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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
26/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	2025 On 04-February-21			Bond Future	146.71	146.7039	146.7071	146.7039	3,729.00
26/11/2020	2025 On 06-May-21			Bond Future	148.27	148.2706	148.2733	148.2706	0.00
26/11/2020	2025 On 05-August-21			Bond Future	148.39	148.3904	148.3928	148.3904	0.00
26/11/2020	2025 On 04-November-21			Bond Future	150.02	150.0214	150.0237	150.0214	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
26/11/2020	2029 On 04-February-21			Bond Future	102.74	102.5801	102.7404	102.5801	2,232.00
26/11/2020	2029 On 06-May-21			Bond Future	102.70	102.5382	102.6998	102.5382	0.00
26/11/2020	2029 On 05-August-21			Bond Future	103.84	103.6779	103.8410	103.6779	0.00
26/11/2020	2029 On 04-November-21			Bond Future	103.83	103.6690	103.8339	103.6690	0.00
26/11/2020	2030 On 04-February-21			Bond Future	9.03	94.0720	9.0329	94.0720	110,445.00
26/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2434	3	2434	3	0.00
26/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2885	3	2885	3	0.00
26/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3070	3	3070	3	0.00
26/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	383	0	383	0	1,600.00
26/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1527	2	1527	2	800.00
26/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6765	7	6765	7	0.00
26/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	580	1	580	1	1,000.00
26/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2401	2	2401	2	0.00
26/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2368	2	2368	2	0.00
26/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2534	3	2534	3	1,600.00
26/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2271	2	2271	2	1,000.00
26/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	566	1	566	1	800.00
26/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4585	4	4585	4	0.00
26/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1767	2	1767	2	0.00
26/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1690	2	1690	2	0.00
26/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5391	5	5391	5	0.00
26/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1569	2	1569	2	0.00
26/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1666	2	1666	2	0.00
26/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2539	2	2539	2	0.00
26/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	288	0	288	0	1,800.00
26/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4537	4	4537	4	0.00
26/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1250	1	1250	1	2,000.00
26/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1349	1	1349	1	2,000.00
26/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1641	2	1641	2	0.00
26/11/2020	2030 On 06-May-21			Bond Future	9.23	95.0543	9.2321	95.0543	0.00
26/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1733	2	1733	2	300.00
26/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2862	3	2862	3	0.00
26/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8563	9	8563	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
26/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12803	13	12803	13	0.00
26/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3007	3	3007	3	300.00
26/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	546	1	546	1	700.00
26/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5712	6	5712	6	0.00
26/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2666	3	2666	3	0.00
26/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5241	5	5241	5	0.00
26/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12714	13	12714	13	0.00
26/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9461	10	9461	10	0.00
26/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12758	13	12758	13	0.00
26/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	129	0	129	0	0.00
26/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	419	0	419	0	300.00
26/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2794	3	2794	3	0.00
26/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	132	0	132	0	0.00
26/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1309	1	1309	1	0.00
26/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3129	3	3129	3	0.00
26/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	127	0	127	0	0.00
26/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	563	1	563	1	0.00
26/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2930	3	2930	3	700.00
26/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8008	8	8008	8	0.00
26/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1475	1	1475	1	700.00
26/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4379	4	4379	4	0.00
26/11/2020	2030 On 05-August-21			Bond Future	9.44	92.0830	9.4440	92.0830	0.00
26/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2085	2	2085	2	600.00
26/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6666	7	6666	7	0.00
26/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13286	13	13286	13	0.00
26/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3342	3	3342	3	600.00
26/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6589	7	6589	7	0.00
26/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6628	7	6628	7	0.00
26/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1519	1	1519	1	0.00
26/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1531	1	1531	1	0.00
26/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	220	0	220	0	600.00
26/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1507	1	1507	1	0.00
26/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3309	3	3309	3	0.00

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26/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4820	5	4820	5	0.00
26/11/2020	2030 On 04-November-21			Bond Future	9.65	93.0746	9.6534	93.0746	0.00
26/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1739	2	1739	2	300.00
26/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	9778	10	9778	10	0.00
26/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6761	7	6761	7	0.00
26/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6833	7	6833	7	0.00
26/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	1061	1	1061	1	300.00
26/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6797	7	6797	7	0.00
26/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1995	2	1995	2	0.00
26/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6535	6	6535	6	0.00
26/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	986	1	986	1	300.00
26/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	2008	2	2008	2	0.00
26/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	8717	9	8717	9	0.00
26/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1982	2	1982	2	0.00
26/11/2020	2032 On 04-February-21			Bond Future	10.02	91.2336	10.0207	91.2336	118,082.00
26/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1214	1	1214	1	0.00
26/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	184	0	184	0	800.00
26/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1192	1	1192	1	0.00
26/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	623	1	623	1	800.00
26/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5433	5	5433	5	0.00
26/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1236	1	1236	1	0.00
26/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3657	4	3657	4	0.00
26/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5225	5	5225	5	0.00
26/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	748	1	748	1	800.00
26/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3740	4	3740	4	0.00
26/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8124	8	8124	8	0.00
26/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3699	4	3699	4	0.00
26/11/2020	2032 On 06-May-21			Bond Future	10.23	88.0414	10.2347	88.0414	0.00
26/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3618	4	3618	4	736.00
26/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10653	11	10653	11	0.00
26/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10610	11	10610	11	0.00
26/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12668	13	12668	13	0.00
26/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10697	11	10697	11	0.00

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26/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	481	0	481	0	0.00
26/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	494	1	494	1	0.00
26/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	487	0	487	0	0.00
26/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	261	0	261	0	736.00
26/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3058	3	3058	3	0.00
26/11/2020	2032 On 05-August-21			Bond Future	10.46	88.9994	10.4562	88.9994	0.00
26/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6927	7	6927	7	0.00
26/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6966	7	6966	7	0.00
26/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7005	7	7005	7	0.00
26/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	1989	2	1989	2	0.00
26/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2003	2	2003	2	0.00
26/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2017	2	2017	2	0.00
26/11/2020	2032 On 04-November-21			Bond Future	10.68	85.8129	10.6848	85.8129	0.00
26/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1416	1	1416	1	700.00
26/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11712	12	11712	12	0.00
26/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7764	8	7764	8	0.00
26/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2211	2	2211	2	700.00
26/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7690	8	7690	8	0.00
26/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7727	8	7727	8	0.00
26/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2334	2	2334	2	0.00
26/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2361	2	2361	2	0.00
26/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9392	9	9392	9	0.00
26/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	971	1	971	1	700.00
26/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2347	2	2347	2	0.00
26/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7131	7	7131	7	0.00
26/11/2020	2033 On 04-February-21			Bond Future	96.19	96.1843	96.1917	96.1843	7,717.00
26/11/2020	2033 On 06-May-21			Bond Future	96.01	95.9979	96.0050	95.9979	0.00
26/11/2020	2033 On 05-August-21			Bond Future	97.07	97.0649	97.0718	97.0649	0.00
26/11/2020	2033 On 04-November-21			Bond Future	96.92	96.9092	96.9161	96.9092	0.00
26/11/2020	2037 On 04-February-21			Bond Future	10.93	81.7758	10.9267	81.7758	129,302.00
26/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	883	1	883	1	0.00
26/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6963	7	6963	7	300.00
26/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	204	0	204	0	72.00

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26/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1278	1	1278	1	240.00
26/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	865	1	865	1	0.00
26/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	847	1	847	1	0.00
26/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15395	15	15395	15	0.00
26/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2290	2	2290	2	0.00
26/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	998	1	998	1	0.00
26/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6626	6	6626	6	0.00
26/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	4839	5	4839	5	72.00
26/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	2785	3	2785	3	72.00
26/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	18	0	18	0	300.00
26/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5243	5	5243	5	0.00
26/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5191	5	5191	5	0.00
26/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9082	9	9082	9	0.00
26/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	712	1	712	1	240.00
26/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4230	4	4230	4	0.00
26/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5140	5	5140	5	0.00
26/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	648	1	648	1	0.00
26/11/2020	2037 On 06-May-21			Bond Future	11.14	82.6299	11.1429	82.6299	0.00
26/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8771	9	8771	9	0.00
26/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8689	8	8689	8	0.00
26/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8730	9	8730	9	0.00
26/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1251	1	1251	1	0.00
26/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1277	1	1277	1	0.00
26/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1264	1	1264	1	0.00
26/11/2020	2037 On 05-August-21			Bond Future	11.37	79.2732	11.3714	79.2732	0.00
26/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7511	7	7511	7	0.00
26/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7550	7	7550	7	0.00
26/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7590	7	7590	7	0.00
26/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2382	2	2382	2	0.00
26/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2397	2	2397	2	0.00
26/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2367	2	2367	2	0.00
26/11/2020	2037 On 04-November-21			Bond Future	11.59	80.1271	11.5938	80.1271	0.00
26/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	9140	9	9140	9	0.00

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26/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	9174	9	9174	9	0.00
26/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	9208	9	9208	9	0.00
26/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2442	3	2442	3	0.00
26/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2425	3	2425	3	0.00
26/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2459	3	2459	3	0.00
26/11/2020	2038 On 04-February-21			Bond Future	106.29	106.5655	106.2883	106.5655	9,468.00
26/11/2020	2038 On 06-May-21			Bond Future	107.42	107.7037	107.4231	107.7037	0.00
26/11/2020	2038 On 05-August-21			Bond Future	106.90	107.1816	106.8978	107.1816	0.00
26/11/2020	2038 On 04-November-21			Bond Future	108.07	108.3599	108.0728	108.3599	0.00
26/11/2020	2040 On 04-February-21			Bond Future	11.04	83.6478	11.0382	83.6478	78,911.00
26/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	912	1	912	1	0.00
26/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	892	1	892	1	0.00
26/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	613	1	613	1	500.00
26/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4867	5	4867	5	0.00
26/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	399	0	399	0	800.00
26/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	5676	5	5676	5	0.00
26/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	932	1	932	1	0.00
26/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	79	0	79	0	500.00
26/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	101	0	101	0	800.00
26/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	7482	8	7482	8	0.00
26/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11217	12	11217	12	0.00
26/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	5349	6	5349	6	0.00
26/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	11866	12	11866	12	0.00
26/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1077	1	1077	1	800.00
26/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1343	2	1343	2	500.00
26/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	5458	6	5458	6	0.00
26/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	6385	7	6385	7	0.00
26/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	5403	6	5403	6	0.00
26/11/2020	2040 On 06-May-21			Bond Future	11.25	84.5216	11.2494	84.5216	0.00
26/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12945	12	12945	12	0.00
26/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	8725	8	8725	8	0.00
26/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8768	8	8768	8	0.00
26/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2643	2	2643	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
26/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	5167	5	5167	5	300.00
26/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8810	8	8810	8	0.00
26/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1460	2	1460	2	0.00
26/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3013	3	3013	3	0.00
26/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	5512	6	5512	6	0.00
26/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1475	2	1475	2	0.00
26/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1490	2	1490	2	0.00
26/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	520	1	520	1	300.00
26/11/2020	2040 On 05-August-21			Bond Future	11.47	80.9352	11.4727	80.9352	0.00
26/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4906	5	4906	5	900.00
26/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17865	17	17865	17	0.00
26/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8541	8	8541	8	0.00
26/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	8458	8	8458	8	0.00
26/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3336	3	3336	3	900.00
26/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8499	8	8499	8	0.00
26/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2387	3	2387	3	0.00
26/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6136	6	6136	6	0.00
26/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2417	3	2417	3	0.00
26/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	285	0	285	0	900.00
26/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2402	3	2402	3	0.00
26/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4410	5	4410	5	0.00
26/11/2020	2040 On 04-November-21			Bond Future	11.69	81.8070	11.6895	81.8070	0.00
26/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9662	9	9662	9	0.00
26/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9626	9	9626	9	0.00
26/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9590	9	9590	9	0.00
26/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2612	3	2612	3	0.00
26/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2594	3	2594	3	0.00
26/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2576	3	2576	3	0.00
26/11/2020	2044 On 04-February-21			Bond Future	11.11	80.0716	11.1128	80.0716	44,171.00
26/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	667	1	667	1	0.00
26/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	652	1	652	1	0.00
26/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	564	0	564	0	0.00
26/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	108	0	108	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
26/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	683	1	683	1	0.00
26/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	309	0	309	0	0.00
26/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1761	2	1761	2	0.00
26/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	6204	7	6204	7	0.00
26/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	8304	9	8304	9	0.00
26/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	6143	7	6143	7	0.00
26/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	6580	7	6580	7	265.00
26/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	11256	12	11256	12	0.00
26/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	3676	4	3676	4	265.00
26/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	6082	7	6082	7	0.00
26/11/2020	2044 On 06-May-21			Bond Future	11.32	80.9080	11.3168	80.9080	0.00
26/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	8553	8	8553	8	0.00
26/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	2082	2	2082	2	3,100.00
26/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	4066	4	4066	4	3,100.00
26/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	6161	6	6161	6	0.00
26/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	3235	3	3235	3	0.00
26/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	4242	4	4242	4	0.00
26/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	5710	5	5710	5	0.00
26/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8778	8	8778	8	0.00
26/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	8464	8	8464	8	0.00
26/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	8509	8	8509	8	0.00
26/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1576	2	1576	2	0.00
26/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1589	2	1589	2	0.00
26/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1505	2	1505	2	3,100.00
26/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	2655	3	2655	3	3,100.00
26/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	3689	4	3689	4	3,100.00
26/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2425	3	2425	3	0.00
26/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	3845	4	3845	4	0.00
26/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1564	2	1564	2	0.00
26/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	4705	5	4705	5	3,100.00
26/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	6388	7	6388	7	0.00
26/11/2020	2044 On 05-August-21			Bond Future	11.53	77.4075	11.5322	77.4075	0.00
26/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8641	8	8641	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
26/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8683	8	8683	8	0.00
26/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8724	8	8724	8	0.00
26/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2257	2	2257	2	0.00
26/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2271	2	2271	2	0.00
26/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2285	2	2285	2	0.00
26/11/2020	2044 On 04-November-21			Bond Future	11.74	78.2413	11.7411	78.2413	0.00
26/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	9409	9	9409	9	0.00
26/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	9444	9	9444	9	0.00
26/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	9479	9	9479	9	0.00
26/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	2709	3	2709	3	0.00
26/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	2727	3	2727	3	0.00
26/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	2746	3	2746	3	0.00
26/11/2020	2046 On 04-February-21			Bond Future	95.46	95.4501	95.4577	95.4501	14,890.00
26/11/2020	2046 On 06-May-21			Bond Future	94.69	94.6821	94.6894	94.6821	0.00
26/11/2020	2046 On 05-August-21			Bond Future	95.74	95.7347	95.7419	95.7347	0.00
26/11/2020	2046 On 04-November-21			Bond Future	94.99	94.9825	94.9897	94.9825	0.00
26/11/2020	2050 On 04-February-21			Bond Future	95.84	95.4838	95.8422	95.4838	11,021.00
26/11/2020	2050 On 06-May-21			Bond Future	96.87	96.5036	96.8653	96.5036	0.00
26/11/2020	2050 On 05-August-21			Bond Future	96.02	95.6514	96.0169	95.6514	0.00
26/11/2020	2050 On 04-November-21			Bond Future	97.07	96.7029	97.0723	96.7029	0.00
26/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	AL37 On 04-February-21			Index Future	777.11	777.7340	777.1140	777.7340	0.00
26/11/2020	AL37 On 06-May-21			Index Future	785.22	785.8470	785.2180	785.8470	0.00
26/11/2020	AL37 On 05-August-21			Index Future	793.66	794.3000	793.6640	794.3000	0.00
26/11/2020	AL37 On 04-November-21			Index Future	802.29	802.9340	802.2890	802.9340	0.00
26/11/2020	AL7T On 04-February-21			Index Future	857.14	857.7190	857.1370	857.7190	0.00
26/11/2020	AL7T On 06-May-21			Index Future	866.08	866.6660	866.0760	866.6660	0.00
26/11/2020	AL7T On 05-August-21			Index Future	875.39	875.9890	875.3910	875.9890	0.00
26/11/2020	AL7T On 04-November-21			Index Future	884.90	885.5110	884.9040	885.5110	0.00
26/11/2020	ALBI On 04-February-21			Index Future	753.05	751.6740	753.0540	751.6740	230.00
26/11/2020	ALBI On 06-May-21			Index Future	760.91	759.5160	760.9070	759.5160	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
26/11/2020	ALBI On 05-August-21			Index Future	769.09	767.6860	769.0910	767.6860	0.00
26/11/2020	ALBI On 04-November-21			Index Future	777.45	776.0300	777.4500	776.0300	0.00
26/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	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
26/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2020	ES33 On 04-February-21			Bond Future	11.45	76.8227	11.4481	76.8227	350.00
26/11/2020	ES33 On 06-May-21			Bond Future	11.70	73.8503	11.7003	73.8503	0.00
26/11/2020	ES33 On 05-August-21			Bond Future	11.96	74.6539	11.9628	74.6539	0.00
26/11/2020	ES33 On 04-November-21			Bond Future	12.23	71.6831	12.2341	71.6831	0.00
26/11/2020	ES42 On 04-February-21			Bond Future	12.02	75.2518	12.0177	75.2518	4,779.00
26/11/2020	ES42 On 06-May-21			Bond Future	12.27	71.7792	12.2659	71.7792	0.00
26/11/2020	ES42 On 05-August-21			Bond Future	12.52	72.5607	12.5177	72.5607	0.00
26/11/2020	ES42 On 04-November-21			Bond Future	12.78	69.0843	12.7799	69.0843	0.00
26/11/2020	GOVI On 04-February-21			GOVI	743.50	742.1660	743.4990	742.1660	969.00
26/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	74610	9	74610	9	0.00
26/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	74410	9	74410	9	0.00
26/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	74510	9	74510	9	0.00
26/11/2020	GOVI On 06-May-21			GOVI	751.25	749.9080	751.2520	749.9080	0.00
26/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	725620	71	725620	71	0.00
26/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	725720	71	725720	71	0.00
26/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	725820	71	725820	71	0.00
26/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 05-August-21			GOVI	759.33	757.9750	759.3320	757.9750	0.00
26/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	401820	39	401820	39	0.00
26/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	401920	39	401920	39	0.00
26/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	402020	39	402020	39	0.00
26/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 04-November-21			GOVI	767.59	766.2130	767.5850	766.2130	0.00
26/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	391650	38	391650	38	0.00
26/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	391750	38	391750	38	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
26/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	391850	38	391850	38	0.00
26/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2020	IGOV On 04-February-21			Index Future	263.58	263.6230	263.5750	263.6230	1,090.00
26/11/2020	IGOV On 06-May-21			Index Future	266.39	266.4380	266.3880	266.4380	21.00
26/11/2020	IGOV On 05-August-21			Index Future	269.32	269.3680	269.3170	269.3680	0.00
26/11/2020	IGOV On 04-November-21			Index Future	272.31	272.3590	272.3070	272.3590	0.00
26/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
26/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.20	92.1900	92.2000	92.1900	0.00
26/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.35	90.3100	90.3500	90.3100	0.00
26/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.28	89.2200	89.2800	89.2200	0.00
26/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.50	90.4200	90.5000	90.4200	51.00
26/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.88	89.7900	89.8800	89.7900	0.00
26/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.95	89.8400	89.9500	89.8400	0.00
26/11/2020	IS05 On 20-September-22			Interest Rate Swap	93.05	92.9200	93.0500	92.9200	0.00
26/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.52	93.3600	93.5200	93.3600	0.00
26/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.89	85.7000	85.8900	85.7000	0.00
26/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.43	91.2000	91.4300	91.2000	0.00
26/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.89	78.5100	78.8900	78.5100	0.00
26/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.38	75.0000	75.3800	75.0000	0.00
26/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.76	73.3900	73.7600	73.3900	0.00
26/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.75	75.4000	75.7500	75.4000	0.00
26/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.76	79.4300	79.7600	79.4300	0.00
26/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.23	77.9100	78.2300	77.9100	0.00
26/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.31	79.9900	80.3100	79.9900	0.00
26/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.13	85.8400	86.1300	85.8400	0.00
26/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.54	86.2700	86.5400	86.2700	0.00
26/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.55	79.3000	79.5500	79.3000	0.00
26/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.46	87.2500	87.4600	87.2500	0.00
26/11/2020	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
26/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.48	96.5850	3.4750	96.5850	30,010.00
26/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.51	96.5650	3.5050	96.5650	0.00
26/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.49	96.6000	3.4900	96.6000	0.00
26/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.51	96.5950	3.5050	96.5950	0.00
26/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.48	96.5900	3.4800	96.5900	0.00
26/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.50	96.5700	3.5000	96.5700	0.00
26/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.51	96.5600	3.5100	96.5600	0.00
26/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.62	96.4650	3.6150	96.4650	30,000.00
26/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.77	96.3200	3.7700	96.3200	0.00
26/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.90	96.1900	3.9000	96.1900	0.00
26/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.18	95.9150	4.1750	95.9150	0.00
26/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.35	95.7650	4.3450	95.7650	0.00
26/11/2020	R023 On 04-February-21			Bond Future	4.35	110.4761	4.3546	110.4761	31,328.00
26/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	3907	4	3907	4	0.00
26/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	3887	4	3887	4	0.00
26/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	3926	4	3926	4	0.00
26/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
26/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
26/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
26/11/2020	R023 On 06-May-21			Bond Future	4.37	107.7225	4.3733	107.7225	0.00
26/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5507	6	5507	6	0.00
26/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5490	6	5490	6	0.00
26/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5523	6	5523	6	0.00
26/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
26/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
26/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
26/11/2020	R023 On 05-August-21			Bond Future	4.37	108.8941	4.3733	108.8941	0.00
26/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1550	2	1550	2	0.00
26/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1537	2	1537	2	0.00
26/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1525	2	1525	2	0.00
26/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	127	0	127	0	0.00
26/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	125	0	125	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
26/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	122	0	122	0	0.00
26/11/2020	R023 On 04-November-21			Bond Future	4.37	106.1590	4.3740	106.1590	0.00
26/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	968	1	968	1	0.00
26/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	959	1	959	1	0.00
26/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	949	1	949	1	0.00
26/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	270	0	270	0	0.00
26/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	267	0	267	0	0.00
26/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	264	0	264	0	0.00
26/11/2020	R035 On 04-February-21			Bond Future	10.71	90.6083	10.7085	90.6083	98,050.00
26/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	824	1	824	1	0.00
26/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	974	1	974	1	0.00
26/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	806	1	806	1	0.00
26/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	4149	4	4149	4	0.00
26/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	789	1	789	1	0.00
26/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5284	5	5284	5	0.00
26/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	4776	5	4776	5	650.00
26/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1417	1	1417	1	650.00
26/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5232	5	5232	5	0.00
26/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5180	5	5180	5	0.00
26/11/2020	R035 On 06-May-21			Bond Future	10.93	87.0803	10.9251	87.0803	0.00
26/11/2020	R035 On 06-May-21	11.05	Call	Bond Future	4103	4	4103	4	0.00
26/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4450	4	4450	4	600.00
26/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11801	12	11801	12	0.00
26/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2181	2	2181	2	600.00
26/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3327	3	3327	3	1,650.00
26/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	5074	5	5074	5	0.00
26/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9396	9	9396	9	0.00
26/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9353	9	9353	9	0.00
26/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7974	8	7974	8	0.00
26/11/2020	R035 On 06-May-21	10.55	Call	Bond Future	2573	3	2573	3	0.00
26/11/2020	R035 On 06-May-21	10.05	Call	Bond Future	1408	1	1408	1	500.00
26/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5979	6	5979	6	0.00
26/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	11181	11	11181	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1803	2	1803	2	793.00
26/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9439	9	9439	9	0.00
26/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1036	1	1036	1	0.00
26/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1025	1	1025	1	0.00
26/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	641	1	641	1	1,650.00
26/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6276	6	6276	6	0.00
26/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2176	2	2176	2	1,650.00
26/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	542	1	542	1	600.00
26/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	5580	6	5580	6	0.00
26/11/2020	R035 On 06-May-21	10.55	Put	Bond Future	4981	5	4981	5	500.00
26/11/2020	R035 On 06-May-21	10.05	Put	Bond Future	7182	7	7182	7	0.00
26/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1473	2	1473	2	793.00
26/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2641	3	2641	3	793.00
26/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1013	1	1013	1	0.00
26/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4055	4	4055	4	0.00
26/11/2020	R035 On 06-May-21	11.05	Put	Bond Future	3322	3	3322	3	500.00
26/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3052	3	3052	3	0.00
26/11/2020	R035 On 05-August-21			Bond Future	11.15	88.0277	11.1522	88.0277	0.00
26/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
26/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	49877	50	49877	50	0.00
26/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	49993	50	49993	50	0.00
26/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50110	50	50110	50	0.00
26/11/2020	R035 On 04-November-21			Bond Future	11.39	84.5011	11.3855	84.5011	0.00
26/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	13678	14	13678	14	0.00
26/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	2005	2	2005	2	782.00
26/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	6023	6	6023	6	0.00
26/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8823	9	8823	9	0.00
26/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8858	9	8858	9	0.00
26/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2767	3	2767	3	400.00
26/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3958	4	3958	4	0.00
26/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8893	9	8893	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
26/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1827	2	1827	2	400.00
26/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	3907	4	3907	4	782.00
26/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2506	3	2506	3	0.00
26/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	5795	6	5795	6	782.00
26/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9271	9	9271	9	0.00
26/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	9832	10	9832	10	0.00
26/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	7481	8	7481	8	0.00
26/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2524	3	2524	3	0.00
26/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2542	3	2542	3	0.00
26/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	933	1	933	1	400.00
26/11/2020	R186 On 04-February-21			Bond Future	7.11	117.5654	7.1064	117.5654	78,559.00
26/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5512	6	5512	6	0.00
26/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4765	5	4765	5	0.00
26/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5467	6	5467	6	0.00
26/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5423	6	5423	6	0.00
26/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	240	0	240	0	15,177.00
26/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	151	0	151	0	0.00
26/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	160	0	160	0	0.00
26/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	156	0	156	0	0.00
26/11/2020	R186 On 06-May-21			Bond Future	7.28	118.7923	7.2760	118.7923	0.00
26/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15807	16	15807	16	0.00
26/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15766	16	15766	16	0.00
26/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15726	16	15726	16	0.00
26/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
26/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
26/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
26/11/2020	R186 On 05-August-21			Bond Future	7.45	114.8030	7.4546	114.8030	0.00
26/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6069	6	6069	6	0.00
26/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6034	6	6034	6	0.00
26/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5999	6	5999	6	0.00
26/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	719	1	719	1	0.00
26/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	710	1	710	1	0.00
26/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	700	1	700	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
26/11/2020	R186 On 04-November-21			Bond Future	7.64	116.0390	7.6433	116.0390	0.00
26/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3880	4	3880	4	0.00
26/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3823	4	3823	4	0.00
26/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3852	4	3852	4	0.00
26/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1831	2	1831	2	0.00
26/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1847	2	1847	2	0.00
26/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1816	2	1816	2	0.00
26/11/2020	R197 On 04-February-21			Bond Future	316.33	316.3282	316.3272	316.3282	2,460.00
26/11/2020	R197 On 06-May-21			Bond Future	319.70	319.7059	319.7036	319.7059	0.00
26/11/2020	R197 On 05-August-21			Bond Future	315.26	315.2674	315.2645	315.2674	0.00
26/11/2020	R197 On 04-November-21			Bond Future	318.73	318.7331	318.7298	318.7331	0.00
26/11/2020	R202 On 04-February-21			Bond Future	212.77	212.7557	212.7718	212.7557	7,827.00
26/11/2020	R202 On 06-May-21			Bond Future	215.04	215.0274	215.0428	215.0274	0.00
26/11/2020	R202 On 05-August-21			Bond Future	213.19	213.1724	213.1874	213.1724	0.00
26/11/2020	R202 On 04-November-21			Bond Future	215.53	215.5156	215.5307	215.5156	0.00
26/11/2020	R209 On 04-February-21			Bond Future	10.39	70.7586	10.3946	70.7586	26,668.00
26/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1537	1	1537	1	0.00
26/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1513	1	1513	1	0.00
26/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1561	1	1561	1	0.00
26/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3173	3	3173	3	0.00
26/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3245	3	3245	3	0.00
26/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3209	3	3209	3	0.00
26/11/2020	R209 On 06-May-21			Bond Future	10.58	68.3575	10.5799	68.3575	3,500.00
26/11/2020	R209 On 06-May-21	10.60	Call	Bond Future	3368	0	3368	0	0.00
26/11/2020	R209 On 06-May-21	11.60	Call	Bond Future	6791	0	6791	0	0.00
26/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2434	2	2434	2	5,325.00
26/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5482	5	5482	5	0.00
26/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	9200	9	9200	9	0.00
26/11/2020	R209 On 06-May-21	9.75	Call	Bond Future	1387	0	1387	0	1,250.00
26/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4609	4	4609	4	0.00
26/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1865	2	1865	2	1,500.00
26/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9238	9	9238	9	0.00
26/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	9124	9	9124	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
26/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	9162	9	9162	9	0.00
26/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	722	1	722	1	0.00
26/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	730	1	730	1	0.00
26/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	706	1	706	1	9,150.00
26/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2303	2	2303	2	3,500.00
26/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5245	5	5245	5	0.00
26/11/2020	R209 On 06-May-21	9.75	Put	Bond Future	6299	0	6299	0	0.00
26/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	714	1	714	1	0.00
26/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	1857	2	1857	2	9,150.00
26/11/2020	R209 On 06-May-21	11.60	Put	Bond Future	1383	0	1383	0	1,250.00
26/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4329	4	4329	4	0.00
26/11/2020	R209 On 06-May-21	10.60	Put	Bond Future	3256	0	3256	0	1,250.00
26/11/2020	R209 On 05-August-21			Bond Future	10.77	69.1013	10.7701	69.1013	0.00
26/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7228	7	7228	7	0.00
26/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7195	7	7195	7	0.00
26/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7261	7	7261	7	0.00
26/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	1889	2	1889	2	0.00
26/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	1921	2	1921	2	0.00
26/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	1905	2	1905	2	0.00
26/11/2020	R209 On 04-November-21			Bond Future	10.96	66.7052	10.9640	66.7052	0.00
26/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	8179	8	8179	8	0.00
26/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	8210	8	8210	8	0.00
26/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	8148	8	8148	8	0.00
26/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2099	2	2099	2	0.00
26/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2114	2	2114	2	0.00
26/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2129	2	2129	2	0.00
26/11/2020	R210 On 04-February-21			Bond Future	192.01	192.8771	192.0073	192.8771	1,254.00
26/11/2020	R210 On 06-May-21			Bond Future	191.35	192.2274	191.3476	192.2274	0.00
26/11/2020	R210 On 05-August-21			Bond Future	193.47	194.3642	193.4742	194.3642	0.00
26/11/2020	R210 On 04-November-21			Bond Future	192.87	193.7650	192.8650	193.7650	0.00
26/11/2020	R212 On 04-February-21			Bond Future	169.94	169.9473	169.9441	169.9473	6,342.00
26/11/2020	R212 On 06-May-21			Bond Future	171.76	171.7625	171.7586	171.7625	0.00
26/11/2020	R212 On 05-August-21			Bond Future	171.34	171.3432	171.3389	171.3432	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
26/11/2020	R212 On 04-November-21			Bond Future	173.22	173.2266	173.2222	173.2266	0.00
26/11/2020	R213 On 04-February-21			Bond Future	9.52	87.0823	9.5167	87.0823	8,945.00
26/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1790	2	1790	2	0.00
26/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1763	2	1763	2	0.00
26/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1737	2	1737	2	0.00
26/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2462	2	2462	2	0.00
26/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2431	2	2431	2	0.00
26/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2400	2	2400	2	0.00
26/11/2020	R213 On 06-May-21			Bond Future	9.71	84.4626	9.7120	84.4626	0.00
26/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11275	11	11275	11	0.00
26/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11233	11	11233	11	0.00
26/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11317	11	11317	11	0.00
26/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	252	0	252	0	0.00
26/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	259	0	259	0	0.00
26/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	256	0	256	0	0.00
26/11/2020	R213 On 05-August-21			Bond Future	9.92	85.3813	9.9170	85.3813	0.00
26/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6255	6	6255	6	0.00
26/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4101	4	4101	4	0.00
26/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6550	7	6550	7	0.00
26/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2045	2	2045	2	200.00
26/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6513	7	6513	7	0.00
26/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6476	6	6476	6	0.00
26/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1719	2	1719	2	0.00
26/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1706	2	1706	2	0.00
26/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	2918	3	2918	3	200.00
26/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5213	5	5213	5	0.00
26/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1694	2	1694	2	0.00
26/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1796	2	1796	2	200.00
26/11/2020	R213 On 04-November-21			Bond Future	10.13	82.7714	10.1298	82.7714	0.00
26/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6962	7	6962	7	0.00
26/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6927	7	6927	7	0.00
26/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6997	7	6997	7	0.00
26/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2131	2	2131	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2118	2	2118	2	0.00
26/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2105	2	2105	2	0.00
26/11/2020	R214 On 04-February-21			Bond Future	10.85	67.2387	10.8485	67.2387	15,478.00
26/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1106	1	1106	1	0.00
26/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1087	1	1087	1	0.00
26/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1125	1	1125	1	0.00
26/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4233	5	4233	5	0.00
26/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4320	5	4320	5	0.00
26/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4277	5	4277	5	0.00
26/11/2020	R214 On 06-May-21			Bond Future	11.03	64.6640	11.0326	64.6640	0.00
26/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7661	7	7661	7	0.00
26/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7626	7	7626	7	0.00
26/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7591	7	7591	7	0.00
26/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1292	1	1292	1	0.00
26/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1279	1	1279	1	0.00
26/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1267	1	1267	1	0.00
26/11/2020	R214 On 05-August-21			Bond Future	11.22	65.3675	11.2243	65.3675	0.00
26/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6508	6	6508	6	0.00
26/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6543	6	6543	6	0.00
26/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6474	6	6474	6	0.00
26/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2370	3	2370	3	0.00
26/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2399	3	2399	3	0.00
26/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2385	3	2385	3	0.00
26/11/2020	R214 On 04-November-21			Bond Future	11.42	62.7943	11.4194	62.7943	0.00
26/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7799	8	7799	8	0.00
26/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7766	7	7766	7	0.00
26/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7732	7	7732	7	0.00
26/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2566	3	2566	3	0.00
26/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2540	3	2540	3	0.00
26/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2553	3	2553	3	0.00
26/11/2020	R248 On 04-February-21			Bond Future	11.03	83.6273	11.0346	83.6273	115,327.00
26/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	971	1	971	1	0.00
26/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1832	2	1832	2	2,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	173	0	173	0	2,140.00
26/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	4583	4	4583	4	0.00
26/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	950	1	950	1	0.00
26/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	929	1	929	1	0.00
26/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1678	1	1678	1	0.00
26/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	5189	6	5189	6	0.00
26/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	5133	6	5133	6	0.00
26/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	3740	4	3740	4	0.00
26/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1402	2	1402	2	0.00
26/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	9837	11	9837	11	0.00
26/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	5076	6	5076	6	0.00
26/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	3525	4	3525	4	0.00
26/11/2020	R248 On 06-May-21			Bond Future	11.23	80.0896	11.2268	80.0896	0.00
26/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	8684	8	8684	8	0.00
26/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	8641	8	8641	8	0.00
26/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	8726	8	8726	8	0.00
26/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1570	2	1570	2	0.00
26/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1602	2	1602	2	0.00
26/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1586	2	1586	2	0.00
26/11/2020	R248 On 05-August-21			Bond Future	11.43	80.9609	11.4277	80.9609	0.00
26/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8971	8	8971	8	0.00
26/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8933	8	8933	8	0.00
26/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	9010	8	9010	8	0.00
26/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2337	3	2337	3	0.00
26/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2319	3	2319	3	0.00
26/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2300	3	2300	3	0.00
26/11/2020	R248 On 04-November-21			Bond Future	11.63	77.4213	11.6324	77.4213	0.00
26/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	9733	9	9733	9	0.00
26/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9769	9	9769	9	0.00
26/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9805	9	9805	9	0.00
26/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2614	3	2614	3	0.00
26/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2632	3	2632	3	0.00
26/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	2650	3	2650	3	0.00

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