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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
27/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	2025 On 04-February-21			Bond Future	146.89	146.7071	146.8850	146.7071	3,736.00
27/11/2020	2025 On 06-May-21			Bond Future	148.45	148.2733	148.4526	148.2733	0.00
27/11/2020	2025 On 05-August-21			Bond Future	148.57	148.3928	148.5738	148.3928	0.00
27/11/2020	2025 On 04-November-21			Bond Future	150.21	150.0237	150.2066	150.0237	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
27/11/2020	2029 On 04-February-21			Bond Future	102.98	102.7404	102.9779	102.7404	2,232.00
27/11/2020	2029 On 06-May-21			Bond Future	102.94	102.6998	102.9393	102.6998	0.00
27/11/2020	2029 On 05-August-21			Bond Future	104.08	103.8410	104.0832	103.8410	0.00
27/11/2020	2029 On 04-November-21			Bond Future	104.08	103.8339	104.0785	103.8339	0.00
27/11/2020	2030 On 04-February-21			Bond Future	9.10	93.9344	9.0979	93.9344	110,445.00
27/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2209	2	2209	2	0.00
27/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2639	3	2639	3	0.00
27/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	2817	3	2817	3	0.00
27/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	320	0	320	0	1,600.00
27/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1357	2	1357	2	800.00
27/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6423	7	6423	7	0.00
27/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	493	1	493	1	1,000.00
27/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2178	2	2178	2	0.00
27/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2147	2	2147	2	0.00
27/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2304	3	2304	3	1,600.00
27/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2055	2	2055	2	1,000.00
27/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	481	1	481	1	800.00
27/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4877	5	4877	5	0.00
27/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1927	2	1927	2	0.00
27/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1846	2	1846	2	0.00
27/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5704	5	5704	5	0.00
27/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1716	2	1716	2	0.00
27/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1819	2	1819	2	0.00
27/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2746	3	2746	3	0.00
27/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	322	0	322	0	1,800.00
27/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4827	5	4827	5	0.00
27/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1373	1	1373	1	2,000.00
27/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1480	1	1480	1	2,000.00
27/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1793	2	1793	2	0.00
27/11/2020	2030 On 06-May-21			Bond Future	9.30	94.9149	9.3000	94.9149	0.00
27/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1588	2	1588	2	300.00
27/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2662	3	2662	3	0.00
27/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8231	9	8231	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
27/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12435	13	12435	13	0.00
27/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	2801	3	2801	3	300.00
27/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	484	1	484	1	700.00
27/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5428	6	5428	6	0.00
27/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2475	3	2475	3	0.00
27/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	4967	5	4967	5	0.00
27/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12347	13	12347	13	0.00
27/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9118	9	9118	9	0.00
27/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12391	13	12391	13	0.00
27/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	143	0	143	0	0.00
27/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	456	0	456	0	300.00
27/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2969	3	2969	3	0.00
27/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	145	0	145	0	0.00
27/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1406	1	1406	1	0.00
27/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3319	3	3319	3	0.00
27/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	141	0	141	0	0.00
27/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	611	1	611	1	0.00
27/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3111	3	3111	3	700.00
27/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8327	8	8327	8	0.00
27/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1582	1	1582	1	700.00
27/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4615	4	4615	4	0.00
27/11/2020	2030 On 05-August-21			Bond Future	9.52	91.9419	9.5151	91.9419	0.00
27/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	1934	2	1934	2	600.00
27/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6378	7	6378	7	0.00
27/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	12921	13	12921	13	0.00
27/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3139	3	3139	3	600.00
27/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6303	7	6303	7	0.00
27/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6341	7	6341	7	0.00
27/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1617	2	1617	2	0.00
27/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1630	2	1630	2	0.00
27/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	240	0	240	0	600.00
27/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1605	2	1605	2	0.00
27/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3492	3	3492	3	0.00

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27/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	5054	5	5054	5	0.00
27/11/2020	2030 On 04-November-21			Bond Future	9.73	92.9319	9.7277	92.9319	0.00
27/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1614	2	1614	2	300.00
27/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	9452	10	9452	10	0.00
27/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6484	7	6484	7	0.00
27/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6555	7	6555	7	0.00
27/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	975	1	975	1	300.00
27/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6519	7	6519	7	0.00
27/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	2107	2	2107	2	0.00
27/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6800	7	6800	7	0.00
27/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	1051	1	1051	1	300.00
27/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	2120	2	2120	2	0.00
27/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	9020	9	9020	9	0.00
27/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	2093	2	2093	2	0.00
27/11/2020	2032 On 04-February-21			Bond Future	10.10	91.2481	10.1009	91.2481	118,082.00
27/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1043	1	1043	1	0.00
27/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	144	0	144	0	800.00
27/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1023	1	1023	1	0.00
27/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	517	1	517	1	800.00
27/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5040	5	5040	5	0.00
27/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1063	1	1063	1	0.00
27/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3970	4	3970	4	0.00
27/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5604	5	5604	5	0.00
27/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	841	1	841	1	800.00
27/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4056	4	4056	4	0.00
27/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8569	8	8569	8	0.00
27/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4013	4	4013	4	0.00
27/11/2020	2032 On 06-May-21			Bond Future	10.32	88.0557	10.3182	88.0557	0.00
27/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3345	4	3345	4	736.00
27/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10212	11	10212	11	0.00
27/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10169	11	10169	11	0.00
27/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12206	13	12206	13	0.00
27/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10255	11	10255	11	0.00

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27/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	530	0	530	0	0.00
27/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	544	0	544	0	0.00
27/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	537	0	537	0	0.00
27/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	290	0	290	0	736.00
27/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3276	3	3276	3	0.00
27/11/2020	2032 On 05-August-21			Bond Future	10.54	89.0137	10.5434	89.0137	0.00
27/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6573	7	6573	7	0.00
27/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6611	7	6611	7	0.00
27/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6649	7	6649	7	0.00
27/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2130	2	2130	2	0.00
27/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2144	2	2144	2	0.00
27/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2159	2	2159	2	0.00
27/11/2020	2032 On 04-November-21			Bond Future	10.78	85.8273	10.7759	85.8273	0.00
27/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1291	1	1291	1	700.00
27/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11283	12	11283	12	0.00
27/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7407	8	7407	8	0.00
27/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2038	2	2038	2	700.00
27/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7334	8	7334	8	0.00
27/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7371	8	7371	8	0.00
27/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2479	2	2479	2	0.00
27/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2507	2	2507	2	0.00
27/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9769	9	9769	9	0.00
27/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	1044	1	1044	1	700.00
27/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2493	2	2493	2	0.00
27/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7460	7	7460	7	0.00
27/11/2020	2033 On 04-February-21			Bond Future	96.10	96.1917	96.0987	96.1917	7,717.00
27/11/2020	2033 On 06-May-21			Bond Future	95.91	96.0050	95.9106	96.0050	0.00
27/11/2020	2033 On 05-August-21			Bond Future	96.98	97.0718	96.9762	97.0718	0.00
27/11/2020	2033 On 04-November-21			Bond Future	96.82	96.9161	96.8194	96.9161	0.00
27/11/2020	2037 On 04-February-21			Bond Future	11.06	82.0561	11.0584	82.0561	129,302.00
27/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	675	1	675	1	0.00
27/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6260	7	6260	7	300.00
27/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	141	0	141	0	72.00

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27/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1006	1	1006	1	240.00
27/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	660	1	660	1	0.00
27/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	645	1	645	1	0.00
27/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14560	15	14560	15	0.00
27/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1887	2	1887	2	0.00
27/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	770	1	770	1	0.00
27/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	5936	7	5936	7	0.00
27/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5452	5	5452	5	72.00
27/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3224	3	3224	3	72.00
27/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	24	0	24	0	300.00
27/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5881	5	5881	5	0.00
27/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5826	5	5826	5	0.00
27/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9859	9	9859	9	0.00
27/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	862	1	862	1	240.00
27/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4798	4	4798	4	0.00
27/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5772	5	5772	5	0.00
27/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	787	1	787	1	0.00
27/11/2020	2037 On 06-May-21			Bond Future	11.28	82.9128	11.2800	82.9128	0.00
27/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8095	9	8095	9	0.00
27/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8016	9	8016	9	0.00
27/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8056	9	8056	9	0.00
27/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1425	1	1425	1	0.00
27/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1453	1	1453	1	0.00
27/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1439	1	1439	1	0.00
27/11/2020	2037 On 05-August-21			Bond Future	11.51	79.5590	11.5144	79.5590	0.00
27/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	6912	8	6912	8	0.00
27/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	6988	8	6988	8	0.00
27/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	6950	8	6950	8	0.00
27/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2640	2	2640	2	0.00
27/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2657	2	2657	2	0.00
27/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2624	2	2624	2	0.00
27/11/2020	2037 On 04-November-21			Bond Future	11.74	80.4159	11.7427	80.4159	0.00
27/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8511	9	8511	9	0.00

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27/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8544	9	8544	9	0.00
27/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8578	9	8578	9	0.00
27/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2681	2	2681	2	0.00
27/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2662	2	2662	2	0.00
27/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2699	2	2699	2	0.00
27/11/2020	2038 On 04-February-21			Bond Future	107.01	106.2883	107.0116	106.2883	9,468.00
27/11/2020	2038 On 06-May-21			Bond Future	108.15	107.4231	108.1538	107.4231	0.00
27/11/2020	2038 On 05-August-21			Bond Future	107.64	106.8978	107.6364	106.8978	0.00
27/11/2020	2038 On 04-November-21			Bond Future	108.82	108.0728	108.8194	108.0728	0.00
27/11/2020	2040 On 04-February-21			Bond Future	11.20	84.1572	11.1957	84.1572	78,911.00
27/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	657	1	657	1	0.00
27/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	642	1	642	1	0.00
27/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	425	1	425	1	500.00
27/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4118	5	4118	5	0.00
27/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	266	0	266	0	800.00
27/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4874	6	4874	6	0.00
27/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	46	0	46	0	500.00
27/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	673	1	673	1	0.00
27/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	61	0	61	0	800.00
27/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8418	7	8418	7	0.00
27/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6159	5	6159	5	0.00
27/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12903	12	12903	12	0.00
27/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	12246	11	12246	11	0.00
27/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1344	1	1344	1	800.00
27/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1664	1	1664	1	500.00
27/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6277	5	6277	5	0.00
27/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7267	6	7267	6	0.00
27/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6218	5	6218	5	0.00
27/11/2020	2040 On 06-May-21			Bond Future	11.41	85.0358	11.4136	85.0358	0.00
27/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11972	13	11972	13	0.00
27/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7892	9	7892	9	0.00
27/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7932	9	7932	9	0.00
27/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2216	3	2216	3	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
27/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4520	5	4520	5	300.00
27/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7973	9	7973	9	0.00
27/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1704	1	1704	1	0.00
27/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3447	3	3447	3	0.00
27/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6165	6	6165	6	0.00
27/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1721	1	1721	1	0.00
27/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1738	1	1738	1	0.00
27/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	628	1	628	1	300.00
27/11/2020	2040 On 05-August-21			Bond Future	11.64	81.4549	11.6441	81.4549	0.00
27/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4321	5	4321	5	900.00
27/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16829	18	16829	18	0.00
27/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7762	9	7762	9	0.00
27/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2877	3	2877	3	900.00
27/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7722	8	7722	8	0.00
27/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7682	8	7682	8	0.00
27/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2701	2	2701	2	0.00
27/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6770	6	6770	6	0.00
27/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2734	2	2734	2	0.00
27/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	343	0	343	0	900.00
27/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2717	2	2717	2	0.00
27/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4918	4	4918	4	0.00
27/11/2020	2040 On 04-November-21			Bond Future	11.87	82.3322	11.8680	82.3322	0.00
27/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8865	10	8865	10	0.00
27/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8830	10	8830	10	0.00
27/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8796	10	8796	10	0.00
27/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2922	3	2922	3	0.00
27/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2903	3	2903	3	0.00
27/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2883	3	2883	3	0.00
27/11/2020	2044 On 04-February-21			Bond Future	11.29	80.7224	11.2911	80.7224	44,171.00
27/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	444	1	444	1	0.00
27/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	432	1	432	1	0.00
27/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	368	1	368	1	0.00
27/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	61	0	61	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
27/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	456	1	456	1	0.00
27/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	191	0	191	0	0.00
27/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1303	2	1303	2	0.00
27/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7196	6	7196	6	0.00
27/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9398	8	9398	8	0.00
27/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7131	6	7131	6	0.00
27/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7596	7	7596	7	265.00
27/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12421	11	12421	11	0.00
27/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4429	4	4429	4	265.00
27/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7066	6	7066	6	0.00
27/11/2020	2044 On 06-May-21			Bond Future	11.50	81.5652	11.5027	81.5652	0.00
27/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7622	9	7622	9	0.00
27/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1673	2	1673	2	3,100.00
27/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3432	4	3432	4	3,100.00
27/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5358	6	5358	6	0.00
27/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2685	3	2685	3	0.00
27/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3590	4	3590	4	0.00
27/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4938	6	4938	6	0.00
27/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7837	9	7837	9	0.00
27/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7579	9	7579	9	0.00
27/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7536	8	7536	8	0.00
27/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1885	2	1885	2	0.00
27/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1871	2	1871	2	0.00
27/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1788	2	1788	2	3,100.00
27/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3108	3	3108	3	3,100.00
27/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4263	4	4263	4	3,100.00
27/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2847	2	2847	2	0.00
27/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4435	4	4435	4	0.00
27/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1857	2	1857	2	0.00
27/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5379	5	5379	5	3,100.00
27/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7203	6	7203	6	0.00
27/11/2020	2044 On 05-August-21			Bond Future	11.73	78.0718	11.7264	78.0718	0.00
27/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7752	9	7752	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
27/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7791	9	7791	9	0.00
27/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7831	9	7831	9	0.00
27/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2602	2	2602	2	0.00
27/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2618	2	2618	2	0.00
27/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2634	2	2634	2	0.00
27/11/2020	2044 On 04-November-21			Bond Future	11.94	78.9127	11.9435	78.9127	0.00
27/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8521	9	8521	9	0.00
27/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8555	9	8555	9	0.00
27/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8588	9	8588	9	0.00
27/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3069	3	3069	3	0.00
27/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3089	3	3089	3	0.00
27/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3110	3	3110	3	0.00
27/11/2020	2046 On 04-February-21			Bond Future	95.47	95.4577	95.4651	95.4577	14,890.00
27/11/2020	2046 On 06-May-21			Bond Future	94.70	94.6894	94.6965	94.6894	0.00
27/11/2020	2046 On 05-August-21			Bond Future	95.75	95.7419	95.7489	95.7419	0.00
27/11/2020	2046 On 04-November-21			Bond Future	95.00	94.9897	94.9967	94.9897	0.00
27/11/2020	2050 On 04-February-21			Bond Future	95.85	95.8422	95.8495	95.8422	11,021.00
27/11/2020	2050 On 06-May-21			Bond Future	96.87	96.8653	96.8725	96.8653	0.00
27/11/2020	2050 On 05-August-21			Bond Future	96.02	96.0169	96.0240	96.0169	0.00
27/11/2020	2050 On 04-November-21			Bond Future	97.08	97.0723	97.0795	97.0723	0.00
27/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	AL37 On 04-February-21			Index Future	774.45	777.1140	774.4470	777.1140	0.00
27/11/2020	AL37 On 06-May-21			Index Future	782.52	785.2180	782.5200	785.2180	0.00
27/11/2020	AL37 On 05-August-21			Index Future	790.94	793.6640	790.9350	793.6640	0.00
27/11/2020	AL37 On 04-November-21			Index Future	799.53	802.2890	799.5300	802.2890	0.00
27/11/2020	AL7T On 04-February-21			Index Future	853.26	857.1370	853.2600	857.1370	0.00
27/11/2020	AL7T On 06-May-21			Index Future	862.16	866.0760	862.1550	866.0760	0.00
27/11/2020	AL7T On 05-August-21			Index Future	871.43	875.3910	871.4260	875.3910	0.00
27/11/2020	AL7T On 04-November-21			Index Future	880.90	884.9040	880.8960	884.9040	0.00
27/11/2020	ALBI On 04-February-21			Index Future	747.39	753.0540	747.3860	753.0540	230.00
27/11/2020	ALBI On 06-May-21			Index Future	755.18	760.9070	755.1770	760.9070	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
27/11/2020	ALBI On 05-August-21			Index Future	763.30	769.0910	763.2980	769.0910	0.00
27/11/2020	ALBI On 04-November-21			Index Future	771.59	777.4500	771.5930	777.4500	0.00
27/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	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
27/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2020	ES33 On 04-February-21			Bond Future	11.58	77.0302	11.5794	77.0302	350.00
27/11/2020	ES33 On 06-May-21			Bond Future	11.84	74.0596	11.8373	74.0596	0.00
27/11/2020	ES33 On 05-August-21			Bond Future	12.11	74.8653	12.1059	74.8653	0.00
27/11/2020	ES33 On 04-November-21			Bond Future	12.38	71.8968	12.3835	71.8968	0.00
27/11/2020	ES42 On 04-February-21			Bond Future	12.19	75.6616	12.1856	75.6616	4,779.00
27/11/2020	ES42 On 06-May-21			Bond Future	12.44	72.1931	12.4417	72.1931	0.00
27/11/2020	ES42 On 05-August-21			Bond Future	12.70	72.9789	12.7017	72.9789	0.00
27/11/2020	ES42 On 04-November-21			Bond Future	12.97	69.5069	12.9726	69.5069	0.00
27/11/2020	GOVI On 04-February-21			GOVI	738.02	743.4990	738.0230	743.4990	969.00
27/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	129370	7	129370	7	0.00
27/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	129170	7	129170	7	0.00
27/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	129270	7	129270	7	0.00
27/11/2020	GOVI On 06-May-21			GOVI	745.72	751.2520	745.7160	751.2520	0.00
27/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	670260	73	670260	73	0.00
27/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	670460	73	670460	73	0.00
27/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	670360	73	670360	73	0.00
27/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 05-August-21			GOVI	753.74	759.3320	753.7350	759.3320	0.00
27/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	345850	40	345850	40	0.00
27/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	345950	40	345950	40	0.00
27/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	346050	40	346050	40	0.00
27/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 04-November-21			GOVI	761.93	767.5850	761.9260	767.5850	0.00
27/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	335060	39	335060	39	0.00
27/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	335160	39	335160	39	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
27/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	335260	39	335260	39	0.00
27/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
27/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2020	IGOV On 04-February-21			Index Future	263.98	263.5750	263.9790	263.5750	1,090.00
27/11/2020	IGOV On 06-May-21			Index Future	266.80	266.3880	266.7950	266.3880	21.00
27/11/2020	IGOV On 05-August-21			Index Future	269.73	269.3170	269.7280	269.3170	0.00
27/11/2020	IGOV On 04-November-21			Index Future	272.72	272.3070	272.7230	272.3070	0.00
27/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
27/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.21	92.2000	92.2100	92.2000	0.00
27/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.38	90.3500	90.3800	90.3500	0.00
27/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.32	89.2800	89.3200	89.2800	0.00
27/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.57	90.5000	90.5700	90.5000	51.00
27/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.98	89.8800	89.9800	89.8800	0.00
27/11/2020	IS05 On 21-June-22			Interest Rate Swap	90.07	89.9500	90.0700	89.9500	0.00
27/11/2020	IS05 On 20-September-22			Interest Rate Swap	93.20	93.0500	93.2000	93.0500	0.00
27/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.70	93.5200	93.7000	93.5200	0.00
27/11/2020	IS05 On 22-March-23			Interest Rate Swap	86.09	85.8900	86.0900	85.8900	0.00
27/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.62	91.4300	91.6200	91.4300	0.00
27/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/11/2020	IS10 On 17-December-25			Interest Rate Swap	79.27	78.8900	79.2700	78.8900	0.00
27/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.78	75.3800	75.7800	75.3800	0.00
27/11/2020	IS10 On 15-June-26			Interest Rate Swap	74.17	73.7600	74.1700	73.7600	0.00
27/11/2020	IS10 On 21-September-26			Interest Rate Swap	76.18	75.7500	76.1800	75.7500	0.00
27/11/2020	IS10 On 21-December-26			Interest Rate Swap	80.20	79.7600	80.2000	79.7600	0.00
27/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.70	78.2300	78.7000	78.2300	0.00
27/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.80	80.3100	80.8000	80.3100	0.00
27/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.64	86.1300	86.6400	86.1300	0.00
27/11/2020	IS10 On 20-December-27			Interest Rate Swap	87.08	86.5400	87.0800	86.5400	0.00
27/11/2020	IS10 On 22-March-28			Interest Rate Swap	80.13	79.5500	80.1300	79.5500	0.00
27/11/2020	IS10 On 20-June-28			Interest Rate Swap	88.04	87.4600	88.0400	87.4600	0.00
27/11/2020	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
27/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.55	96.5250	3.5450	96.5250	30,010.00
27/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.60	96.4950	3.5950	96.4950	0.00
27/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.57	96.5100	3.5700	96.5100	0.00
27/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.60	96.4950	3.5950	96.4950	0.00
27/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.59	96.5200	3.5900	96.5200	0.00
27/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.60	96.5000	3.6000	96.5000	0.00
27/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.62	96.4900	3.6200	96.4900	0.00
27/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.3850	3.7150	96.3850	30,000.00
27/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.2300	3.8850	96.2300	0.00
27/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.04	96.1000	4.0400	96.1000	0.00
27/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.31	95.8250	4.3050	95.8250	0.00
27/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.48	95.6550	4.4750	95.6550	0.00
27/11/2020	R023 On 04-February-21			Bond Future	4.40	110.0625	4.4035	110.0625	31,397.00
27/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	3808	4	3808	4	0.00
27/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	3788	4	3788	4	0.00
27/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	3827	4	3827	4	0.00
27/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
27/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
27/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
27/11/2020	R023 On 06-May-21			Bond Future	4.43	107.3042	4.4297	107.3042	0.00
27/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5406	6	5406	6	0.00
27/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5390	5	5390	5	0.00
27/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5423	6	5423	6	0.00
27/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
27/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
27/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
27/11/2020	R023 On 05-August-21			Bond Future	4.44	108.4710	4.4395	108.4710	0.00
27/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1464	2	1464	2	0.00
27/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1452	2	1452	2	0.00
27/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1440	2	1440	2	0.00
27/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	144	0	144	0	0.00
27/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	141	0	141	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
27/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	139	0	139	0	0.00
27/11/2020	R023 On 04-November-21			Bond Future	4.45	105.7313	4.4535	105.7313	0.00
27/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	897	1	897	1	0.00
27/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	888	1	888	1	0.00
27/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	878	1	878	1	0.00
27/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	303	0	303	0	0.00
27/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	299	0	299	0	0.00
27/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	295	0	295	0	0.00
27/11/2020	R035 On 04-February-21			Bond Future	10.84	90.7915	10.8402	90.7915	98,050.00
27/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	624	1	624	1	0.00
27/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	748	1	748	1	0.00
27/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	609	1	609	1	0.00
27/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	595	1	595	1	0.00
27/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3577	4	3577	4	0.00
27/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1693	1	1693	1	650.00
27/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5938	5	5938	5	0.00
27/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5397	5	5397	5	650.00
27/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5882	5	5882	5	0.00
27/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5827	5	5827	5	0.00
27/11/2020	R035 On 06-May-21			Bond Future	11.06	87.2651	11.0622	87.2651	0.00
27/11/2020	R035 On 06-May-21	11.05	Call	Bond Future	3632	4	3632	4	0.00
27/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	3957	4	3957	4	600.00
27/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11036	12	11036	12	0.00
27/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1867	2	1867	2	600.00
27/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8651	9	8651	9	0.00
27/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7319	8	7319	8	0.00
27/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	8692	9	8692	9	0.00
27/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2912	3	2912	3	1,650.00
27/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4544	5	4544	5	0.00
27/11/2020	R035 On 06-May-21	10.55	Call	Bond Future	2221	3	2221	3	0.00
27/11/2020	R035 On 06-May-21	10.05	Call	Bond Future	1177	1	1177	1	500.00
27/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5403	6	5403	6	0.00
27/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10429	11	10429	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
27/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1527	2	1527	2	793.00
27/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	8734	9	8734	9	0.00
27/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1190	1	1190	1	0.00
27/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1177	1	1177	1	0.00
27/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	746	1	746	1	1,650.00
27/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6856	6	6856	6	0.00
27/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2456	2	2456	2	1,650.00
27/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	633	1	633	1	600.00
27/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6122	6	6122	6	0.00
27/11/2020	R035 On 06-May-21	10.55	Put	Bond Future	5486	5	5486	5	500.00
27/11/2020	R035 On 06-May-21	10.05	Put	Bond Future	7807	7	7807	7	0.00
27/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2967	3	2967	3	793.00
27/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1165	1	1165	1	0.00
27/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1675	1	1675	1	793.00
27/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4497	4	4497	4	0.00
27/11/2020	R035 On 06-May-21	11.05	Put	Bond Future	3708	3	3708	3	500.00
27/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3415	3	3415	3	0.00
27/11/2020	R035 On 05-August-21			Bond Future	11.30	88.2143	11.2953	88.2143	0.00
27/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
27/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50742	50	50742	50	0.00
27/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50859	50	50859	50	0.00
27/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50976	50	50976	50	0.00
27/11/2020	R035 On 04-November-21			Bond Future	11.53	84.6896	11.5345	84.6896	0.00
27/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	12919	14	12919	14	0.00
27/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1752	2	1752	2	782.00
27/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5505	6	5505	6	0.00
27/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8199	9	8199	9	0.00
27/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8233	9	8233	9	0.00
27/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2447	3	2447	3	400.00
27/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3555	4	3555	4	0.00
27/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8267	9	8267	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
27/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1591	2	1591	2	400.00
27/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4264	4	4264	4	782.00
27/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2756	3	2756	3	0.00
27/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6266	6	6266	6	782.00
27/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9894	9	9894	9	0.00
27/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	10472	10	10472	10	0.00
27/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	8037	7	8037	7	0.00
27/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2775	3	2775	3	0.00
27/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2794	3	2794	3	0.00
27/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	1049	1	1049	1	400.00
27/11/2020	R186 On 04-February-21			Bond Future	7.19	117.4668	7.1880	117.4668	78,673.00
27/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4392	5	4392	5	0.00
27/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5123	6	5123	6	0.00
27/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5079	5	5079	5	0.00
27/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5035	5	5035	5	0.00
27/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	289	0	289	0	15,177.00
27/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	184	0	184	0	0.00
27/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	195	0	195	0	0.00
27/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	190	0	190	0	0.00
27/11/2020	R186 On 06-May-21			Bond Future	7.36	118.6922	7.3626	118.6922	0.00
27/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15381	16	15381	16	0.00
27/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15340	16	15340	16	0.00
27/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15299	16	15299	16	0.00
27/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
27/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
27/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
27/11/2020	R186 On 05-August-21			Bond Future	7.55	114.7017	7.5466	114.7017	0.00
27/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	5719	6	5719	6	0.00
27/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	5685	6	5685	6	0.00
27/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5651	6	5651	6	0.00
27/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	803	1	803	1	0.00
27/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	793	1	793	1	0.00
27/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	783	1	783	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
27/11/2020	R186 On 04-November-21			Bond Future	7.74	115.9364	7.7412	115.9364	0.00
27/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3606	4	3606	4	0.00
27/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3551	4	3551	4	0.00
27/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3579	4	3579	4	0.00
27/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1996	2	1996	2	0.00
27/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	2012	2	2012	2	0.00
27/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1979	2	1979	2	0.00
27/11/2020	R197 On 04-February-21			Bond Future	316.86	316.3272	316.8588	316.3272	2,460.00
27/11/2020	R197 On 06-May-21			Bond Future	320.24	319.7036	320.2396	319.7036	0.00
27/11/2020	R197 On 05-August-21			Bond Future	315.81	315.2645	315.8059	315.2645	0.00
27/11/2020	R197 On 04-November-21			Bond Future	319.28	318.7298	319.2769	318.7298	0.00
27/11/2020	R202 On 04-February-21			Bond Future	212.79	212.7718	212.7873	212.7718	7,827.00
27/11/2020	R202 On 06-May-21			Bond Future	215.06	215.0428	215.0576	215.0428	0.00
27/11/2020	R202 On 05-August-21			Bond Future	213.20	213.1874	213.2022	213.1874	0.00
27/11/2020	R202 On 04-November-21			Bond Future	215.55	215.5307	215.5453	215.5307	0.00
27/11/2020	R209 On 04-February-21			Bond Future	10.53	70.9780	10.5261	70.9780	26,668.00
27/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1240	2	1240	2	0.00
27/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1219	2	1219	2	0.00
27/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1260	2	1260	2	0.00
27/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3627	3	3627	3	0.00
27/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3705	3	3705	3	0.00
27/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3666	3	3666	3	0.00
27/11/2020	R209 On 06-May-21			Bond Future	10.72	68.5789	10.7164	68.5789	3,500.00
27/11/2020	R209 On 06-May-21	10.60	Call	Bond Future	2969	3	2969	3	0.00
27/11/2020	R209 On 06-May-21	11.60	Call	Bond Future	6216	7	6216	7	0.00
27/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2109	2	2109	2	5,325.00
27/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	4960	5	4960	5	0.00
27/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8548	9	8548	9	0.00
27/11/2020	R209 On 06-May-21	9.75	Call	Bond Future	1168	1	1168	1	1,250.00
27/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4130	5	4130	5	0.00
27/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1593	2	1593	2	1,500.00
27/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8586	9	8586	9	0.00
27/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8511	9	8511	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
27/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8474	9	8474	9	0.00
27/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	843	1	843	1	0.00
27/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	833	1	833	1	0.00
27/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	815	1	815	1	9,150.00
27/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2586	2	2586	2	3,500.00
27/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5735	5	5735	5	0.00
27/11/2020	R209 On 06-May-21	9.75	Put	Bond Future	6841	6	6841	6	0.00
27/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	824	1	824	1	0.00
27/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2096	2	2096	2	9,150.00
27/11/2020	R209 On 06-May-21	11.60	Put	Bond Future	1570	1	1570	1	1,250.00
27/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4765	4	4765	4	0.00
27/11/2020	R209 On 06-May-21	10.60	Put	Bond Future	3618	3	3618	3	1,250.00
27/11/2020	R209 On 05-August-21			Bond Future	10.91	69.3249	10.9117	69.3249	0.00
27/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6670	7	6670	7	0.00
27/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6639	7	6639	7	0.00
27/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6702	7	6702	7	0.00
27/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2101	2	2101	2	0.00
27/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2135	2	2135	2	0.00
27/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2118	2	2118	2	0.00
27/11/2020	R209 On 04-November-21			Bond Future	11.11	66.9313	11.1110	66.9313	0.00
27/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7610	8	7610	8	0.00
27/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7641	8	7641	8	0.00
27/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7580	8	7580	8	0.00
27/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2308	2	2308	2	0.00
27/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2324	2	2324	2	0.00
27/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2340	2	2340	2	0.00
27/11/2020	R210 On 04-February-21			Bond Future	192.52	192.0073	192.5195	192.0073	1,254.00
27/11/2020	R210 On 06-May-21			Bond Future	191.86	191.3476	191.8644	191.3476	0.00
27/11/2020	R210 On 05-August-21			Bond Future	194.00	193.4742	193.9965	193.4742	0.00
27/11/2020	R210 On 04-November-21			Bond Future	193.39	192.8650	193.3929	192.8650	0.00
27/11/2020	R212 On 04-February-21			Bond Future	169.94	169.9441	169.9406	169.9441	6,342.00
27/11/2020	R212 On 06-May-21			Bond Future	171.75	171.7586	171.7544	171.7586	0.00
27/11/2020	R212 On 05-August-21			Bond Future	171.33	171.3389	171.3344	171.3389	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
27/11/2020	R212 On 04-November-21			Bond Future	173.22	173.2222	173.2174	173.2222	0.00
27/11/2020	R213 On 04-February-21			Bond Future	9.59	87.0656	9.5919	87.0656	8,945.00
27/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1584	2	1584	2	0.00
27/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1559	2	1559	2	0.00
27/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1535	2	1535	2	0.00
27/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2686	2	2686	2	0.00
27/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2653	2	2653	2	0.00
27/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2620	2	2620	2	0.00
27/11/2020	R213 On 06-May-21			Bond Future	9.79	84.4455	9.7902	84.4455	0.00
27/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	10871	11	10871	11	0.00
27/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	10830	11	10830	11	0.00
27/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	10913	11	10913	11	0.00
27/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	279	0	279	0	0.00
27/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	287	0	287	0	0.00
27/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	283	0	283	0	0.00
27/11/2020	R213 On 05-August-21			Bond Future	10.00	85.3638	9.9986	85.3638	0.00
27/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	5944	6	5944	6	0.00
27/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	3849	4	3849	4	0.00
27/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6233	7	6233	7	0.00
27/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1881	2	1881	2	200.00
27/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6196	7	6196	7	0.00
27/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6160	6	6160	6	0.00
27/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1838	2	1838	2	0.00
27/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1825	2	1825	2	0.00
27/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3101	3	3101	3	200.00
27/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5484	5	5484	5	0.00
27/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1812	2	1812	2	0.00
27/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1920	2	1920	2	200.00
27/11/2020	R213 On 04-November-21			Bond Future	10.21	82.7536	10.2149	82.7536	0.00
27/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6650	7	6650	7	0.00
27/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6615	7	6615	7	0.00
27/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6684	7	6684	7	0.00
27/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2260	2	2260	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
27/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2246	2	2246	2	0.00
27/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2232	2	2232	2	0.00
27/11/2020	R214 On 04-February-21			Bond Future	11.02	67.6360	11.0162	67.6360	15,478.00
27/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	822	1	822	1	0.00
27/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	807	1	807	1	0.00
27/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	838	1	838	1	0.00
27/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4904	4	4904	4	0.00
27/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4998	4	4998	4	0.00
27/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4951	4	4951	4	0.00
27/11/2020	R214 On 06-May-21			Bond Future	11.21	65.0652	11.2068	65.0652	0.00
27/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	6909	8	6909	8	0.00
27/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6876	8	6876	8	0.00
27/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6842	8	6842	8	0.00
27/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1511	1	1511	1	0.00
27/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1497	1	1497	1	0.00
27/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1483	1	1483	1	0.00
27/11/2020	R214 On 05-August-21			Bond Future	11.41	65.7729	11.4054	65.7729	0.00
27/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	5847	7	5847	7	0.00
27/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	5880	7	5880	7	0.00
27/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5814	6	5814	6	0.00
27/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2686	2	2686	2	0.00
27/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2719	2	2719	2	0.00
27/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2702	2	2702	2	0.00
27/11/2020	R214 On 04-November-21			Bond Future	11.61	63.2040	11.6076	63.2040	0.00
27/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7108	8	7108	8	0.00
27/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7076	8	7076	8	0.00
27/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7044	8	7044	8	0.00
27/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2867	3	2867	3	0.00
27/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2839	3	2839	3	0.00
27/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2853	3	2853	3	0.00
27/11/2020	R248 On 04-February-21			Bond Future	11.21	84.3333	11.2132	84.3333	115,327.00
27/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	663	1	663	1	0.00
27/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1348	2	1348	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
27/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3738	5	3738	5	0.00
27/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	100	0	100	0	2,140.00
27/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	647	1	647	1	0.00
27/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	632	1	632	1	0.00
27/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1223	2	1223	2	0.00
27/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6140	5	6140	5	0.00
27/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6078	5	6078	5	0.00
27/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1804	1	1804	1	0.00
27/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4532	4	4532	4	0.00
27/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11011	10	11011	10	0.00
27/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6016	5	6016	5	0.00
27/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4288	4	4288	4	0.00
27/11/2020	R248 On 06-May-21			Bond Future	11.41	80.8026	11.4129	80.8026	0.00
27/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7724	9	7724	9	0.00
27/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7684	9	7684	9	0.00
27/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7764	9	7764	9	0.00
27/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1869	2	1869	2	0.00
27/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1905	2	1905	2	0.00
27/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1887	2	1887	2	0.00
27/11/2020	R248 On 05-August-21			Bond Future	11.62	81.6814	11.6219	81.6814	0.00
27/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8053	9	8053	9	0.00
27/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8016	9	8016	9	0.00
27/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8089	9	8089	9	0.00
27/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2695	2	2695	2	0.00
27/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2674	2	2674	2	0.00
27/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2654	2	2654	2	0.00
27/11/2020	R248 On 04-November-21			Bond Future	11.84	78.1496	11.8351	78.1496	0.00
27/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8808	10	8808	10	0.00
27/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8842	10	8842	10	0.00
27/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8876	10	8876	10	0.00
27/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2973	3	2973	3	0.00
27/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2993	3	2993	3	0.00
27/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3013	3	3013	3	0.00

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