2791	3	700.00
20/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7723	8	7723	8	0.00
20/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1405	1	1405	1	700.00
20/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4186	4	4186	4	0.00
20/11/2020	2030 On 05-August-21			Bond Future	9.38	92.2840	9.3789	92.2840	0.00
20/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2238	2	2238	2	600.00
20/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6945	7	6945	7	0.00
20/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13627	14	13627	14	0.00
20/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3542	4	3542	4	600.00
20/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6867	7	6867	7	0.00
20/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6906	7	6906	7	0.00
20/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1443	1	1443	1	0.00
20/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1454	1	1454	1	0.00
20/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	206	0	206	0	600.00
20/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1431	1	1431	1	0.00
20/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3154	3	3154	3	0.00

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20/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4618	5	4618	5	0.00
20/11/2020	2030 On 04-November-21			Bond Future	9.59	93.2747	9.5859	93.2747	0.00
20/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1803	2	1803	2	300.00
20/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	10045	10	10045	10	0.00
20/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6972	7	6972	7	0.00
20/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	7045	7	7045	7	0.00
20/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	1098	1	1098	1	300.00
20/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	7009	7	7009	7	0.00
20/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1851	2	1851	2	0.00
20/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6244	6	6244	6	0.00
20/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	898	1	898	1	300.00
20/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1864	2	1864	2	0.00
20/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	8398	8	8398	8	0.00
20/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1839	2	1839	2	0.00
20/11/2020	2032 On 04-February-21			Bond Future	10.00	91.2722	9.9989	91.2722	119,554.00
20/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1361	1	1361	1	0.00
20/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	235	0	235	0	800.00
20/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1339	1	1339	1	0.00
20/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	734	1	734	1	800.00
20/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5618	6	5618	6	0.00
20/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1384	1	1384	1	0.00
20/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3672	4	3672	4	0.00
20/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5203	5	5203	5	0.00
20/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	800	1	800	1	800.00
20/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3753	4	3753	4	0.00
20/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8041	8	8041	8	0.00
20/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3713	4	3713	4	0.00
20/11/2020	2032 On 06-May-21			Bond Future	10.21	88.0887	10.2105	88.0887	0.00
20/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3760	4	3760	4	736.00
20/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10815	11	10815	11	0.00
20/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10772	11	10772	11	0.00
20/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12825	13	12825	13	0.00
20/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10858	11	10858	11	0.00

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20/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	500	1	500	1	0.00
20/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	513	1	513	1	0.00
20/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	506	1	506	1	0.00
20/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	275	0	275	0	736.00
20/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3058	3	3058	3	0.00
20/11/2020	2032 On 05-August-21			Bond Future	10.43	89.0404	10.4322	89.0404	0.00
20/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	7062	7	7062	7	0.00
20/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	7101	7	7101	7	0.00
20/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7140	7	7140	7	0.00
20/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	1987	2	1987	2	0.00
20/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2000	2	2000	2	0.00
20/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2014	2	2014	2	0.00
20/11/2020	2032 On 04-November-21			Bond Future	10.66	85.8514	10.6603	85.8514	0.00
20/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1420	1	1420	1	700.00
20/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11815	12	11815	12	0.00
20/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7841	8	7841	8	0.00
20/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2225	2	2225	2	700.00
20/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7767	8	7767	8	0.00
20/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7804	8	7804	8	0.00
20/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2275	2	2275	2	0.00
20/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2302	2	2302	2	0.00
20/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9259	9	9259	9	0.00
20/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	938	1	938	1	700.00
20/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2288	2	2288	2	0.00
20/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7008	7	7008	7	0.00
20/11/2020	2033 On 04-February-21			Bond Future	96.15	96.3407	96.1471	96.3407	7,616.00
20/11/2020	2033 On 06-May-21			Bond Future	95.97	96.1646	95.9685	96.1646	0.00
20/11/2020	2033 On 05-August-21			Bond Future	97.03	97.2261	97.0277	97.2261	0.00
20/11/2020	2033 On 04-November-21			Bond Future	96.87	97.0690	96.8683	97.0690	0.00
20/11/2020	2037 On 04-February-21			Bond Future	10.97	81.4845	10.9722	81.4845	129,306.00
20/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	935	1	935	1	0.00
20/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6820	7	6820	7	300.00
20/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	236	0	236	0	72.00

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20/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1321	1	1321	1	240.00
20/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	917	1	917	1	0.00
20/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	899	1	899	1	0.00
20/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15115	15	15115	15	0.00
20/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2299	2	2299	2	0.00
20/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	1048	1	1048	1	0.00
20/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6492	6	6492	6	0.00
20/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5181	5	5181	5	72.00
20/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3087	3	3087	3	72.00
20/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	30	0	30	0	300.00
20/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5587	6	5587	6	0.00
20/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5535	6	5535	6	0.00
20/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9406	10	9406	10	0.00
20/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	870	1	870	1	240.00
20/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4565	5	4565	5	0.00
20/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5484	6	5484	6	0.00
20/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	798	1	798	1	0.00
20/11/2020	2037 On 06-May-21			Bond Future	11.19	82.3431	11.1890	82.3431	0.00
20/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8628	8	8628	8	0.00
20/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8548	8	8548	8	0.00
20/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8588	8	8588	8	0.00
20/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1395	1	1395	1	0.00
20/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1423	1	1423	1	0.00
20/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1409	1	1409	1	0.00
20/11/2020	2037 On 05-August-21			Bond Future	11.42	78.9771	11.4206	78.9771	0.00
20/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7367	7	7367	7	0.00
20/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7406	7	7406	7	0.00
20/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7445	7	7445	7	0.00
20/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2534	3	2534	3	0.00
20/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2550	3	2550	3	0.00
20/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2518	3	2518	3	0.00
20/11/2020	2037 On 04-November-21			Bond Future	11.65	79.8251	11.6455	79.8251	0.00
20/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8934	9	8934	9	0.00

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20/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8967	9	8967	9	0.00
20/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	9001	9	9001	9	0.00
20/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2538	3	2538	3	0.00
20/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2521	3	2521	3	0.00
20/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2555	3	2555	3	0.00
20/11/2020	2038 On 04-February-21			Bond Future	106.24	106.5152	106.2378	106.5152	9,468.00
20/11/2020	2038 On 06-May-21			Bond Future	107.38	107.6624	107.3817	107.6624	0.00
20/11/2020	2038 On 05-August-21			Bond Future	106.85	107.1319	106.8478	107.1319	0.00
20/11/2020	2038 On 04-November-21			Bond Future	108.02	108.3059	108.0188	108.3059	0.00
20/11/2020	2040 On 04-February-21			Bond Future	11.12	83.0265	11.1248	83.0265	76,276.00
20/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	862	1	862	1	0.00
20/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	845	1	845	1	0.00
20/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	593	1	593	1	500.00
20/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4544	4	4544	4	0.00
20/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	413	0	413	0	800.00
20/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	5312	5	5312	5	0.00
20/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	95	0	95	0	500.00
20/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	119	0	119	0	800.00
20/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	881	1	881	1	0.00
20/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	5888	6	5888	6	0.00
20/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12473	13	12473	13	0.00
20/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8087	9	8087	9	0.00
20/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11826	12	11826	12	0.00
20/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1303	1	1303	1	800.00
20/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1612	2	1612	2	500.00
20/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6001	6	6001	6	0.00
20/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	6956	7	6956	7	0.00
20/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	5944	6	5944	6	0.00
20/11/2020	2040 On 06-May-21			Bond Future	11.34	83.9014	11.3385	83.9014	0.00
20/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12488	12	12488	12	0.00
20/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	8365	8	8365	8	0.00
20/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8409	8	8409	8	0.00
20/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2474	2	2474	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
20/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4889	5	4889	5	300.00
20/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8454	8	8454	8	0.00
20/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1693	2	1693	2	0.00
20/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3325	4	3325	4	0.00
20/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	5932	6	5932	6	0.00
20/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1706	2	1706	2	0.00
20/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1719	2	1719	2	0.00
20/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	653	1	653	1	300.00
20/11/2020	2040 On 05-August-21			Bond Future	11.57	80.3019	11.5666	80.3019	0.00
20/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4595	4	4595	4	900.00
20/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17322	17	17322	17	0.00
20/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8085	8	8085	8	0.00
20/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	8003	8	8003	8	0.00
20/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3075	3	3075	3	900.00
20/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8044	8	8044	8	0.00
20/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2533	3	2533	3	0.00
20/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6477	7	6477	7	0.00
20/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2565	3	2565	3	0.00
20/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	344	0	344	0	900.00
20/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2548	3	2548	3	0.00
20/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4701	5	4701	5	0.00
20/11/2020	2040 On 04-November-21			Bond Future	11.79	81.1643	11.7878	81.1643	0.00
20/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9231	9	9231	9	0.00
20/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9191	9	9191	9	0.00
20/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9152	9	9152	9	0.00
20/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2785	3	2785	3	0.00
20/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2770	3	2770	3	0.00
20/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2756	3	2756	3	0.00
20/11/2020	2044 On 04-February-21			Bond Future	11.21	79.2802	11.2145	79.2802	44,047.00
20/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	648	1	648	1	0.00
20/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	636	1	636	1	0.00
20/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	563	0	563	0	0.00
20/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	124	0	124	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	662	1	662	1	0.00
20/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	325	0	325	0	0.00
20/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1610	1	1610	1	0.00
20/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	6883	8	6883	8	0.00
20/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9015	10	9015	10	0.00
20/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	6819	7	6819	7	0.00
20/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7274	8	7274	8	265.00
20/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	11967	13	11967	13	0.00
20/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4220	5	4220	5	265.00
20/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	6755	7	6755	7	0.00
20/11/2020	2044 On 06-May-21			Bond Future	11.42	80.1157	11.4216	80.1157	0.00
20/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	8056	8	8056	8	0.00
20/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1923	2	1923	2	3,100.00
20/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3782	3	3782	3	3,100.00
20/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5767	5	5767	5	0.00
20/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2989	3	2989	3	0.00
20/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3950	4	3950	4	0.00
20/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	5345	5	5345	5	0.00
20/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8274	8	8274	8	0.00
20/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7969	7	7969	7	0.00
20/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	8012	7	8012	7	0.00
20/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1775	2	1775	2	0.00
20/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1788	2	1788	2	0.00
20/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1695	2	1695	2	3,100.00
20/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	2985	3	2985	3	3,100.00
20/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4092	4	4092	4	3,100.00
20/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2726	3	2726	3	0.00
20/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4255	5	4255	5	0.00
20/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1761	2	1761	2	0.00
20/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5153	6	5153	6	3,100.00
20/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	6923	7	6923	7	0.00
20/11/2020	2044 On 05-August-21			Bond Future	11.64	76.6004	11.6427	76.6004	0.00
20/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8144	8	8144	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
20/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8103	8	8103	8	0.00
20/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8184	8	8184	8	0.00
20/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2426	3	2426	3	0.00
20/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2441	3	2441	3	0.00
20/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2456	3	2456	3	0.00
20/11/2020	2044 On 04-November-21			Bond Future	11.86	77.4231	11.8566	77.4231	0.00
20/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8894	8	8894	8	0.00
20/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8932	8	8932	8	0.00
20/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8971	8	8971	8	0.00
20/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	2920	3	2920	3	0.00
20/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	2934	3	2934	3	0.00
20/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	2949	3	2949	3	0.00
20/11/2020	2046 On 04-February-21			Bond Future	95.59	96.2046	95.5871	96.2046	14,771.00
20/11/2020	2046 On 06-May-21			Bond Future	94.83	95.4533	94.8288	95.4533	0.00
20/11/2020	2046 On 05-August-21			Bond Future	95.88	96.5071	95.8757	96.5071	0.00
20/11/2020	2046 On 04-November-21			Bond Future	95.12	95.7604	95.1218	95.7604	0.00
20/11/2020	2050 On 04-February-21			Bond Future	95.81	95.7885	95.8137	95.7885	10,946.00
20/11/2020	2050 On 06-May-21			Bond Future	96.85	96.8202	96.8453	96.8202	0.00
20/11/2020	2050 On 05-August-21			Bond Future	95.99	95.9642	95.9895	95.9642	0.00
20/11/2020	2050 On 04-November-21			Bond Future	97.04	97.0159	97.0413	97.0159	0.00
20/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	AL37 On 04-February-21			Index Future	778.26	777.6780	778.2610	777.6780	0.00
20/11/2020	AL37 On 06-May-21			Index Future	786.45	785.8610	786.4470	785.8610	0.00
20/11/2020	AL37 On 05-August-21			Index Future	794.85	794.2550	794.8470	794.2550	0.00
20/11/2020	AL37 On 04-November-21			Index Future	803.46	802.8620	803.4590	802.8620	0.00
20/11/2020	AL7T On 04-February-21			Index Future	859.50	859.0400	859.4970	859.0400	0.00
20/11/2020	AL7T On 06-May-21			Index Future	868.54	868.0790	868.5370	868.0790	0.00
20/11/2020	AL7T On 05-August-21			Index Future	877.81	877.3520	877.8130	877.3520	0.00
20/11/2020	AL7T On 04-November-21			Index Future	887.33	886.8590	887.3250	886.8590	0.00
20/11/2020	ALBI On 04-February-21			Index Future	751.85	749.6240	751.8540	749.6240	230.00
20/11/2020	ALBI On 06-May-21			Index Future	759.76	757.5110	759.7620	757.5110	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
20/11/2020	ALBI On 05-August-21			Index Future	767.88	765.6030	767.8770	765.6030	0.00
20/11/2020	ALBI On 04-November-21			Index Future	776.20	773.9000	776.1970	773.9000	0.00
20/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	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
20/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2020	ES33 On 04-February-21			Bond Future	11.50	76.5944	11.4963	76.5944	350.00
20/11/2020	ES33 On 06-May-21			Bond Future	11.75	73.6264	11.7492	73.6264	0.00
20/11/2020	ES33 On 05-August-21			Bond Future	12.01	74.4218	12.0150	74.4218	0.00
20/11/2020	ES33 On 04-November-21			Bond Future	12.29	71.4461	12.2891	71.4461	0.00
20/11/2020	ES42 On 04-February-21			Bond Future	12.10	74.7352	12.0962	74.7352	4,779.00
20/11/2020	ES42 On 06-May-21			Bond Future	12.35	71.2640	12.3468	71.2640	0.00
20/11/2020	ES42 On 05-August-21			Bond Future	12.60	72.0343	12.6035	72.0343	0.00
20/11/2020	ES42 On 04-November-21			Bond Future	12.87	68.5498	12.8701	68.5498	0.00
20/11/2020	GOVI On 04-February-21			GOVI	742.42	740.2310	742.4220	740.2310	970.00
20/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	85380	11	85380	11	0.00
20/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	85180	11	85180	11	0.00
20/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	85280	11	85280	11	0.00
20/11/2020	GOVI On 06-May-21			GOVI	750.23	748.0200	750.2300	748.0200	0.00
20/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	715400	69	715400	69	0.00
20/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	715500	69	715500	69	0.00
20/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	715600	69	715600	69	0.00
20/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 05-August-21			GOVI	758.24	756.0110	758.2430	756.0110	0.00
20/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	390930	37	390930	37	0.00
20/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	391030	37	391030	37	0.00
20/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	391130	37	391130	37	0.00
20/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 04-November-21			GOVI	766.46	764.2030	766.4590	764.2030	0.00
20/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	380390	36	380390	36	0.00
20/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	380590	36	380590	36	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
20/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	380490	36	380490	36	0.00
20/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2020	IGOV On 04-February-21			Index Future	263.55	263.9830	263.5480	263.9830	1,090.00
20/11/2020	IGOV On 06-May-21			Index Future	266.39	266.8250	266.3850	266.8250	21.00
20/11/2020	IGOV On 05-August-21			Index Future	269.29	269.7390	269.2940	269.7390	0.00
20/11/2020	IGOV On 04-November-21			Index Future	272.28	272.7260	272.2750	272.7260	0.00
20/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
20/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.18	92.1700	92.1800	92.1700	0.00
20/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.29	90.2800	90.2900	90.2800	0.00
20/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.18	89.1600	89.1800	89.1600	0.00
20/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.38	90.3400	90.3800	90.3400	51.00
20/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.73	89.6900	89.7300	89.6900	0.00
20/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.77	89.7200	89.7700	89.7200	0.00
20/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.83	92.7700	92.8300	92.7700	0.00
20/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.28	93.1800	93.2800	93.1800	0.00
20/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.61	85.5100	85.6100	85.5100	0.00
20/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.11	91.0100	91.1100	91.0100	0.00
20/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.39	78.2100	78.3900	78.2100	0.00
20/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.88	74.6900	74.8800	74.6900	0.00
20/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.25	73.0700	73.2500	73.0700	0.00
20/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.26	75.0900	75.2600	75.0900	0.00
20/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.28	79.1300	79.2800	79.1300	0.00
20/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.76	77.6100	77.7600	77.6100	0.00
20/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.84	79.7100	79.8400	79.7100	0.00
20/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.68	85.5700	85.6800	85.5700	0.00
20/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.10	86.0000	86.1000	86.0000	0.00
20/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.12	79.0100	79.1200	79.0100	0.00
20/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.07	86.9600	87.0700	86.9600	0.00
20/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
20/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.37	96.6350	3.3650	96.6350	30,010.00
20/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.38	96.6350	3.3750	96.6350	0.00
20/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.35	96.6500	3.3500	96.6500	0.00
20/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.36	96.6550	3.3550	96.6550	0.00
20/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.37	96.6300	3.3700	96.6300	0.00
20/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.38	96.6200	3.3800	96.6200	0.00
20/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.41	96.5950	3.4100	96.5950	0.00
20/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.49	96.5150	3.4850	96.5150	30,000.00
20/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.64	96.3800	3.6400	96.3800	0.00
20/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.78	96.2200	3.7800	96.2200	0.00
20/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.04	95.9100	4.0350	95.9100	0.00
20/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.20	95.8150	4.1950	95.8150	0.00
20/11/2020	R023 On 04-February-21			Bond Future	4.22	110.3011	4.2198	110.3011	31,128.00
20/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4180	4	4180	4	0.00
20/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4161	4	4161	4	0.00
20/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4199	4	4199	4	0.00
20/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
20/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
20/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
20/11/2020	R023 On 06-May-21			Bond Future	4.21	107.5555	4.2132	107.5555	0.00
20/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5793	6	5793	6	0.00
20/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5776	6	5776	6	0.00
20/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5809	6	5809	6	0.00
20/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
20/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
20/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
20/11/2020	R023 On 05-August-21			Bond Future	4.19	108.7170	4.1909	108.7170	0.00
20/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1794	2	1794	2	0.00
20/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1781	2	1781	2	0.00
20/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1767	2	1767	2	0.00
20/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	89	0	89	0	0.00
20/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	87	0	87	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
20/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	85	0	85	0	0.00
20/11/2020	R023 On 04-November-21			Bond Future	4.16	105.9766	4.1579	105.9766	0.00
20/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1177	1	1177	1	0.00
20/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1167	1	1167	1	0.00
20/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1157	1	1157	1	0.00
20/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	198	0	198	0	0.00
20/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	195	0	195	0	0.00
20/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	192	0	192	0	0.00
20/11/2020	R035 On 04-February-21			Bond Future	10.74	90.2442	10.7443	90.2442	99,217.00
20/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	888	1	888	1	0.00
20/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	1038	1	1038	1	0.00
20/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	870	1	870	1	0.00
20/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	4126	4	4126	4	0.00
20/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	853	1	853	1	0.00
20/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5580	6	5580	6	0.00
20/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5071	5	5071	5	650.00
20/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1626	2	1626	2	650.00
20/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5527	6	5527	6	0.00
20/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5475	6	5475	6	0.00
20/11/2020	R035 On 06-May-21			Bond Future	10.96	86.7205	10.9610	86.7205	0.00
20/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4426	4	4426	4	600.00
20/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11656	11	11656	11	0.00
20/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2193	2	2193	2	600.00
20/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9247	9	9247	9	0.00
20/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7894	8	7894	8	0.00
20/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3323	3	3323	3	1,650.00
20/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	5038	5	5038	5	0.00
20/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9289	9	9289	9	0.00
20/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5929	6	5929	6	0.00
20/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1820	2	1820	2	793.00
20/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9331	9	9331	9	0.00
20/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	11045	11	11045	11	0.00
20/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	731	1	731	1	1,650.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6518	7	6518	7	0.00
20/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1156	1	1156	1	0.00
20/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1144	1	1144	1	0.00
20/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2352	2	2352	2	1,650.00
20/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	623	1	623	1	600.00
20/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	5817	6	5817	6	0.00
20/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2831	3	2831	3	793.00
20/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1132	1	1132	1	0.00
20/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1618	2	1618	2	793.00
20/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4277	4	4277	4	0.00
20/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3253	3	3253	3	0.00
20/11/2020	R035 On 05-August-21			Bond Future	11.19	87.6572	11.1908	87.6572	0.00
20/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
20/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
20/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
20/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50111	50	50111	50	0.00
20/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50228	51	50228	51	0.00
20/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50344	51	50344	51	0.00
20/11/2020	R035 On 04-November-21			Bond Future	11.43	84.1239	11.4261	84.1239	0.00
20/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	13479	13	13479	13	0.00
20/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1929	2	1929	2	782.00
20/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5891	6	5891	6	0.00
20/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8666	8	8666	8	0.00
20/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8700	8	8700	8	0.00
20/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1756	2	1756	2	400.00
20/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2674	3	2674	3	400.00
20/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3852	4	3852	4	0.00
20/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8735	9	8735	9	0.00
20/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2588	3	2588	3	0.00
20/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	5928	6	5928	6	782.00
20/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9436	10	9436	10	0.00
20/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	10002	10	10002	10	0.00
20/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4014	4	4014	4	782.00

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20/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	7629	8	7629	8	0.00
20/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2606	3	2606	3	0.00
20/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2625	3	2625	3	0.00
20/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	973	1	973	1	400.00
20/11/2020	R186 On 04-February-21			Bond Future	7.07	117.5595	7.0709	117.5595	79,382.00
20/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4969	5	4969	5	0.00
20/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5712	6	5712	6	0.00
20/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5668	6	5668	6	0.00
20/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5624	6	5624	6	0.00
20/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	259	0	259	0	15,177.00
20/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	167	0	167	0	0.00
20/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	176	0	176	0	0.00
20/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	172	0	172	0	0.00
20/11/2020	R186 On 06-May-21			Bond Future	7.24	118.7971	7.2363	118.7971	0.00
20/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	16005	16	16005	16	0.00
20/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15964	16	15964	16	0.00
20/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15923	16	15923	16	0.00
20/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
20/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
20/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
20/11/2020	R186 On 05-August-21			Bond Future	7.41	114.7990	7.4142	114.7990	0.00
20/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6249	6	6249	6	0.00
20/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6214	6	6214	6	0.00
20/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6179	6	6179	6	0.00
20/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	709	1	709	1	0.00
20/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	699	1	699	1	0.00
20/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	690	1	690	1	0.00
20/11/2020	R186 On 04-November-21			Bond Future	7.60	116.0312	7.6012	116.0312	0.00
20/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3993	4	3993	4	0.00
20/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3935	4	3935	4	0.00
20/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3964	4	3964	4	0.00
20/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1755	2	1755	2	0.00
20/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1770	2	1770	2	0.00

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20/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1740	2	1740	2	0.00
20/11/2020	R197 On 04-February-21			Bond Future	315.93	316.1545	315.9304	316.1545	2,460.00
20/11/2020	R197 On 06-May-21			Bond Future	319.33	319.5591	319.3311	319.5591	0.00
20/11/2020	R197 On 05-August-21			Bond Future	314.86	315.0951	314.8642	315.0951	0.00
20/11/2020	R197 On 04-November-21			Bond Future	318.31	318.5484	318.3147	318.5484	0.00
20/11/2020	R202 On 04-February-21			Bond Future	213.00	213.3060	212.9963	213.3060	7,827.00
20/11/2020	R202 On 06-May-21			Bond Future	215.29	215.6029	215.2890	215.6029	0.00
20/11/2020	R202 On 05-August-21			Bond Future	213.42	213.7381	213.4204	213.7381	0.00
20/11/2020	R202 On 04-November-21			Bond Future	215.76	216.0805	215.7590	216.0805	0.00
20/11/2020	R209 On 04-February-21			Bond Future	10.44	70.5384	10.4380	70.5384	26,668.00
20/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1561	2	1561	2	0.00
20/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1538	1	1538	1	0.00
20/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1584	2	1584	2	0.00
20/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3447	4	3447	4	0.00
20/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3520	4	3520	4	0.00
20/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3483	4	3483	4	0.00
20/11/2020	R209 On 06-May-21			Bond Future	10.62	68.1413	10.6239	68.1413	2,850.00
20/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	9046	9	9046	9	0.00
20/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2404	2	2404	2	5,325.00
20/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5391	5	5391	5	0.00
20/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4533	4	4533	4	0.00
20/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1846	2	1846	2	1,500.00
20/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9083	9	9083	9	0.00
20/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8971	9	8971	9	0.00
20/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	9008	9	9008	9	0.00
20/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	815	1	815	1	0.00
20/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	824	1	824	1	0.00
20/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	797	1	797	1	9,150.00
20/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2473	3	2473	3	3,500.00
20/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5472	6	5472	6	0.00
20/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2012	2	2012	2	9,150.00
20/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	806	1	806	1	0.00
20/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4545	5	4545	5	0.00

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20/11/2020	R209 On 05-August-21			Bond Future	10.82	68.8775	10.8166	68.8775	0.00
20/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7041	7	7041	7	0.00
20/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7005	7	7005	7	0.00
20/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7077	7	7077	7	0.00
20/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	1960	2	1960	2	0.00
20/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	1985	2	1985	2	0.00
20/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	1973	2	1973	2	0.00
20/11/2020	R209 On 04-November-21			Bond Future	11.01	66.4768	11.0127	66.4768	0.00
20/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7978	8	7978	8	0.00
20/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	8013	8	8013	8	0.00
20/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7943	8	7943	8	0.00
20/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2161	2	2161	2	0.00
20/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2172	2	2172	2	0.00
20/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2184	2	2184	2	0.00
20/11/2020	R210 On 04-February-21			Bond Future	192.83	192.8155	192.8256	192.8155	1,254.00
20/11/2020	R210 On 06-May-21			Bond Future	192.19	192.1824	192.1918	192.1824	0.00
20/11/2020	R210 On 05-August-21			Bond Future	194.31	194.3040	194.3133	194.3040	0.00
20/11/2020	R210 On 04-November-21			Bond Future	193.71	193.6978	193.7070	193.6978	0.00
20/11/2020	R212 On 04-February-21			Bond Future	169.96	169.9655	169.9624	169.9655	6,639.00
20/11/2020	R212 On 06-May-21			Bond Future	171.79	171.7963	171.7923	171.7963	0.00
20/11/2020	R212 On 05-August-21			Bond Future	171.36	171.3643	171.3601	171.3643	0.00
20/11/2020	R212 On 04-November-21			Bond Future	173.24	173.2423	173.2379	173.2423	0.00
20/11/2020	R213 On 04-February-21			Bond Future	9.47	87.2705	9.4734	87.2705	8,945.00
20/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1999	2	1999	2	0.00
20/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1971	2	1971	2	0.00
20/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1944	2	1944	2	0.00
20/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2422	2	2422	2	0.00
20/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2392	2	2392	2	0.00
20/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2362	2	2362	2	0.00
20/11/2020	R213 On 06-May-21			Bond Future	9.67	84.6606	9.6655	84.6606	0.00
20/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11535	11	11535	11	0.00
20/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11493	11	11493	11	0.00
20/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11577	12	11577	12	0.00

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20/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	254	0	254	0	0.00
20/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	262	0	262	0	0.00
20/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	258	0	258	0	0.00
20/11/2020	R213 On 05-August-21			Bond Future	9.87	85.5750	9.8697	85.5750	0.00
20/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6468	6	6468	6	0.00
20/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4281	4	4281	4	0.00
20/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6767	7	6767	7	0.00
20/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2169	2	2169	2	200.00
20/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6729	7	6729	7	0.00
20/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6692	7	6692	7	0.00
20/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1681	2	1681	2	0.00
20/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1669	2	1669	2	0.00
20/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	2843	3	2843	3	200.00
20/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5083	5	5083	5	0.00
20/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1657	2	1657	2	0.00
20/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1755	2	1755	2	200.00
20/11/2020	R213 On 04-November-21			Bond Future	10.08	82.9643	10.0810	82.9643	0.00
20/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	7116	7	7116	7	0.00
20/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	7080	7	7080	7	0.00
20/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7151	7	7151	7	0.00
20/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2031	2	2031	2	0.00
20/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2018	2	2018	2	0.00
20/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2006	2	2006	2	0.00
20/11/2020	R214 On 04-February-21			Bond Future	10.92	66.7533	10.9233	66.7533	15,428.00
20/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1108	1	1108	1	0.00
20/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1090	1	1090	1	0.00
20/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1126	1	1126	1	0.00
20/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4665	5	4665	5	0.00
20/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4753	5	4753	5	0.00
20/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4709	5	4709	5	0.00
20/11/2020	R214 On 06-May-21			Bond Future	11.11	64.1795	11.1092	64.1795	0.00
20/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7414	7	7414	7	0.00
20/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7380	7	7380	7	0.00

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20/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7346	7	7346	7	0.00
20/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1475	2	1475	2	0.00
20/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1462	2	1462	2	0.00
20/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1448	2	1448	2	0.00
20/11/2020	R214 On 05-August-21			Bond Future	11.30	64.8728	11.3048	64.8728	0.00
20/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6213	6	6213	6	0.00
20/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6247	6	6247	6	0.00
20/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6179	6	6179	6	0.00
20/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2512	3	2512	3	0.00
20/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2543	3	2543	3	0.00
20/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2528	3	2528	3	0.00
20/11/2020	R214 On 04-November-21			Bond Future	11.50	62.2922	11.5035	62.2922	0.00
20/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7423	7	7423	7	0.00
20/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7390	7	7390	7	0.00
20/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7358	7	7358	7	0.00
20/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2636	3	2636	3	0.00
20/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2609	3	2609	3	0.00
20/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2623	3	2623	3	0.00
20/11/2020	R248 On 04-February-21			Bond Future	11.15	82.8870	11.1465	82.8870	115,206.00
20/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	936	1	936	1	0.00
20/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1712	1	1712	1	2,140.00
20/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	4221	4	4221	4	0.00
20/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	184	0	184	0	2,140.00
20/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	916	1	916	1	0.00
20/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	897	1	897	1	0.00
20/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1574	1	1574	1	0.00
20/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	5943	6	5943	6	0.00
20/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	5885	6	5885	6	0.00
20/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1826	2	1826	2	0.00
20/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4421	5	4421	5	0.00
20/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	10633	11	10633	11	0.00
20/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	5827	6	5827	6	0.00
20/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4190	5	4190	5	0.00

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20/11/2020	R248 On 06-May-21			Bond Future	11.34	79.3489	11.3422	79.3489	0.00
20/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	8153	8	8153	8	0.00
20/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	8108	8	8108	8	0.00
20/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	8197	8	8197	8	0.00
20/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1827	2	1827	2	0.00
20/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1855	2	1855	2	0.00
20/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1841	2	1841	2	0.00
20/11/2020	R248 On 05-August-21			Bond Future	11.55	80.2061	11.5490	80.2061	0.00
20/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8353	8	8353	8	0.00
20/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8312	8	8312	8	0.00
20/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8395	8	8395	8	0.00
20/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2517	3	2517	3	0.00
20/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2501	3	2501	3	0.00
20/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2486	3	2486	3	0.00
20/11/2020	R248 On 04-November-21			Bond Future	11.76	76.6558	11.7594	76.6558	0.00
20/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	9115	9	9115	9	0.00
20/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9154	9	9154	9	0.00
20/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9194	9	9194	9	0.00
20/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2815	3	2815	3	0.00
20/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2829	3	2829	3	0.00
20/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	2844	3	2844	3	0.00