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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
30/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	2025 On 04-February-21			Bond Future	146.89	146.8850	146.8878	146.8850	5,307.00
30/11/2020	2025 On 06-May-21			Bond Future	148.45	148.4526	148.4548	148.4526	0.00
30/11/2020	2025 On 05-August-21			Bond Future	148.58	148.5738	148.5758	148.5738	0.00
30/11/2020	2025 On 04-November-21			Bond Future	150.21	150.2066	150.2085	150.2066	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
30/11/2020	2029 On 04-February-21			Bond Future	102.91	102.9779	102.9066	102.9779	2,232.00
30/11/2020	2029 On 06-May-21			Bond Future	102.87	102.9393	102.8668	102.9393	0.00
30/11/2020	2029 On 05-August-21			Bond Future	104.01	104.0832	104.0096	104.0832	0.00
30/11/2020	2029 On 04-November-21			Bond Future	104.00	104.0785	104.0041	104.0785	0.00
30/11/2020	2030 On 04-February-21			Bond Future	9.12	93.5577	9.1214	93.5577	111,071.00
30/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2092	2	2092	2	0.00
30/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2515	3	2515	3	0.00
30/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	2690	3	2690	3	0.00
30/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	280	0	280	0	1,600.00
30/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1262	1	1262	1	800.00
30/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6279	6	6279	6	0.00
30/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	439	0	439	0	1,000.00
30/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2061	2	2061	2	0.00
30/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2031	2	2031	2	0.00
30/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2185	2	2185	2	1,600.00
30/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	1941	2	1941	2	1,000.00
30/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	428	0	428	0	800.00
30/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4961	5	4961	5	0.00
30/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1950	2	1950	2	0.00
30/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1866	2	1866	2	0.00
30/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5800	6	5800	6	0.00
30/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1733	2	1733	2	0.00
30/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1839	2	1839	2	0.00
30/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2787	3	2787	3	0.00
30/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	315	0	315	0	1,800.00
30/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4910	5	4910	5	0.00
30/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1383	1	1383	1	2,000.00
30/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1492	1	1492	1	4,000.00
30/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1812	2	1812	2	0.00
30/11/2020	2030 On 06-May-21			Bond Future	9.32	94.5339	9.3247	94.5339	0.00
30/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1516	2	1516	2	300.00
30/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2568	3	2568	3	0.00
30/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8096	8	8096	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
30/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12296	12	12296	12	0.00
30/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	2704	3	2704	3	300.00
30/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	451	0	451	0	700.00
30/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5304	5	5304	5	0.00
30/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2384	2	2384	2	0.00
30/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	4847	5	4847	5	0.00
30/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12208	12	12208	12	0.00
30/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	8981	9	8981	9	0.00
30/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12252	12	12252	12	0.00
30/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	142	0	142	0	0.00
30/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	458	0	458	0	300.00
30/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	3011	3	3011	3	0.00
30/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	145	0	145	0	0.00
30/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1420	1	1420	1	0.00
30/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3366	3	3366	3	0.00
30/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	140	0	140	0	0.00
30/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	614	1	614	1	0.00
30/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3155	3	3155	3	700.00
30/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8432	8	8432	8	0.00
30/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1600	2	1600	2	700.00
30/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4681	5	4681	5	0.00
30/11/2020	2030 On 05-August-21			Bond Future	9.54	91.5565	9.5410	91.5565	0.00
30/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	1865	2	1865	2	600.00
30/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6259	6	6259	6	0.00
30/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	12783	13	12783	13	0.00
30/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3050	3	3050	3	600.00
30/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6184	6	6184	6	0.00
30/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6222	6	6222	6	0.00
30/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1638	2	1638	2	0.00
30/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1651	2	1651	2	0.00
30/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	241	0	241	0	600.00
30/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1625	2	1625	2	0.00
30/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3542	3	3542	3	0.00

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30/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	5124	5	5124	5	0.00
30/11/2020	2030 On 04-November-21			Bond Future	9.75	92.5423	9.7548	92.5423	0.00
30/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1558	2	1558	2	300.00
30/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	9325	9	9325	9	0.00
30/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6371	6	6371	6	0.00
30/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6441	7	6441	7	0.00
30/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	936	1	936	1	300.00
30/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6406	7	6406	7	0.00
30/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	2135	2	2135	2	0.00
30/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6885	7	6885	7	0.00
30/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	1065	1	1065	1	300.00
30/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	2149	2	2149	2	0.00
30/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	9122	9	9122	9	0.00
30/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	2121	2	2121	2	0.00
30/11/2020	2032 On 04-February-21			Bond Future	10.11	90.7623	10.1139	90.7623	118,082.00
30/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	977	1	977	1	0.00
30/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	125	0	125	0	800.00
30/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	958	1	958	1	0.00
30/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	472	1	472	1	800.00
30/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	4939	5	4939	5	0.00
30/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	996	1	996	1	0.00
30/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3982	4	3982	4	0.00
30/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5639	6	5639	6	0.00
30/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	819	1	819	1	800.00
30/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4070	4	4070	4	0.00
30/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8629	9	8629	9	0.00
30/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4026	4	4026	4	0.00
30/11/2020	2032 On 06-May-21			Bond Future	10.33	87.5645	10.3319	87.5645	0.00
30/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3272	3	3272	3	736.00
30/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10124	10	10124	10	0.00
30/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10082	10	10082	10	0.00
30/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12120	12	12120	12	0.00
30/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10167	10	10167	10	0.00

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30/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	523	1	523	1	0.00
30/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	536	1	536	1	0.00
30/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	529	1	529	1	0.00
30/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	284	0	284	0	736.00
30/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3283	3	3283	3	0.00
30/11/2020	2032 On 05-August-21			Bond Future	10.56	88.5170	10.5577	88.5170	0.00
30/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6495	7	6495	7	0.00
30/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6533	7	6533	7	0.00
30/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6571	7	6571	7	0.00
30/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2133	2	2133	2	0.00
30/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2148	2	2148	2	0.00
30/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2163	2	2163	2	0.00
30/11/2020	2032 On 04-November-21			Bond Future	10.79	85.3251	10.7908	85.3251	0.00
30/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1259	1	1259	1	700.00
30/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11202	11	11202	11	0.00
30/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7332	7	7332	7	0.00
30/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	1996	2	1996	2	700.00
30/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7260	7	7260	7	0.00
30/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7296	7	7296	7	0.00
30/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2486	2	2486	2	0.00
30/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2515	3	2515	3	0.00
30/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9819	10	9819	10	0.00
30/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	1044	1	1044	1	700.00
30/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2500	2	2500	2	0.00
30/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7500	7	7500	7	0.00
30/11/2020	2033 On 04-February-21			Bond Future	96.31	96.0987	96.3064	96.0987	7,717.00
30/11/2020	2033 On 06-May-21			Bond Future	96.12	95.9106	96.1202	95.9106	0.00
30/11/2020	2033 On 05-August-21			Bond Future	97.19	96.9762	97.1880	96.9762	0.00
30/11/2020	2033 On 04-November-21			Bond Future	97.03	96.8194	97.0333	96.8194	0.00
30/11/2020	2037 On 04-February-21			Bond Future	11.10	81.2157	11.1023	81.2157	129,302.00
30/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	583	1	583	1	0.00
30/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	5996	6	5996	6	300.00
30/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	112	0	112	0	72.00

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30/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	887	1	887	1	240.00
30/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	570	1	570	1	0.00
30/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	556	1	556	1	0.00
30/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14282	15	14282	15	0.00
30/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1717	2	1717	2	0.00
30/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	670	1	670	1	0.00
30/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	5674	6	5674	6	0.00
30/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5629	5	5629	5	72.00
30/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3331	3	3331	3	72.00
30/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	22	0	22	0	300.00
30/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	6070	6	6070	6	0.00
30/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	6013	6	6013	6	0.00
30/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	10108	10	10108	10	0.00
30/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	877	1	877	1	240.00
30/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4957	5	4957	5	0.00
30/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5958	6	5958	6	0.00
30/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	799	1	799	1	0.00
30/11/2020	2037 On 06-May-21			Bond Future	11.33	82.0633	11.3258	82.0633	0.00
30/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	7850	8	7850	8	0.00
30/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	7772	8	7772	8	0.00
30/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	7811	8	7811	8	0.00
30/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1460	1	1460	1	0.00
30/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1490	1	1490	1	0.00
30/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1475	1	1475	1	0.00
30/11/2020	2037 On 05-August-21			Bond Future	11.56	78.7001	11.5623	78.7001	0.00
30/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	6696	7	6696	7	0.00
30/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	6772	7	6772	7	0.00
30/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	6734	7	6734	7	0.00
30/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2708	3	2708	3	0.00
30/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2725	3	2725	3	0.00
30/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2692	3	2692	3	0.00
30/11/2020	2037 On 04-November-21			Bond Future	11.79	79.5477	11.7925	79.5477	0.00
30/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8290	9	8290	9	0.00

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30/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8322	9	8322	9	0.00
30/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8355	9	8355	9	0.00
30/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2746	3	2746	3	0.00
30/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2727	3	2727	3	0.00
30/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2764	3	2764	3	0.00
30/11/2020	2038 On 04-February-21			Bond Future	106.52	107.0116	106.5184	107.0116	7,655.00
30/11/2020	2038 On 06-May-21			Bond Future	107.65	108.1538	107.6549	108.1538	0.00
30/11/2020	2038 On 05-August-21			Bond Future	107.13	107.6364	107.1318	107.6364	0.00
30/11/2020	2038 On 04-November-21			Bond Future	108.31	108.8194	108.3092	108.8194	0.00
30/11/2020	2040 On 04-February-21			Bond Future	11.23	83.0878	11.2346	83.0878	78,911.00
30/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	571	1	571	1	0.00
30/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	557	1	557	1	0.00
30/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	361	0	361	0	500.00
30/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	3893	4	3893	4	0.00
30/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	220	0	220	0	800.00
30/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4637	5	4637	5	0.00
30/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	35	0	35	0	500.00
30/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	586	1	586	1	0.00
30/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	46	0	46	0	800.00
30/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8633	8	8633	8	0.00
30/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6332	6	6332	6	0.00
30/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	13152	13	13152	13	0.00
30/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	12492	12	12492	12	0.00
30/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1367	1	1367	1	800.00
30/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1699	2	1699	2	500.00
30/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6452	6	6452	6	0.00
30/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7463	7	7463	7	0.00
30/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6392	6	6392	6	0.00
30/11/2020	2040 On 06-May-21			Bond Future	11.45	83.9549	11.4541	83.9549	0.00
30/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11719	12	11719	12	0.00
30/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7664	8	7664	8	0.00
30/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7704	8	7704	8	0.00
30/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2088	2	2088	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
30/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4335	5	4335	5	300.00
30/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7744	8	7744	8	0.00
30/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1739	2	1739	2	0.00
30/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3526	3	3526	3	0.00
30/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6301	6	6301	6	0.00
30/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1756	2	1756	2	0.00
30/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1773	2	1773	2	0.00
30/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	639	1	639	1	300.00
30/11/2020	2040 On 05-August-21			Bond Future	11.69	80.3621	11.6864	80.3621	0.00
30/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4159	4	4159	4	900.00
30/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16570	17	16570	17	0.00
30/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7553	8	7553	8	0.00
30/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2748	3	2748	3	900.00
30/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7513	8	7513	8	0.00
30/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7473	8	7473	8	0.00
30/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2757	3	2757	3	0.00
30/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6907	7	6907	7	0.00
30/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2791	3	2791	3	0.00
30/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	350	0	350	0	900.00
30/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2774	3	2774	3	0.00
30/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	5022	5	5022	5	0.00
30/11/2020	2040 On 04-November-21			Bond Future	11.91	81.2276	11.9121	81.2276	0.00
30/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8655	9	8655	9	0.00
30/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8621	9	8621	9	0.00
30/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8587	9	8587	9	0.00
30/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2983	3	2983	3	0.00
30/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2963	3	2963	3	0.00
30/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2943	3	2943	3	0.00
30/11/2020	2044 On 04-February-21			Bond Future	11.34	79.5110	11.3403	79.5110	44,167.00
30/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	369	0	369	0	0.00
30/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	359	0	359	0	0.00
30/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	303	0	303	0	0.00
30/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	46	0	46	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
30/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	379	0	379	0	0.00
30/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	152	0	152	0	0.00
30/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1150	1	1150	1	0.00
30/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7452	7	7452	7	0.00
30/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9687	9	9687	9	0.00
30/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7385	7	7385	7	0.00
30/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7860	8	7860	8	265.00
30/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12735	12	12735	12	0.00
30/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4605	4	4605	4	265.00
30/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7318	7	7318	7	0.00
30/11/2020	2044 On 06-May-21			Bond Future	11.55	80.3408	11.5540	80.3408	0.00
30/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7346	8	7346	8	0.00
30/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1545	2	1545	2	3,100.00
30/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3237	3	3237	3	3,100.00
30/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5116	5	5116	5	0.00
30/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2515	3	2515	3	0.00
30/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3391	4	3391	4	0.00
30/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4704	5	4704	5	0.00
30/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7558	8	7558	8	0.00
30/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7304	8	7304	8	0.00
30/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7261	8	7261	8	0.00
30/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1943	2	1943	2	0.00
30/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1928	2	1928	2	0.00
30/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1842	2	1842	2	3,100.00
30/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3207	3	3207	3	3,100.00
30/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4396	4	4396	4	3,100.00
30/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2938	3	2938	3	0.00
30/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4573	4	4573	4	0.00
30/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1914	2	1914	2	0.00
30/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5542	5	5542	5	3,100.00
30/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7408	7	7408	7	0.00
30/11/2020	2044 On 05-August-21			Bond Future	11.78	76.8338	11.7801	76.8338	0.00
30/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7493	8	7493	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
30/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7532	8	7532	8	0.00
30/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7572	8	7572	8	0.00
30/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2680	3	2680	3	0.00
30/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2696	3	2696	3	0.00
30/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2712	3	2712	3	0.00
30/11/2020	2044 On 04-November-21			Bond Future	12.00	77.6614	11.9995	77.6614	0.00
30/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8267	9	8267	9	0.00
30/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8300	9	8300	9	0.00
30/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8333	9	8333	9	0.00
30/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3154	3	3154	3	0.00
30/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3175	3	3175	3	0.00
30/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3195	3	3195	3	0.00
30/11/2020	2046 On 04-February-21			Bond Future	95.47	95.4651	95.4723	95.4651	14,890.00
30/11/2020	2046 On 06-May-21			Bond Future	94.70	94.6965	94.7036	94.6965	0.00
30/11/2020	2046 On 05-August-21			Bond Future	95.76	95.7489	95.7559	95.7489	0.00
30/11/2020	2046 On 04-November-21			Bond Future	95.00	94.9967	95.0036	94.9967	0.00
30/11/2020	2050 On 04-February-21			Bond Future	96.21	95.8495	96.2094	95.8495	11,021.00
30/11/2020	2050 On 06-May-21			Bond Future	97.24	96.8725	97.2356	96.8725	0.00
30/11/2020	2050 On 05-August-21			Bond Future	96.39	96.0240	96.3912	96.0240	0.00
30/11/2020	2050 On 04-November-21			Bond Future	97.45	97.0795	97.4504	97.0795	0.00
30/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	AL37 On 04-February-21			Index Future	773.80	774.4470	773.8000	774.4470	0.00
30/11/2020	AL37 On 06-May-21			Index Future	781.86	782.5200	781.8570	782.5200	0.00
30/11/2020	AL37 On 05-August-21			Index Future	790.26	790.9350	790.2600	790.9350	0.00
30/11/2020	AL37 On 04-November-21			Index Future	798.85	799.5300	798.8460	799.5300	0.00
30/11/2020	AL7T On 04-February-21			Index Future	852.49	853.2600	852.4870	853.2600	0.00
30/11/2020	AL7T On 06-May-21			Index Future	861.36	862.1550	861.3640	862.1550	0.00
30/11/2020	AL7T On 05-August-21			Index Future	870.62	871.4260	870.6210	871.4260	0.00
30/11/2020	AL7T On 04-November-21			Index Future	880.08	880.8960	880.0800	880.8960	0.00
30/11/2020	ALBI On 04-February-21			Index Future	746.09	747.3860	746.0860	747.3860	230.00
30/11/2020	ALBI On 06-May-21			Index Future	753.85	755.1770	753.8540	755.1770	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
30/11/2020	ALBI On 05-August-21			Index Future	761.96	763.2980	761.9560	763.2980	0.00
30/11/2020	ALBI On 04-November-21			Index Future	770.24	771.5930	770.2350	771.5930	0.00
30/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	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
30/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2020	ES33 On 04-February-21			Bond Future	11.62	76.3349	11.6178	76.3349	350.00
30/11/2020	ES33 On 06-May-21			Bond Future	11.88	73.3568	11.8774	73.3568	0.00
30/11/2020	ES33 On 05-August-21			Bond Future	12.15	74.1547	12.1477	74.1547	0.00
30/11/2020	ES33 On 04-November-21			Bond Future	12.43	71.1784	12.4272	71.1784	0.00
30/11/2020	ES42 On 04-February-21			Bond Future	12.22	74.6845	12.2242	74.6845	4,779.00
30/11/2020	ES42 On 06-May-21			Bond Future	12.48	71.2054	12.4821	71.2054	0.00
30/11/2020	ES42 On 05-August-21			Bond Future	12.74	71.9804	12.7440	71.9804	0.00
30/11/2020	ES42 On 04-November-21			Bond Future	13.02	68.4976	13.0170	68.4976	0.00
30/11/2020	GOVI On 04-February-21			GOVI	736.78	738.0230	736.7770	738.0230	968.00
30/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	141830	13	141830	13	0.00
30/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	141630	13	141630	13	0.00
30/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	141730	13	141730	13	0.00
30/11/2020	GOVI On 06-May-21			GOVI	744.45	745.7160	744.4480	745.7160	0.00
30/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	657580	67	657580	67	0.00
30/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	657780	67	657780	67	0.00
30/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	657680	67	657680	67	0.00
30/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 05-August-21			GOVI	752.45	753.7350	752.4490	753.7350	0.00
30/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	332990	35	332990	35	0.00
30/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	333090	35	333090	35	0.00
30/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	333190	35	333190	35	0.00
30/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 04-November-21			GOVI	760.62	761.9260	760.6240	761.9260	0.00
30/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	322040	34	322040	34	0.00
30/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	322140	34	322140	34	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
30/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	322240	34	322240	34	0.00
30/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2020	IGOV On 04-February-21			Index Future	264.03	263.9790	264.0270	263.9790	1,090.00
30/11/2020	IGOV On 06-May-21			Index Future	266.84	266.7950	266.8410	266.7950	21.00
30/11/2020	IGOV On 05-August-21			Index Future	269.77	269.7280	269.7730	269.7280	0.00
30/11/2020	IGOV On 04-November-21			Index Future	272.77	272.7230	272.7670	272.7230	0.00
30/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
30/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2100	92.2200	92.2100	0.00
30/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.3800	90.4000	90.3800	0.00
30/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.35	89.3200	89.3500	89.3200	0.00
30/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.61	90.5700	90.6100	90.5700	51.00
30/11/2020	IS05 On 15-March-22			Interest Rate Swap	90.03	89.9800	90.0300	89.9800	0.00
30/11/2020	IS05 On 21-June-22			Interest Rate Swap	90.14	90.0700	90.1400	90.0700	0.00
30/11/2020	IS05 On 20-September-22			Interest Rate Swap	93.27	93.2000	93.2700	93.2000	0.00
30/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.77	93.7000	93.7700	93.7000	0.00
30/11/2020	IS05 On 22-March-23			Interest Rate Swap	86.18	86.0900	86.1800	86.0900	0.00
30/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.74	91.6200	91.7400	91.6200	0.00
30/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/11/2020	IS10 On 17-December-25			Interest Rate Swap	79.58	79.2700	79.5800	79.2700	0.00
30/11/2020	IS10 On 16-March-26			Interest Rate Swap	76.08	75.7800	76.0800	75.7800	0.00
30/11/2020	IS10 On 15-June-26			Interest Rate Swap	74.45	74.1700	74.4500	74.1700	0.00
30/11/2020	IS10 On 21-September-26			Interest Rate Swap	76.44	76.1800	76.4400	76.1800	0.00
30/11/2020	IS10 On 21-December-26			Interest Rate Swap	80.46	80.2000	80.4600	80.2000	0.00
30/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.99	78.7000	78.9900	78.7000	0.00
30/11/2020	IS10 On 21-June-27			Interest Rate Swap	81.12	80.8000	81.1200	80.8000	0.00
30/11/2020	IS10 On 20-September-27			Interest Rate Swap	87.00	86.6400	87.0000	86.6400	0.00
30/11/2020	IS10 On 20-December-27			Interest Rate Swap	87.45	87.0800	87.4500	87.0800	0.00
30/11/2020	IS10 On 22-March-28			Interest Rate Swap	80.52	80.1300	80.5200	80.1300	0.00
30/11/2020	IS10 On 20-June-28			Interest Rate Swap	88.42	88.0400	88.4200	88.0400	0.00
30/11/2020	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
30/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.58	96.4550	3.5750	96.4550	30,010.00
30/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.63	96.4050	3.6250	96.4050	0.00
30/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.61	96.4300	3.6100	96.4300	0.00
30/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.64	96.4050	3.6350	96.4050	0.00
30/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.63	96.4100	3.6300	96.4100	0.00
30/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.65	96.4000	3.6500	96.4000	0.00
30/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.3800	3.6600	96.3800	0.00
30/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.2850	3.7850	96.2850	30,000.00
30/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.94	96.1150	3.9400	96.1150	0.00
30/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.10	95.9600	4.1000	95.9600	0.00
30/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.38	95.6950	4.3750	95.6950	0.00
30/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.56	95.5250	4.5550	95.5250	0.00
30/11/2020	R023 On 04-February-21			Bond Future	4.46	109.9635	4.4633	109.9635	31,397.00
30/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	3687	4	3687	4	0.00
30/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	3667	4	3667	4	0.00
30/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	3706	4	3706	4	0.00
30/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
30/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
30/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
30/11/2020	R023 On 06-May-21			Bond Future	4.50	107.2037	4.4985	107.2037	0.00
30/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5284	5	5284	5	0.00
30/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5267	5	5267	5	0.00
30/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5300	5	5300	5	0.00
30/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
30/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
30/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
30/11/2020	R023 On 05-August-21			Bond Future	4.52	108.3692	4.5204	108.3692	0.00
30/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1361	1	1361	1	0.00
30/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1349	1	1349	1	0.00
30/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1337	1	1337	1	0.00
30/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	166	0	166	0	0.00
30/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	163	0	163	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
30/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	160	0	160	0	0.00
30/11/2020	R023 On 04-November-21			Bond Future	4.55	105.6283	4.5506	105.6283	0.00
30/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	812	1	812	1	0.00
30/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	803	1	803	1	0.00
30/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	795	1	795	1	0.00
30/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	344	0	344	0	0.00
30/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	340	0	340	0	0.00
30/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	336	0	336	0	0.00
30/11/2020	R035 On 04-February-21			Bond Future	10.88	89.9442	10.8789	89.9442	98,050.00
30/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	542	1	542	1	0.00
30/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	656	1	656	1	0.00
30/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	529	1	529	1	0.00
30/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	516	1	516	1	0.00
30/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3370	4	3370	4	0.00
30/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1732	2	1732	2	650.00
30/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	6106	6	6106	6	0.00
30/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5552	5	5552	5	650.00
30/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	6049	6	6049	6	0.00
30/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5992	6	5992	6	0.00
30/11/2020	R035 On 06-May-21			Bond Future	11.10	86.4087	11.1026	86.4087	0.00
30/11/2020	R035 On 06-May-21	11.05	Call	Bond Future	3470	4	3470	4	0.00
30/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	3788	4	3788	4	600.00
30/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	10798	11	10798	11	0.00
30/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1754	2	1754	2	600.00
30/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8425	9	8425	9	0.00
30/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7105	7	7105	7	0.00
30/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	8466	9	8466	9	0.00
30/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2767	3	2767	3	1,650.00
30/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4363	5	4363	5	0.00
30/11/2020	R035 On 06-May-21	10.55	Call	Bond Future	2097	2	2097	2	0.00
30/11/2020	R035 On 06-May-21	10.05	Call	Bond Future	1092	1	1092	1	500.00
30/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5210	5	5210	5	0.00
30/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10194	10	10194	10	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
30/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1427	2	1427	2	793.00
30/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	8508	9	8508	9	0.00
30/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1214	1	1214	1	0.00
30/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1201	1	1201	1	0.00
30/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	760	1	760	1	1,650.00
30/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	7007	7	7007	7	0.00
30/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2513	2	2513	2	1,650.00
30/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	645	1	645	1	600.00
30/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6259	6	6259	6	0.00
30/11/2020	R035 On 06-May-21	10.55	Put	Bond Future	5611	5	5611	5	500.00
30/11/2020	R035 On 06-May-21	10.05	Put	Bond Future	7972	8	7972	8	0.00
30/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	3037	3	3037	3	793.00
30/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1188	1	1188	1	0.00
30/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1710	2	1710	2	793.00
30/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4602	4	4602	4	0.00
30/11/2020	R035 On 06-May-21	11.05	Put	Bond Future	3795	4	3795	4	500.00
30/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3495	3	3495	3	0.00
30/11/2020	R035 On 05-August-21			Bond Future	11.34	87.3484	11.3374	87.3484	0.00
30/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50995	51	50995	51	0.00
30/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	51112	51	51112	51	0.00
30/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	51228	51	51228	51	0.00
30/11/2020	R035 On 04-November-21			Bond Future	11.58	83.8143	11.5785	83.8143	0.00
30/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	12688	13	12688	13	0.00
30/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1668	2	1668	2	782.00
30/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5340	6	5340	6	0.00
30/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8003	8	8003	8	0.00
30/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8036	8	8036	8	0.00
30/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2342	2	2342	2	400.00
30/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3424	4	3424	4	0.00
30/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8069	8	8069	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
30/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1512	2	1512	2	400.00
30/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4354	4	4354	4	782.00
30/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2814	3	2814	3	0.00
30/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6391	6	6391	6	782.00
30/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	10065	10	10065	10	0.00
30/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	10649	10	10649	10	0.00
30/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	8188	8	8188	8	0.00
30/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2833	3	2833	3	0.00
30/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2853	3	2853	3	0.00
30/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	1074	1	1074	1	400.00
30/11/2020	R186 On 04-February-21			Bond Future	7.21	117.0444	7.2121	117.0444	79,113.00
30/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4266	4	4266	4	0.00
30/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	4995	5	4995	5	0.00
30/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	4952	5	4952	5	0.00
30/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	4908	5	4908	5	0.00
30/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	287	0	287	0	15,177.00
30/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	182	0	182	0	0.00
30/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	192	0	192	0	0.00
30/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	187	0	187	0	0.00
30/11/2020	R186 On 06-May-21			Bond Future	7.39	118.2649	7.3882	118.2649	0.00
30/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15254	15	15254	15	0.00
30/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15213	15	15213	15	0.00
30/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15172	15	15172	15	0.00
30/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
30/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
30/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
30/11/2020	R186 On 05-August-21			Bond Future	7.57	114.2694	7.5739	114.2694	0.00
30/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	5607	6	5607	6	0.00
30/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	5573	6	5573	6	0.00
30/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5539	6	5539	6	0.00
30/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	819	1	819	1	0.00
30/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	809	1	809	1	0.00
30/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	799	1	799	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
30/11/2020	R186 On 04-November-21			Bond Future	7.77	115.4994	7.7703	115.4994	0.00
30/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3517	4	3517	4	0.00
30/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3462	4	3462	4	0.00
30/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3490	4	3490	4	0.00
30/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	2036	2	2036	2	0.00
30/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	2052	2	2052	2	0.00
30/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	2019	2	2019	2	0.00
30/11/2020	R197 On 04-February-21			Bond Future	316.86	316.8588	316.8567	316.8588	2,454.00
30/11/2020	R197 On 06-May-21			Bond Future	320.24	320.2396	320.2362	320.2396	0.00
30/11/2020	R197 On 05-August-21			Bond Future	315.80	315.8059	315.8018	315.8059	0.00
30/11/2020	R197 On 04-November-21			Bond Future	319.27	319.2769	319.2726	319.2769	0.00
30/11/2020	R202 On 04-February-21			Bond Future	212.80	212.7873	212.8030	212.7873	7,827.00
30/11/2020	R202 On 06-May-21			Bond Future	215.07	215.0576	215.0727	215.0576	0.00
30/11/2020	R202 On 05-August-21			Bond Future	213.22	213.2022	213.2168	213.2022	0.00
30/11/2020	R202 On 04-November-21			Bond Future	215.56	215.5453	215.5600	215.5453	0.00
30/11/2020	R209 On 04-February-21			Bond Future	10.57	70.2242	10.5651	70.2242	26,668.00
30/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1120	1	1120	1	0.00
30/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1101	1	1101	1	0.00
30/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1140	1	1140	1	0.00
30/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3727	4	3727	4	0.00
30/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3808	4	3808	4	0.00
30/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3768	4	3768	4	0.00
30/11/2020	R209 On 06-May-21			Bond Future	10.76	67.8169	10.7569	67.8169	3,500.00
30/11/2020	R209 On 06-May-21	10.60	Call	Bond Future	2829	3	2829	3	0.00
30/11/2020	R209 On 06-May-21	11.60	Call	Bond Future	6026	6	6026	6	0.00
30/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	1993	2	1993	2	5,325.00
30/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	4784	5	4784	5	0.00
30/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8341	9	8341	9	0.00
30/11/2020	R209 On 06-May-21	9.75	Call	Bond Future	1087	1	1087	1	1,250.00
30/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	3967	4	3967	4	0.00
30/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1495	2	1495	2	1,500.00
30/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8378	9	8378	9	0.00
30/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8304	9	8304	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
30/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8267	8	8267	8	0.00
30/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	859	1	859	1	0.00
30/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	850	1	850	1	0.00
30/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	831	1	831	1	9,150.00
30/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2646	3	2646	3	3,500.00
30/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5861	6	5861	6	0.00
30/11/2020	R209 On 06-May-21	9.75	Put	Bond Future	6984	7	6984	7	0.00
30/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	840	1	840	1	0.00
30/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2144	2	2144	2	9,150.00
30/11/2020	R209 On 06-May-21	11.60	Put	Bond Future	1604	2	1604	2	1,250.00
30/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4873	5	4873	5	0.00
30/11/2020	R209 On 06-May-21	10.60	Put	Bond Future	3702	4	3702	4	1,250.00
30/11/2020	R209 On 05-August-21			Bond Future	10.95	68.5546	10.9537	68.5546	0.00
30/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6491	7	6491	7	0.00
30/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6460	7	6460	7	0.00
30/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6522	7	6522	7	0.00
30/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2147	2	2147	2	0.00
30/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2182	2	2182	2	0.00
30/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2164	2	2164	2	0.00
30/11/2020	R209 On 04-November-21			Bond Future	11.15	66.1526	11.1547	66.1526	0.00
30/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7431	8	7431	8	0.00
30/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7460	8	7460	8	0.00
30/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7401	8	7401	8	0.00
30/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2356	2	2356	2	0.00
30/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2373	2	2373	2	0.00
30/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2390	2	2390	2	0.00
30/11/2020	R210 On 04-February-21			Bond Future	192.53	192.5195	192.5294	192.5195	1,254.00
30/11/2020	R210 On 06-May-21			Bond Future	191.87	191.8644	191.8737	191.8644	0.00
30/11/2020	R210 On 05-August-21			Bond Future	194.01	193.9965	194.0054	193.9965	0.00
30/11/2020	R210 On 04-November-21			Bond Future	193.40	193.3929	193.4018	193.3929	0.00
30/11/2020	R212 On 04-February-21			Bond Future	169.96	169.9406	169.9567	169.9406	6,342.00
30/11/2020	R212 On 06-May-21			Bond Future	171.77	171.7544	171.7699	171.7544	0.00
30/11/2020	R212 On 05-August-21			Bond Future	171.35	171.3344	171.3497	171.3344	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
30/11/2020	R212 On 04-November-21			Bond Future	173.23	173.2174	173.2328	173.2174	0.00
30/11/2020	R213 On 04-February-21			Bond Future	9.61	86.6396	9.6102	86.6396	8,945.00
30/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1495	2	1495	2	0.00
30/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1471	2	1471	2	0.00
30/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1447	2	1447	2	0.00
30/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2702	3	2702	3	0.00
30/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2669	3	2669	3	0.00
30/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2635	3	2635	3	0.00
30/11/2020	R213 On 06-May-21			Bond Future	9.81	84.0147	9.8094	84.0147	0.00
30/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	10763	11	10763	11	0.00
30/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	10722	11	10722	11	0.00
30/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	10805	11	10805	11	0.00
30/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	276	0	276	0	0.00
30/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	284	0	284	0	0.00
30/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	280	0	280	0	0.00
30/11/2020	R213 On 05-August-21			Bond Future	10.02	84.9282	10.0186	84.9282	0.00
30/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	5851	6	5851	6	0.00
30/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	3769	4	3769	4	0.00
30/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6139	6	6139	6	0.00
30/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1825	2	1825	2	200.00
30/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6102	6	6102	6	0.00
30/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6066	6	6066	6	0.00
30/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1851	2	1851	2	0.00
30/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1837	2	1837	2	0.00
30/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3128	3	3128	3	200.00
30/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5535	5	5535	5	0.00
30/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1824	2	1824	2	0.00
30/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1933	2	1933	2	200.00
30/11/2020	R213 On 04-November-21			Bond Future	10.24	82.3132	10.2357	82.3132	0.00
30/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6559	7	6559	7	0.00
30/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6525	7	6525	7	0.00
30/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6593	7	6593	7	0.00
30/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2277	2	2277	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
30/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2263	2	2263	2	0.00
30/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2249	2	2249	2	0.00
30/11/2020	R214 On 04-February-21			Bond Future	11.06	66.6782	11.0552	66.6782	15,478.00
30/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	730	1	730	1	0.00
30/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	716	1	716	1	0.00
30/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	744	1	744	1	0.00
30/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	5030	5	5030	5	0.00
30/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5126	5	5126	5	0.00
30/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	5078	5	5078	5	0.00
30/11/2020	R214 On 06-May-21			Bond Future	11.25	64.0972	11.2473	64.0972	0.00
30/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	6715	7	6715	7	0.00
30/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6682	7	6682	7	0.00
30/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6649	7	6649	7	0.00
30/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1539	2	1539	2	0.00
30/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1525	1	1525	1	0.00
30/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1510	1	1510	1	0.00
30/11/2020	R214 On 05-August-21			Bond Future	11.45	64.7943	11.4476	64.7943	0.00
30/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	5679	6	5679	6	0.00
30/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	5711	6	5711	6	0.00
30/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5646	6	5646	6	0.00
30/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2742	3	2742	3	0.00
30/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2775	3	2775	3	0.00
30/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2758	3	2758	3	0.00
30/11/2020	R214 On 04-November-21			Bond Future	11.65	62.2148	11.6515	62.2148	0.00
30/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	6936	7	6936	7	0.00
30/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	6904	7	6904	7	0.00
30/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	6872	7	6872	7	0.00
30/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2922	3	2922	3	0.00
30/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2893	3	2893	3	0.00
30/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2908	3	2908	3	0.00
30/11/2020	R248 On 04-February-21			Bond Future	11.25	83.0859	11.2470	83.0859	115,327.00
30/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	582	1	582	1	0.00
30/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1222	1	1222	1	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
30/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3537	4	3537	4	0.00
30/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	80	0	80	0	2,140.00
30/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	567	1	567	1	0.00
30/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	553	1	553	1	0.00
30/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1103	1	1103	1	0.00
30/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6293	6	6293	6	0.00
30/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6230	6	6230	6	0.00
30/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1836	2	1836	2	0.00
30/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4645	5	4645	5	0.00
30/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11223	11	11223	11	0.00
30/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6167	6	6167	6	0.00
30/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4395	4	4395	4	0.00
30/11/2020	R248 On 06-May-21			Bond Future	11.45	79.5419	11.4482	79.5419	0.00
30/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7518	8	7518	8	0.00
30/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7479	8	7479	8	0.00
30/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7558	8	7558	8	0.00
30/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1898	2	1898	2	0.00
30/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1935	2	1935	2	0.00
30/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1917	2	1917	2	0.00
30/11/2020	R248 On 05-August-21			Bond Future	11.66	80.4069	11.6588	80.4069	0.00
30/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7861	8	7861	8	0.00
30/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7824	8	7824	8	0.00
30/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7896	8	7896	8	0.00
30/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2741	3	2741	3	0.00
30/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2720	3	2720	3	0.00
30/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2700	3	2700	3	0.00
30/11/2020	R248 On 04-November-21			Bond Future	11.87	76.8612	11.8736	76.8612	0.00
30/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8619	9	8619	9	0.00
30/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8652	9	8652	9	0.00
30/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8686	9	8686	9	0.00
30/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3024	3	3024	3	0.00
30/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3044	3	3044	3	0.00
30/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3065	3	3065	3	0.00

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