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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
25/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	2025 On 04-February-21			Bond Future	146.70	146.3730	146.7039	146.3730	3,729.00
25/11/2020	2025 On 06-May-21			Bond Future	148.27	147.9379	148.2706	147.9379	0.00
25/11/2020	2025 On 05-August-21			Bond Future	148.39	148.0549	148.3904	148.0549	0.00
25/11/2020	2025 On 04-November-21			Bond Future	150.02	149.6826	150.0214	149.6826	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
25/11/2020	2029 On 04-February-21			Bond Future	102.58	102.4845	102.5801	102.4845	2,232.00
25/11/2020	2029 On 06-May-21			Bond Future	102.54	102.4427	102.5382	102.4427	0.00
25/11/2020	2029 On 05-August-21			Bond Future	103.68	103.5820	103.6779	103.5820	0.00
25/11/2020	2029 On 04-November-21			Bond Future	103.67	103.5723	103.6690	103.5723	0.00
25/11/2020	2030 On 04-February-21			Bond Future	9.01	93.9434	9.0092	93.9434	110,485.00
25/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2527	2	2527	2	0.00
25/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2986	3	2986	3	0.00
25/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3174	3	3174	3	0.00
25/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	414	0	414	0	1,600.00
25/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1601	2	1601	2	800.00
25/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6895	7	6895	7	0.00
25/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	620	1	620	1	1,000.00
25/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2494	2	2494	2	0.00
25/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2460	2	2460	2	0.00
25/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2629	3	2629	3	1,600.00
25/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2362	2	2362	2	1,000.00
25/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	606	1	606	1	800.00
25/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4488	5	4488	5	0.00
25/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1720	2	1720	2	0.00
25/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1645	2	1645	2	0.00
25/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5284	5	5284	5	0.00
25/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1526	2	1526	2	0.00
25/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1621	2	1621	2	0.00
25/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2476	3	2476	3	0.00
25/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	280	0	280	0	1,800.00
25/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4440	5	4440	5	0.00
25/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1216	1	1216	1	2,000.00
25/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1312	1	1312	1	2,000.00
25/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1597	2	1597	2	0.00
25/11/2020	2030 On 06-May-21			Bond Future	9.21	94.9256	9.2073	94.9256	0.00
25/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1793	2	1793	2	300.00
25/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2943	3	2943	3	0.00
25/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8690	9	8690	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
25/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12939	13	12939	13	0.00
25/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3090	3	3090	3	300.00
25/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	574	1	574	1	700.00
25/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5823	6	5823	6	0.00
25/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2744	3	2744	3	0.00
25/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5348	5	5348	5	0.00
25/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12850	13	12850	13	0.00
25/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9590	9	9590	9	0.00
25/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12895	13	12895	13	0.00
25/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	126	0	126	0	0.00
25/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	408	0	408	0	300.00
25/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2737	3	2737	3	0.00
25/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	128	0	128	0	0.00
25/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1280	1	1280	1	0.00
25/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3068	3	3068	3	0.00
25/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	124	0	124	0	0.00
25/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	549	1	549	1	0.00
25/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2871	3	2871	3	700.00
25/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7896	8	7896	8	0.00
25/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1442	1	1442	1	700.00
25/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4300	4	4300	4	0.00
25/11/2020	2030 On 05-August-21			Bond Future	9.42	91.9534	9.4180	91.9534	0.00
25/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2147	2	2147	2	600.00
25/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6776	7	6776	7	0.00
25/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13422	13	13422	13	0.00
25/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3423	3	3423	3	600.00
25/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6699	7	6699	7	0.00
25/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6738	7	6738	7	0.00
25/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1488	2	1488	2	0.00
25/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1500	2	1500	2	0.00
25/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	214	0	214	0	600.00
25/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1476	1	1476	1	0.00
25/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3249	3	3249	3	0.00

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25/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4740	5	4740	5	0.00
25/11/2020	2030 On 04-November-21			Bond Future	9.63	92.9440	9.6262	92.9440	0.00
25/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1789	2	1789	2	300.00
25/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	9900	10	9900	10	0.00
25/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6866	7	6866	7	0.00
25/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6939	7	6939	7	0.00
25/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	1097	1	1097	1	300.00
25/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6903	7	6903	7	0.00
25/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1958	2	1958	2	0.00
25/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6443	6	6443	6	0.00
25/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	966	1	966	1	300.00
25/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1971	2	1971	2	0.00
25/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	8609	9	8609	9	0.00
25/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1945	2	1945	2	0.00
25/11/2020	2032 On 04-February-21			Bond Future	10.02	91.1274	10.0231	91.1274	118,212.00
25/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1224	1	1224	1	0.00
25/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	189	0	189	0	800.00
25/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1202	1	1202	1	0.00
25/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	631	1	631	1	800.00
25/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5434	5	5434	5	0.00
25/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1246	1	1246	1	0.00
25/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3681	4	3681	4	0.00
25/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5247	5	5247	5	0.00
25/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	764	1	764	1	800.00
25/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3764	4	3764	4	0.00
25/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8143	8	8143	8	0.00
25/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3723	4	3723	4	0.00
25/11/2020	2032 On 06-May-21			Bond Future	10.24	87.9352	10.2371	87.9352	0.00
25/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3620	4	3620	4	736.00
25/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10646	11	10646	11	0.00
25/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10602	11	10602	11	0.00
25/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12658	13	12658	13	0.00
25/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10689	11	10689	11	0.00

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25/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	488	1	488	1	0.00
25/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	500	1	500	1	0.00
25/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	494	1	494	1	0.00
25/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	265	0	265	0	736.00
25/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3074	3	3074	3	0.00
25/11/2020	2032 On 05-August-21			Bond Future	10.46	88.8926	10.4587	88.8926	0.00
25/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6924	7	6924	7	0.00
25/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6963	7	6963	7	0.00
25/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7002	7	7002	7	0.00
25/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2000	2	2000	2	0.00
25/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2014	2	2014	2	0.00
25/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2028	2	2028	2	0.00
25/11/2020	2032 On 04-November-21			Bond Future	10.69	85.7052	10.6874	85.7052	0.00
25/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1417	1	1417	1	700.00
25/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11704	12	11704	12	0.00
25/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7760	8	7760	8	0.00
25/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2212	2	2212	2	700.00
25/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7686	8	7686	8	0.00
25/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7723	8	7723	8	0.00
25/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2344	2	2344	2	0.00
25/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2371	2	2371	2	0.00
25/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9407	9	9407	9	0.00
25/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	977	1	977	1	700.00
25/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2358	2	2358	2	0.00
25/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7146	7	7146	7	0.00
25/11/2020	2033 On 04-February-21			Bond Future	96.18	96.1622	96.1843	96.1622	7,717.00
25/11/2020	2033 On 06-May-21			Bond Future	96.00	95.9767	95.9979	95.9767	0.00
25/11/2020	2033 On 05-August-21			Bond Future	97.06	97.0440	97.0649	97.0440	0.00
25/11/2020	2033 On 04-November-21			Bond Future	96.91	96.8883	96.9092	96.8883	0.00
25/11/2020	2037 On 04-February-21			Bond Future	10.97	81.7293	10.9704	81.7293	129,149.00
25/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	827	1	827	1	0.00
25/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6743	7	6743	7	300.00
25/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	188	0	188	0	72.00

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25/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1203	1	1203	1	240.00
25/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	810	1	810	1	0.00
25/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	793	1	793	1	0.00
25/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15118	15	15118	15	0.00
25/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2174	2	2174	2	0.00
25/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	936	1	936	1	0.00
25/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6411	6	6411	6	0.00
25/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5058	5	5058	5	72.00
25/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	2950	3	2950	3	72.00
25/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	21	0	21	0	300.00
25/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5469	6	5469	6	0.00
25/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5416	6	5416	6	0.00
25/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9347	9	9347	9	0.00
25/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	777	1	777	1	240.00
25/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4435	5	4435	5	0.00
25/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5364	5	5364	5	0.00
25/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	709	1	709	1	0.00
25/11/2020	2037 On 06-May-21			Bond Future	11.19	82.5839	11.1883	82.5839	0.00
25/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8556	9	8556	9	0.00
25/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8475	8	8475	8	0.00
25/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8516	9	8516	9	0.00
25/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1319	1	1319	1	0.00
25/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1346	1	1346	1	0.00
25/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1332	1	1332	1	0.00
25/11/2020	2037 On 05-August-21			Bond Future	11.42	79.2273	11.4187	79.2273	0.00
25/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7320	7	7320	7	0.00
25/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7359	7	7359	7	0.00
25/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7398	7	7398	7	0.00
25/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2476	3	2476	3	0.00
25/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2492	3	2492	3	0.00
25/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2461	2	2461	2	0.00
25/11/2020	2037 On 04-November-21			Bond Future	11.64	80.0809	11.6431	80.0809	0.00
25/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8937	9	8937	9	0.00

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25/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8971	9	8971	9	0.00
25/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	9005	9	9005	9	0.00
25/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2528	3	2528	3	0.00
25/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2511	3	2511	3	0.00
25/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2545	3	2545	3	0.00
25/11/2020	2038 On 04-February-21			Bond Future	106.57	106.5405	106.5655	106.5405	9,468.00
25/11/2020	2038 On 06-May-21			Bond Future	107.70	107.6797	107.7037	107.6797	0.00
25/11/2020	2038 On 05-August-21			Bond Future	107.18	107.1581	107.1816	107.1581	0.00
25/11/2020	2038 On 04-November-21			Bond Future	108.36	108.3364	108.3599	108.3364	0.00
25/11/2020	2040 On 04-February-21			Bond Future	11.11	83.5992	11.1128	83.5992	76,509.00
25/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	803	1	803	1	0.00
25/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	785	1	785	1	0.00
25/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	533	1	533	1	500.00
25/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4530	4	4530	4	0.00
25/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	343	0	343	0	800.00
25/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	5313	5	5313	5	0.00
25/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	66	0	66	0	500.00
25/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	84	0	84	0	800.00
25/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	821	1	821	1	0.00
25/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	5747	6	5747	6	0.00
25/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12362	12	12362	12	0.00
25/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	7935	8	7935	8	0.00
25/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11710	12	11710	12	0.00
25/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1223	1	1223	1	800.00
25/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1515	2	1515	2	500.00
25/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	5860	6	5860	6	0.00
25/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	6814	7	6814	7	0.00
25/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	5804	6	5804	6	0.00
25/11/2020	2040 On 06-May-21			Bond Future	11.33	84.4735	11.3271	84.4735	0.00
25/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12489	12	12489	12	0.00
25/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	8340	8	8340	8	0.00
25/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8381	8	8381	8	0.00
25/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2451	2	2451	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
25/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4872	5	4872	5	300.00
25/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8423	8	8423	8	0.00
25/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1588	2	1588	2	0.00
25/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3232	3	3232	3	0.00
25/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	5834	6	5834	6	0.00
25/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1603	2	1603	2	0.00
25/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1619	2	1619	2	0.00
25/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	578	1	578	1	300.00
25/11/2020	2040 On 05-August-21			Bond Future	11.55	80.8871	11.5537	80.8871	0.00
25/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4636	5	4636	5	900.00
25/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17375	17	17375	17	0.00
25/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8180	8	8180	8	0.00
25/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	8097	8	8097	8	0.00
25/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3125	3	3125	3	900.00
25/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8138	8	8138	8	0.00
25/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2545	2	2545	2	0.00
25/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6445	6	6445	6	0.00
25/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2576	3	2576	3	0.00
25/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	315	0	315	0	900.00
25/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2560	3	2560	3	0.00
25/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4660	5	4660	5	0.00
25/11/2020	2040 On 04-November-21			Bond Future	11.77	81.7587	11.7739	81.7587	0.00
25/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9290	9	9290	9	0.00
25/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9255	9	9255	9	0.00
25/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9219	9	9219	9	0.00
25/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2766	3	2766	3	0.00
25/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2747	3	2747	3	0.00
25/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2729	3	2729	3	0.00
25/11/2020	2044 On 04-February-21			Bond Future	11.21	79.9543	11.2080	79.9543	44,161.00
25/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	556	1	556	1	0.00
25/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	542	1	542	1	0.00
25/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	466	1	466	1	0.00
25/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	85	0	85	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
25/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	570	1	570	1	0.00
25/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	251	0	251	0	0.00
25/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1530	2	1530	2	0.00
25/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	6746	7	6746	7	0.00
25/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	8897	9	8897	9	0.00
25/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	6682	7	6682	7	0.00
25/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7134	7	7134	7	265.00
25/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	11885	12	11885	12	0.00
25/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4096	4	4096	4	265.00
25/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	6619	7	6619	7	0.00
25/11/2020	2044 On 06-May-21			Bond Future	11.42	80.7904	11.4159	80.7904	0.00
25/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	8064	8	8064	8	0.00
25/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1871	2	1871	2	3,100.00
25/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3737	4	3737	4	3,100.00
25/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5741	6	5741	6	0.00
25/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2950	3	2950	3	0.00
25/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3903	4	3903	4	0.00
25/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	5307	5	5307	5	0.00
25/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8284	8	8284	8	0.00
25/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7977	8	7977	8	0.00
25/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	8021	8	8021	8	0.00
25/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1746	2	1746	2	0.00
25/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1759	2	1759	2	0.00
25/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1668	2	1668	2	3,100.00
25/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	2910	3	2910	3	3,100.00
25/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4008	4	4008	4	3,100.00
25/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2663	3	2663	3	0.00
25/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4173	4	4173	4	0.00
25/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1732	2	1732	2	0.00
25/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5077	5	5077	5	3,100.00
25/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	6834	7	6834	7	0.00
25/11/2020	2044 On 05-August-21			Bond Future	11.64	77.2891	11.6357	77.2891	0.00
25/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8212	8	8212	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
25/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8172	8	8172	8	0.00
25/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8253	8	8253	8	0.00
25/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2450	2	2450	2	0.00
25/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2465	2	2465	2	0.00
25/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2480	2	2480	2	0.00
25/11/2020	2044 On 04-November-21			Bond Future	11.85	78.1219	11.8490	78.1219	0.00
25/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8939	9	8939	9	0.00
25/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8973	9	8973	9	0.00
25/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	9007	9	9007	9	0.00
25/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	2908	3	2908	3	0.00
25/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	2928	3	2928	3	0.00
25/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	2947	3	2947	3	0.00
25/11/2020	2046 On 04-February-21			Bond Future	95.45	95.4274	95.4501	95.4274	14,890.00
25/11/2020	2046 On 06-May-21			Bond Future	94.68	94.6604	94.6821	94.6604	0.00
25/11/2020	2046 On 05-August-21			Bond Future	95.73	95.7132	95.7347	95.7132	0.00
25/11/2020	2046 On 04-November-21			Bond Future	94.98	94.9610	94.9825	94.9610	0.00
25/11/2020	2050 On 04-February-21			Bond Future	95.48	95.4610	95.4838	95.4610	11,021.00
25/11/2020	2050 On 06-May-21			Bond Future	96.50	96.4816	96.5036	96.4816	0.00
25/11/2020	2050 On 05-August-21			Bond Future	95.65	95.6297	95.6514	95.6297	0.00
25/11/2020	2050 On 04-November-21			Bond Future	96.70	96.6812	96.7029	96.6812	0.00
25/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	AL37 On 04-February-21			Index Future	777.73	777.6680	777.7340	777.6680	0.00
25/11/2020	AL37 On 06-May-21			Index Future	785.85	785.7830	785.8470	785.7830	0.00
25/11/2020	AL37 On 05-August-21			Index Future	794.30	794.2380	794.3000	794.2380	0.00
25/11/2020	AL37 On 04-November-21			Index Future	802.93	802.8710	802.9340	802.8710	0.00
25/11/2020	AL7T On 04-February-21			Index Future	857.72	857.0240	857.7190	857.0240	0.00
25/11/2020	AL7T On 06-May-21			Index Future	866.67	865.9680	866.6660	865.9680	0.00
25/11/2020	AL7T On 05-August-21			Index Future	875.99	875.2850	875.9890	875.2850	0.00
25/11/2020	AL7T On 04-November-21			Index Future	885.51	884.8000	885.5110	884.8000	0.00
25/11/2020	ALBI On 04-February-21			Index Future	751.67	751.2420	751.6740	751.2420	230.00
25/11/2020	ALBI On 06-May-21			Index Future	759.52	759.0820	759.5160	759.0820	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
25/11/2020	ALBI On 05-August-21			Index Future	767.69	767.2490	767.6860	767.2490	0.00
25/11/2020	ALBI On 04-November-21			Index Future	776.03	775.5890	776.0300	775.5890	0.00
25/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	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
25/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2020	ES33 On 04-February-21			Bond Future	11.49	76.7498	11.4871	76.7498	350.00
25/11/2020	ES33 On 06-May-21			Bond Future	11.74	73.7775	11.7409	73.7775	0.00
25/11/2020	ES33 On 05-August-21			Bond Future	12.01	74.5807	12.0051	74.5807	0.00
25/11/2020	ES33 On 04-November-21			Bond Future	12.28	71.6094	12.2783	71.6094	0.00
25/11/2020	ES42 On 04-February-21			Bond Future	12.09	75.1738	12.0876	75.1738	4,779.00
25/11/2020	ES42 On 06-May-21			Bond Future	12.34	71.7013	12.3390	71.7013	0.00
25/11/2020	ES42 On 05-August-21			Bond Future	12.59	72.4824	12.5942	72.4824	0.00
25/11/2020	ES42 On 04-November-21			Bond Future	12.86	69.0053	12.8600	69.0053	0.00
25/11/2020	GOVI On 04-February-21			GOVI	742.17	741.7280	742.1660	741.7280	969.00
25/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	87940	9	87940	9	0.00
25/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	87740	9	87740	9	0.00
25/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	87840	9	87840	9	0.00
25/11/2020	GOVI On 06-May-21			GOVI	749.91	749.4690	749.9080	749.4690	0.00
25/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	712180	71	712180	71	0.00
25/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	712380	71	712380	71	0.00
25/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	712280	71	712280	71	0.00
25/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 05-August-21			GOVI	757.98	757.5330	757.9750	757.5330	0.00
25/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	388250	38	388250	38	0.00
25/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	388350	38	388350	38	0.00
25/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	388450	38	388450	38	0.00
25/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 04-November-21			GOVI	766.21	765.7670	766.2130	765.7670	0.00
25/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	377930	37	377930	37	0.00
25/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	378130	37	378130	37	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
25/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	378030	37	378030	37	0.00
25/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
25/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
25/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2020	IGOV On 04-February-21			Index Future	263.62	263.4960	263.6230	263.4960	1,090.00
25/11/2020	IGOV On 06-May-21			Index Future	266.44	266.3100	266.4380	266.3100	21.00
25/11/2020	IGOV On 05-August-21			Index Future	269.37	269.2400	269.3680	269.2400	0.00
25/11/2020	IGOV On 04-November-21			Index Future	272.36	272.2290	272.3590	272.2290	0.00
25/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
25/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.19	92.1800	92.1900	92.1800	0.00
25/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.31	90.3000	90.3100	90.3000	0.00
25/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.22	89.1900	89.2200	89.1900	0.00
25/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.42	90.3900	90.4200	90.3900	51.00
25/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.79	89.7500	89.7900	89.7500	0.00
25/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.84	89.7900	89.8400	89.7900	0.00
25/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.92	92.8600	92.9200	92.8600	0.00
25/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.36	93.3000	93.3600	93.3000	0.00
25/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.70	85.6400	85.7000	85.6400	0.00
25/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.20	91.1600	91.2000	91.1600	0.00
25/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.51	78.5200	78.5100	78.5200	0.00
25/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.00	75.0100	75.0000	75.0100	0.00
25/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.39	73.3900	73.3900	73.3900	0.00
25/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.40	75.4100	75.4000	75.4100	0.00
25/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.43	79.4300	79.4300	79.4300	0.00
25/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.91	77.9200	77.9100	77.9200	0.00
25/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.99	80.0100	79.9900	80.0100	0.00
25/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.84	85.8500	85.8400	85.8500	0.00
25/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.27	86.2800	86.2700	86.2800	0.00
25/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.30	79.3100	79.3000	79.3100	0.00
25/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.25	87.2600	87.2500	87.2600	0.00
25/11/2020	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
25/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.42	96.5950	3.4150	96.5950	30,010.00
25/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.44	96.5650	3.4350	96.5650	0.00
25/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.40	96.6300	3.4000	96.6300	0.00
25/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.41	96.6350	3.4050	96.6350	0.00
25/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.41	96.6200	3.4100	96.6200	0.00
25/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.43	96.5900	3.4300	96.5900	0.00
25/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.44	96.6000	3.4400	96.6000	0.00
25/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.54	96.5050	3.5350	96.5050	30,000.00
25/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.68	96.3500	3.6800	96.3500	0.00
25/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.81	96.1900	3.8100	96.1900	0.00
25/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.09	95.9050	4.0850	95.9050	0.00
25/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.24	95.7450	4.2350	95.7450	0.00
25/11/2020	R023 On 04-February-21			Bond Future	4.15	110.4286	4.1509	110.4286	31,128.00
25/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4320	4	4320	4	0.00
25/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4301	4	4301	4	0.00
25/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4339	4	4339	4	0.00
25/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
25/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
25/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
25/11/2020	R023 On 06-May-21			Bond Future	4.14	107.6758	4.1394	107.6758	0.00
25/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5925	6	5925	6	0.00
25/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5908	6	5908	6	0.00
25/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5942	6	5942	6	0.00
25/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
25/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
25/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
25/11/2020	R023 On 05-August-21			Bond Future	4.10	108.8475	4.0990	108.8475	0.00
25/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1919	2	1919	2	0.00
25/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1906	2	1906	2	0.00
25/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1892	2	1892	2	0.00
25/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	72	0	72	0	0.00
25/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	70	0	70	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
25/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	69	0	69	0	0.00
25/11/2020	R023 On 04-November-21			Bond Future	4.04	106.1123	4.0449	106.1123	0.00
25/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1289	1	1289	1	0.00
25/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1279	1	1279	1	0.00
25/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1268	1	1268	1	0.00
25/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	162	0	162	0	0.00
25/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	160	0	160	0	0.00
25/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	157	0	157	0	0.00
25/11/2020	R035 On 04-February-21			Bond Future	10.74	90.4930	10.7368	90.4930	97,120.00
25/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	793	1	793	1	0.00
25/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	939	1	939	1	0.00
25/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	776	1	776	1	0.00
25/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	4042	4	4042	4	0.00
25/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	759	1	759	1	0.00
25/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5438	6	5438	6	0.00
25/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	4924	5	4924	5	650.00
25/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1494	2	1494	2	650.00
25/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5385	6	5385	6	0.00
25/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5332	5	5332	5	0.00
25/11/2020	R035 On 06-May-21			Bond Future	10.95	86.9649	10.9545	86.9649	0.00
25/11/2020	R035 On 06-May-21	11.05	Call	Bond Future	4013	0	4013	0	0.00
25/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9210	9	9210	9	0.00
25/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7843	8	7843	8	0.00
25/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9253	9	9253	9	0.00
25/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4355	4	4355	4	600.00
25/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11642	12	11642	12	0.00
25/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2123	2	2123	2	600.00
25/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3248	3	3248	3	1,650.00
25/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4971	5	4971	5	0.00
25/11/2020	R035 On 06-May-21	10.55	Call	Bond Future	2507	0	2507	0	0.00
25/11/2020	R035 On 06-May-21	10.05	Call	Bond Future	1366	0	1366	0	500.00
25/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5866	6	5866	6	0.00
25/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	11025	11	11025	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
25/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1752	2	1752	2	793.00
25/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9295	9	9295	9	0.00
25/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1078	1	1078	1	0.00
25/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1066	1	1066	1	0.00
25/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	670	1	670	1	1,650.00
25/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6410	7	6410	7	0.00
25/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2248	2	2248	2	1,650.00
25/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	568	1	568	1	600.00
25/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	5707	6	5707	6	0.00
25/11/2020	R035 On 06-May-21	10.55	Put	Bond Future	5100	0	5100	0	500.00
25/11/2020	R035 On 06-May-21	10.05	Put	Bond Future	7325	0	7325	0	0.00
25/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2723	3	2723	3	793.00
25/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1055	1	1055	1	0.00
25/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4162	4	4162	4	0.00
25/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1526	2	1526	2	793.00
25/11/2020	R035 On 06-May-21	11.05	Put	Bond Future	3417	0	3417	0	500.00
25/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3142	3	3142	3	0.00
25/11/2020	R035 On 05-August-21			Bond Future	11.18	87.9116	11.1829	87.9116	0.00
25/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
25/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
25/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
25/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50063	50	50063	50	0.00
25/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50180	50	50180	50	0.00
25/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50296	50	50296	50	0.00
25/11/2020	R035 On 04-November-21			Bond Future	11.42	84.3840	11.4174	84.3840	0.00
25/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	13518	13	13518	13	0.00
25/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1955	2	1955	2	782.00
25/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5918	6	5918	6	0.00
25/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8695	9	8695	9	0.00
25/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8730	9	8730	9	0.00
25/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2703	3	2703	3	400.00
25/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3878	4	3878	4	0.00
25/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8764	9	8764	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
25/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1781	2	1781	2	400.00
25/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	3990	4	3990	4	782.00
25/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2566	3	2566	3	0.00
25/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	5902	6	5902	6	782.00
25/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9410	9	9410	9	0.00
25/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	9975	10	9975	10	0.00
25/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	7607	8	7607	8	0.00
25/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2584	3	2584	3	0.00
25/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2602	3	2602	3	0.00
25/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	962	1	962	1	400.00
25/11/2020	R186 On 04-February-21			Bond Future	7.09	117.5355	7.0874	117.5355	78,603.00
25/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4858	5	4858	5	0.00
25/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5607	6	5607	6	0.00
25/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5562	6	5562	6	0.00
25/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5517	6	5517	6	0.00
25/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	234	0	234	0	15,177.00
25/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	148	0	148	0	0.00
25/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	156	0	156	0	0.00
25/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	152	0	152	0	0.00
25/11/2020	R186 On 06-May-21			Bond Future	7.26	118.7635	7.2558	118.7635	0.00
25/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15907	16	15907	16	0.00
25/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15866	16	15866	16	0.00
25/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15825	16	15825	16	0.00
25/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
25/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
25/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
25/11/2020	R186 On 05-August-21			Bond Future	7.43	114.7747	7.4331	114.7747	0.00
25/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6154	6	6154	6	0.00
25/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6119	6	6119	6	0.00
25/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6084	6	6084	6	0.00
25/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	703	1	703	1	0.00
25/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	694	1	694	1	0.00
25/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	685	1	685	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
25/11/2020	R186 On 04-November-21			Bond Future	7.62	116.0107	7.6204	116.0107	0.00
25/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3949	4	3949	4	0.00
25/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3891	4	3891	4	0.00
25/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3920	4	3920	4	0.00
25/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1797	2	1797	2	0.00
25/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1812	2	1812	2	0.00
25/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1782	2	1782	2	0.00
25/11/2020	R197 On 04-February-21			Bond Future	316.33	316.1976	316.3282	316.1976	2,460.00
25/11/2020	R197 On 06-May-21			Bond Future	319.71	319.5775	319.7059	319.5775	0.00
25/11/2020	R197 On 05-August-21			Bond Future	315.27	315.1394	315.2674	315.1394	0.00
25/11/2020	R197 On 04-November-21			Bond Future	318.73	318.6045	318.7331	318.6045	0.00
25/11/2020	R202 On 04-February-21			Bond Future	212.76	212.7077	212.7557	212.7077	7,827.00
25/11/2020	R202 On 06-May-21			Bond Future	215.03	214.9814	215.0274	214.9814	0.00
25/11/2020	R202 On 05-August-21			Bond Future	213.17	213.1269	213.1724	213.1269	0.00
25/11/2020	R202 On 04-November-21			Bond Future	215.52	215.4703	215.5156	215.4703	0.00
25/11/2020	R209 On 04-February-21			Bond Future	10.43	70.6930	10.4327	70.6930	26,668.00
25/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1466	1	1466	1	0.00
25/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1443	1	1443	1	0.00
25/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1489	2	1489	2	0.00
25/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3321	3	3321	3	0.00
25/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3395	3	3395	3	0.00
25/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3358	3	3358	3	0.00
25/11/2020	R209 On 06-May-21			Bond Future	10.62	68.2920	10.6194	68.2920	2,850.00
25/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	9018	9	9018	9	0.00
25/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2350	2	2350	2	5,325.00
25/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5340	5	5340	5	0.00
25/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4480	4	4480	4	0.00
25/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1795	2	1795	2	1,500.00
25/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9055	9	9055	9	0.00
25/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8942	9	8942	9	0.00
25/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8980	9	8980	9	0.00
25/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	761	1	761	1	0.00
25/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	770	1	770	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
25/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	744	1	744	1	9,150.00
25/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2395	2	2395	2	3,500.00
25/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5397	5	5397	5	0.00
25/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	1936	2	1936	2	9,150.00
25/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	753	1	753	1	0.00
25/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4465	5	4465	5	0.00
25/11/2020	R209 On 05-August-21			Bond Future	10.81	69.0355	10.8109	69.0355	0.00
25/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7073	7	7073	7	0.00
25/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7041	7	7041	7	0.00
25/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7106	7	7106	7	0.00
25/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	1958	2	1958	2	0.00
25/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	1990	2	1990	2	0.00
25/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	1974	2	1974	2	0.00
25/11/2020	R209 On 04-November-21			Bond Future	11.01	66.6390	11.0065	66.6390	0.00
25/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	8020	8	8020	8	0.00
25/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	8051	8	8051	8	0.00
25/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7989	8	7989	8	0.00
25/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2165	2	2165	2	0.00
25/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2181	2	2181	2	0.00
25/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2196	2	2196	2	0.00
25/11/2020	R210 On 04-February-21			Bond Future	192.88	192.8467	192.8771	192.8467	1,254.00
25/11/2020	R210 On 06-May-21			Bond Future	192.23	192.1989	192.2274	192.1989	0.00
25/11/2020	R210 On 05-August-21			Bond Future	194.36	194.3365	194.3642	194.3365	0.00
25/11/2020	R210 On 04-November-21			Bond Future	193.77	193.7375	193.7650	193.7375	0.00
25/11/2020	R212 On 04-February-21			Bond Future	169.95	169.9568	169.9473	169.9568	6,342.00
25/11/2020	R212 On 06-May-21			Bond Future	171.76	171.7741	171.7625	171.7741	0.00
25/11/2020	R212 On 05-August-21			Bond Future	171.34	171.3559	171.3432	171.3559	0.00
25/11/2020	R212 On 04-November-21			Bond Future	173.23	173.2399	173.2266	173.2399	0.00
25/11/2020	R213 On 04-February-21			Bond Future	9.51	87.0439	9.5138	87.0439	8,945.00
25/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1812	2	1812	2	0.00
25/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1785	2	1785	2	0.00
25/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1759	2	1759	2	0.00
25/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2468	3	2468	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2437	2	2437	2	0.00
25/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2406	2	2406	2	0.00
25/11/2020	R213 On 06-May-21			Bond Future	9.71	84.4249	9.7089	84.4249	0.00
25/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11294	11	11294	11	0.00
25/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11252	11	11252	11	0.00
25/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11336	11	11336	11	0.00
25/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	254	0	254	0	0.00
25/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	262	0	262	0	0.00
25/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	258	0	258	0	0.00
25/11/2020	R213 On 05-August-21			Bond Future	9.91	85.3436	9.9137	85.3436	0.00
25/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6274	6	6274	6	0.00
25/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4118	4	4118	4	0.00
25/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6569	7	6569	7	0.00
25/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2058	2	2058	2	200.00
25/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6532	7	6532	7	0.00
25/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6495	6	6495	6	0.00
25/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1720	2	1720	2	0.00
25/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1708	2	1708	2	0.00
25/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	2917	3	2917	3	200.00
25/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5209	5	5209	5	0.00
25/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1695	2	1695	2	0.00
25/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1797	2	1797	2	200.00
25/11/2020	R213 On 04-November-21			Bond Future	10.13	82.7336	10.1264	82.7336	0.00
25/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6980	7	6980	7	0.00
25/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6945	7	6945	7	0.00
25/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7015	7	7015	7	0.00
25/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2131	2	2131	2	0.00
25/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2118	2	2118	2	0.00
25/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2105	2	2105	2	0.00
25/11/2020	R214 On 04-February-21			Bond Future	10.92	67.1721	10.9176	67.1721	15,428.00
25/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1001	1	1001	1	0.00
25/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	984	1	984	1	0.00
25/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1019	1	1019	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
25/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4525	5	4525	5	0.00
25/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4614	5	4614	5	0.00
25/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4569	5	4569	5	0.00
25/11/2020	R214 On 06-May-21			Bond Future	11.10	64.5975	11.1043	64.5975	0.00
25/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7358	7	7358	7	0.00
25/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7324	7	7324	7	0.00
25/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7290	7	7290	7	0.00
25/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1392	1	1392	1	0.00
25/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1378	1	1378	1	0.00
25/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1365	1	1365	1	0.00
25/11/2020	R214 On 05-August-21			Bond Future	11.30	65.3007	11.2988	65.3007	0.00
25/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6241	6	6241	6	0.00
25/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6275	6	6275	6	0.00
25/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6207	6	6207	6	0.00
25/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2508	2	2508	2	0.00
25/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2538	3	2538	3	0.00
25/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2523	3	2523	3	0.00
25/11/2020	R214 On 04-November-21			Bond Future	11.50	62.7270	11.4968	62.7270	0.00
25/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7518	7	7518	7	0.00
25/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7486	7	7486	7	0.00
25/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7453	7	7453	7	0.00
25/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2696	3	2696	3	0.00
25/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2669	3	2669	3	0.00
25/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2683	3	2683	3	0.00
25/11/2020	R248 On 04-February-21			Bond Future	11.14	83.5077	11.1351	83.5077	115,327.00
25/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	807	1	807	1	0.00
25/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1573	2	1573	2	2,140.00
25/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	4123	4	4123	4	0.00
25/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	135	0	135	0	2,140.00
25/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	789	1	789	1	0.00
25/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	771	1	771	1	0.00
25/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1435	1	1435	1	0.00
25/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	5738	6	5738	6	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
25/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	5678	6	5678	6	0.00
25/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1648	2	1648	2	0.00
25/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4203	4	4203	4	0.00
25/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	10505	11	10505	11	0.00
25/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	5619	6	5619	6	0.00
25/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	3972	4	3972	4	0.00
25/11/2020	R248 On 06-May-21			Bond Future	11.33	79.9697	11.3314	79.9697	0.00
25/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	8152	8	8152	8	0.00
25/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	8112	8	8112	8	0.00
25/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	8193	8	8193	8	0.00
25/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1751	2	1751	2	0.00
25/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1785	2	1785	2	0.00
25/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1768	2	1768	2	0.00
25/11/2020	R248 On 05-August-21			Bond Future	11.54	80.8402	11.5368	80.8402	0.00
25/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8460	8	8460	8	0.00
25/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8423	8	8423	8	0.00
25/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8497	8	8497	8	0.00
25/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2548	2	2548	2	0.00
25/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2528	2	2528	2	0.00
25/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2509	2	2509	2	0.00
25/11/2020	R248 On 04-November-21			Bond Future	11.75	77.2996	11.7462	77.2996	0.00
25/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	9216	9	9216	9	0.00
25/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9251	9	9251	9	0.00
25/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9286	9	9286	9	0.00
25/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2823	3	2823	3	0.00
25/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2842	3	2842	3	0.00
25/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	2862	3	2862	3	0.00