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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/11/2020 TO: 16/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	1386 On 28-February-31			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
16/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	2025 On 04-February-21			Bond Future	146.43	146.3658	146.4279	146.3658	3,176.00
16/11/2020	2025 On 06-May-21			Bond Future	148.02	147.9529	148.0151	147.9529	0.00
16/11/2020	2025 On 05-August-21			Bond Future	148.13	148.0630	148.1256	148.0630	0.00
16/11/2020	2025 On 04-November-21			Bond Future	149.75	149.6884	149.7516	149.6884	0.00
16/11/2020	2029 On 04-February-21			Bond Future	103.44	103.5120	103.4399	103.5120	2,232.00
16/11/2020	2029 On 06-May-21			Bond Future	103.42	103.4968	103.4233	103.4968	0.00
16/11/2020	2029 On 05-August-21			Bond Future	104.57	104.6427	104.5684	104.6427	0.00
16/11/2020	2029 On 04-November-21			Bond Future	104.57	104.6431	104.5678	104.6431	0.00
16/11/2020	2030 On 04-February-21			Bond Future	8.98	93.7647	94.2311	93.7647	110,243.00
16/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2752	3	3	3	0.00
16/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1805	2	2	2	800.00
16/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7103	7	7	7	0.00
16/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	760	1	1	1	1,000.00
16/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	527	0	1	0	1,600.00
16/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3214	3	3	3	0.00
16/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3403	3	3	3	0.00
16/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2718	2	3	2	0.00
16/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2684	2	3	2	0.00
16/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	745	1	1	1	800.00
16/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2855	3	3	3	1,600.00
16/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2584	2	3	2	1,000.00
16/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1593	2	2	2	0.00
16/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5237	6	5	6	0.00
16/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1783	2	2	2	0.00
16/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1710	2	2	2	0.00
16/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4467	5	4	5	0.00
16/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1686	2	2	2	0.00
16/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1286	1	1	1	2,000.00
16/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1381	2	1	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	329	0	0	0	1,800.00
16/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4422	5	4	5	0.00
16/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1662	2	2	2	0.00
16/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2520	3	3	3	0.00
16/11/2020	2030 On 06-May-21			Bond Future	9.18	94.7596	95.2305	94.7596	0.00
16/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8886	8	9	8	0.00
16/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3104	3	3	3	0.00
16/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1923	2	2	2	300.00
16/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	13125	13	13	13	0.00
16/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	13081	13	13	13	0.00
16/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2901	3	3	3	0.00
16/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5539	5	6	5	0.00
16/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	639	1	1	1	700.00
16/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	6016	6	6	6	0.00
16/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3254	3	3	3	300.00
16/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9785	9	10	9	0.00
16/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	13037	13	13	13	0.00
16/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	139	0	0	0	0.00
16/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	427	0	0	0	300.00
16/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1298	1	1	1	0.00
16/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3048	3	3	3	0.00
16/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2726	3	3	3	0.00
16/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	136	0	0	0	0.00
16/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	134	0	0	0	0.00
16/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2856	3	3	3	700.00
16/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7786	8	8	8	0.00
16/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4254	5	4	5	0.00
16/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	570	1	1	1	0.00
16/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1457	2	1	2	700.00
16/11/2020	2030 On 05-August-21			Bond Future	9.39	91.7811	92.2570	91.7811	0.00
16/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	7059	7	7	7	0.00
16/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2414	2	2	2	600.00
16/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3711	3	4	3	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13640	13	14	13	0.00
16/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	7020	7	7	7	0.00
16/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6982	7	7	7	0.00
16/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1609	2	2	2	0.00
16/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1596	2	2	2	0.00
16/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	258	0	0	0	600.00
16/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3363	4	3	4	0.00
16/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1585	2	2	2	0.00
16/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4833	5	5	5	0.00
16/11/2020	2030 On 04-November-21			Bond Future	9.59	92.7683	93.2492	92.7683	0.00
16/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	7037	7	7	7	0.00
16/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6964	7	7	7	0.00
16/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	7001	7	7	7	0.00
16/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1881	2	2	2	0.00
16/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1894	2	2	2	0.00
16/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1869	2	2	2	0.00
16/11/2020	2032 On 04-February-21			Bond Future	10.04	90.6799	91.1025	90.6799	119,826.00
16/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1326	1	1	1	0.00
16/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1304	1	1	1	0.00
16/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	236	0	0	0	800.00
16/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	720	1	1	1	800.00
16/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5456	5	5	5	0.00
16/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1348	1	1	1	0.00
16/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3915	4	4	4	0.00
16/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5468	6	5	6	0.00
16/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	917	1	1	1	800.00
16/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3997	4	4	4	0.00
16/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8321	9	8	9	0.00
16/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3956	4	4	4	0.00
16/11/2020	2032 On 06-May-21			Bond Future	10.26	87.4967	87.9234	87.4967	0.00
16/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10550	10	11	10	0.00
16/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3650	3	4	3	736.00

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16/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10593	10	11	10	0.00
16/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12584	12	13	12	0.00
16/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10636	10	11	10	0.00
16/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	552	1	1	1	0.00
16/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	559	1	1	1	0.00
16/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	566	1	1	1	0.00
16/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	309	0	0	0	736.00
16/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3223	3	3	3	0.00
16/11/2020	2032 On 05-August-21			Bond Future	10.48	88.4450	88.8763	88.4450	0.00
16/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	7031	7	7	7	0.00
16/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	7069	7	7	7	0.00
16/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7107	7	7	7	0.00
16/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2229	2	2	2	0.00
16/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2243	2	2	2	0.00
16/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2258	2	2	2	0.00
16/11/2020	2032 On 04-November-21			Bond Future	10.71	85.2515	85.6872	85.2515	0.00
16/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7654	7	8	7	0.00
16/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7581	7	8	7	0.00
16/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7618	7	8	7	0.00
16/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2364	3	2	3	0.00
16/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2392	3	2	3	0.00
16/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2378	3	2	3	0.00
16/11/2020	2033 On 04-February-21			Bond Future	97.31	97.5114	97.3144	97.5114	7,616.00
16/11/2020	2033 On 06-May-21			Bond Future	97.16	97.3551	97.1554	97.3551	0.00
16/11/2020	2033 On 05-August-21			Bond Future	98.23	98.4330	98.2310	98.4330	0.00
16/11/2020	2033 On 04-November-21			Bond Future	98.09	98.2910	98.0868	98.2910	0.00
16/11/2020	2037 On 04-February-21			Bond Future	11.03	81.0598	81.3711	81.0598	129,306.00
16/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6521	6	7	6	300.00
16/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1206	1	1	1	240.00
16/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	204	0	0	0	72.00
16/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	843	1	1	1	0.00

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16/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14729	14	15	14	0.00
16/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2134	2	2	2	0.00
16/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	949	1	1	1	0.00
16/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	826	1	1	1	0.00
16/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6199	6	6	6	0.00
16/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	809	1	1	1	0.00
16/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5837	6	6	6	0.00
16/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5475	6	5	6	72.00
16/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3315	4	3	4	72.00
16/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	37	0	0	0	300.00
16/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5890	6	6	6	0.00
16/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5784	6	6	6	0.00
16/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	970	1	1	1	240.00
16/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4843	5	5	5	0.00
16/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9766	10	10	10	0.00
16/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	892	1	1	1	0.00
16/11/2020	2037 On 06-May-21			Bond Future	11.25	81.9203	82.2344	81.9203	0.00
16/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8312	8	8	8	0.00
16/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8234	8	8	8	0.00
16/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8273	8	8	8	0.00
16/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1471	2	1	2	0.00
16/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1500	2	1	2	0.00
16/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1485	2	1	2	0.00
16/11/2020	2037 On 05-August-21			Bond Future	11.49	78.5524	78.8699	78.5524	0.00
16/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7217	7	7	7	0.00
16/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7255	7	7	7	0.00
16/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7293	7	7	7	0.00
16/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2776	3	3	3	0.00
16/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2792	3	3	3	0.00
16/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2759	3	3	3	0.00
16/11/2020	2037 On 04-November-21			Bond Future	11.71	79.3976	79.7184	79.3976	0.00
16/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8592	8	9	8	0.00
16/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8625	8	9	8	0.00

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16/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8659	8	9	8	0.00
16/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2591	3	3	3	0.00
16/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2573	3	3	3	0.00
16/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2609	3	3	3	0.00
16/11/2020	2038 On 04-February-21			Bond Future	107.62	107.7596	107.6227	107.7596	9,468.00
16/11/2020	2038 On 06-May-21			Bond Future	108.79	108.9284	108.7895	108.9284	0.00
16/11/2020	2038 On 05-August-21			Bond Future	108.27	108.4155	108.2748	108.4155	0.00
16/11/2020	2038 On 04-November-21			Bond Future	109.46	109.6058	109.4635	109.6058	0.00
16/11/2020	2040 On 04-February-21			Bond Future	11.22	82.7177	82.9075	82.7177	76,285.00
16/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	735	1	1	1	0.00
16/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	311	0	0	0	800.00
16/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4896	5	5	5	0.00
16/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	490	0	0	0	500.00
16/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4157	4	4	4	0.00
16/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	719	1	1	1	0.00
16/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	752	1	1	1	0.00
16/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	79	0	0	0	800.00
16/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	62	0	0	0	500.00
16/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8644	9	9	9	0.00
16/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	13099	13	13	13	0.00
16/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6418	7	6	7	0.00
16/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	12444	13	12	13	0.00
16/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6534	7	7	7	0.00
16/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1883	2	2	2	500.00
16/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1546	2	2	2	800.00
16/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7512	8	8	8	0.00
16/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6476	7	6	7	0.00
16/11/2020	2040 On 06-May-21			Bond Future	11.44	83.5958	83.7872	83.5958	0.00
16/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11871	12	12	12	0.00
16/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7845	8	8	8	0.00
16/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7885	8	8	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
16/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4513	4	5	4	300.00
16/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7925	8	8	8	0.00
16/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2231	2	2	2	300.00
16/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3608	4	4	4	0.00
16/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1824	2	2	2	0.00
16/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6348	7	6	7	0.00
16/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1841	2	2	2	0.00
16/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1859	2	2	2	0.00
16/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	695	1	1	1	300.00
16/11/2020	2040 On 05-August-21			Bond Future	11.67	79.9959	80.1892	79.9959	0.00
16/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4413	4	4	4	900.00
16/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16721	17	17	17	0.00
16/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7795	8	8	8	0.00
16/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2985	3	3	3	900.00
16/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7755	8	8	8	0.00
16/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7716	8	8	8	0.00
16/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2906	3	3	3	0.00
16/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	7050	7	7	7	0.00
16/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2941	3	3	3	0.00
16/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	407	0	0	0	900.00
16/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2924	3	3	3	0.00
16/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	5183	5	5	5	0.00
16/11/2020	2040 On 04-November-21			Bond Future	11.90	80.8566	81.0519	80.8566	0.00
16/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8680	9	9	9	0.00
16/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8646	9	9	9	0.00
16/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8612	8	9	8	0.00
16/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2914	3	3	3	0.00
16/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2894	3	3	3	0.00
16/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2874	3	3	3	0.00
16/11/2020	2044 On 04-February-21			Bond Future	11.35	78.9409	79.0947	78.9409	39,045.00
16/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	474	0	0	0	0.00
16/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	462	0	0	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
16/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	74	0	0	0	265.00
16/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	395	0	0	0	0.00
16/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	213	0	0	0	0.00
16/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1326	1	1	1	0.00
16/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	486	0	0	0	0.00
16/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7642	8	8	8	0.00
16/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9836	10	10	10	0.00
16/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7578	8	8	8	0.00
16/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	8039	8	8	8	265.00
16/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4868	5	5	5	265.00
16/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12850	13	13	13	0.00
16/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7513	8	8	8	0.00
16/11/2020	2044 On 06-May-21			Bond Future	11.57	79.7790	79.9339	79.7790	0.00
16/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5206	5	5	5	0.00
16/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3334	3	3	3	3,100.00
16/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1628	2	2	2	3,100.00
16/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7418	7	7	7	0.00
16/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4797	5	5	5	0.00
16/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2610	3	3	3	0.00
16/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7628	8	8	8	0.00
16/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7334	7	7	7	0.00
16/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7376	7	7	7	0.00
16/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3488	3	3	3	0.00
16/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4567	5	5	5	3,100.00
16/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2075	2	2	2	0.00
16/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2090	2	2	2	0.00
16/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1986	2	2	2	3,100.00
16/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3374	3	3	3	3,100.00
16/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2059	2	2	2	0.00
16/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5710	6	6	6	3,100.00
16/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7565	8	8	8	0.00
16/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3101	3	3	3	0.00
16/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4744	5	5	5	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
16/11/2020	2044 On 05-August-21			Bond Future	11.79	76.2628	76.4194	76.2628	0.00
16/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7738	8	8	8	0.00
16/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7704	8	8	8	0.00
16/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7772	8	8	8	0.00
16/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2958	3	3	3	0.00
16/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2979	3	3	3	0.00
16/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	3000	3	3	3	0.00
16/11/2020	2044 On 04-November-21			Bond Future	12.01	77.0835	77.2415	77.0835	0.00
16/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8184	8	8	8	0.00
16/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8217	8	8	8	0.00
16/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8249	8	8	8	0.00
16/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3150	3	3	3	0.00
16/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3171	3	3	3	0.00
16/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3192	3	3	3	0.00
16/11/2020	2046 On 04-February-21			Bond Future	96.65	96.3177	96.6485	96.3177	14,771.00
16/11/2020	2046 On 06-May-21			Bond Future	95.91	95.5746	95.9088	95.5746	0.00
16/11/2020	2046 On 05-August-21			Bond Future	96.97	96.6330	96.9707	96.6330	0.00
16/11/2020	2046 On 04-November-21			Bond Future	96.23	95.8895	96.2307	95.8895	0.00
16/11/2020	2050 On 04-February-21			Bond Future	96.81	96.8033	96.8109	96.8033	10,946.00
16/11/2020	2050 On 06-May-21			Bond Future	97.86	97.8530	97.8604	97.8530	0.00
16/11/2020	2050 On 05-August-21			Bond Future	97.02	97.0117	97.0189	97.0117	0.00
16/11/2020	2050 On 04-November-21			Bond Future	98.08	98.0769	98.0840	98.0769	0.00
16/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	AL37 On 04-February-21			Index Future	777.99	776.2340	777.9870	776.2340	0.00
16/11/2020	AL37 On 06-May-21			Index Future	786.22	784.4590	786.2190	784.4590	0.00
16/11/2020	AL37 On 05-August-21			Index Future	794.64	792.8650	794.6400	792.8650	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
16/11/2020	AL37 On 04-November-21			Index Future	803.27	801.4730	803.2660	801.4730	0.00
16/11/2020	AL7T On 04-February-21			Index Future	858.44	853.9530	858.4440	853.9530	0.00
16/11/2020	AL7T On 06-May-21			Index Future	867.53	863.0010	867.5270	863.0010	0.00
16/11/2020	AL7T On 05-August-21			Index Future	876.82	872.2490	876.8190	872.2490	0.00
16/11/2020	AL7T On 04-November-21			Index Future	886.34	881.7190	886.3360	881.7190	0.00
16/11/2020	ALBI On 04-February-21			Index Future	749.08	746.7410	749.0810	746.7410	230.00
16/11/2020	ALBI On 06-May-21			Index Future	757.01	754.6530	757.0070	754.6530	0.00
16/11/2020	ALBI On 05-August-21			Index Future	765.12	762.7400	765.1160	762.7400	0.00
16/11/2020	ALBI On 04-November-21			Index Future	773.42	771.0210	773.4200	771.0210	0.00
16/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C070 On 01-August-21			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
16/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2020	ES33 On 04-February-21			Bond Future	11.55	76.1729	76.4885	76.1729	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	ES33 On 06-May-21			Bond Future	11.80	73.2061	73.5246	73.2061	0.00
16/11/2020	ES33 On 05-August-21			Bond Future	12.07	73.9995	74.3214	73.9995	0.00
16/11/2020	ES33 On 04-November-21			Bond Future	12.35	71.0208	71.3461	71.0208	0.00
16/11/2020	ES42 On 04-February-21			Bond Future	12.21	74.6071	74.5633	74.6071	4,779.00
16/11/2020	ES42 On 06-May-21			Bond Future	12.46	71.1400	71.0954	71.1400	0.00
16/11/2020	ES42 On 05-August-21			Bond Future	12.72	71.9114	71.8661	71.9114	0.00
16/11/2020	ES42 On 04-November-21			Bond Future	13.00	68.4271	68.3814	68.4271	0.00
16/11/2020	GOVI On 04-February-21			GOVI	739.70	737.2770	739.6990	737.2770	970.00
16/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	112610	14	11	14	0.00
16/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	112410	14	11	14	0.00
16/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	112510	14	11	14	0.00
16/11/2020	GOVI On 06-May-21			GOVI	747.53	745.0890	747.5260	745.0890	0.00
16/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	688360	66	69	66	0.00
16/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	688460	66	69	66	0.00
16/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	688560	66	69	66	0.00
16/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 05-August-21			GOVI	755.53	753.0730	755.5330	753.0730	0.00
16/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	363830	34	36	34	0.00
16/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	363930	34	36	34	0.00
16/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	364030	34	36	34	0.00
16/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-November-21			GOVI	763.73	761.2490	763.7340	761.2490	0.00
16/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	353140	33	35	33	0.00
16/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	353340	33	35	33	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
16/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	353240	33	35	33	0.00
16/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2020	IGOV On 04-February-21			Index Future	265.23	265.3040	265.2250	265.3040	989.00
16/11/2020	IGOV On 06-May-21			Index Future	268.10	268.1800	268.0960	268.1800	21.00
16/11/2020	IGOV On 05-August-21			Index Future	271.03	271.1180	271.0320	271.1180	0.00
16/11/2020	IGOV On 04-November-21			Index Future	274.04	274.1250	274.0370	274.1250	0.00
16/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
16/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1600	92.1500	92.1600	0.00
16/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.23	90.2400	90.2300	90.2400	0.00
16/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.10	89.1400	89.1000	89.1400	0.00
16/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.27	90.3300	90.2700	90.3300	51.00
16/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.61	89.6900	89.6100	89.6900	0.00
16/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.64	89.7400	89.6400	89.7400	0.00
16/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.68	92.8000	92.6800	92.8000	0.00
16/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.10	93.2400	93.1000	93.2400	0.00
16/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.43	85.6000	85.4300	85.6000	0.00
16/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.95	91.1300	90.9500	91.1300	0.00
16/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.30	78.8400	78.3000	78.8400	0.00
16/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.81	75.3800	74.8100	75.3800	0.00
16/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.21	73.8000	73.2100	73.8000	0.00
16/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.25	75.8600	75.2500	75.8600	0.00
16/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.30	79.9200	79.3000	79.9200	0.00
16/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.79	78.4400	77.7900	78.4400	0.00
16/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.90	80.5700	79.9000	80.5700	0.00
16/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.77	86.4400	85.7700	86.4400	0.00
16/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.23	86.9000	86.2300	86.9000	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
16/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.28	79.9600	79.2800	79.9600	0.00
16/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.27	87.9100	87.2700	87.9100	0.00
16/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
16/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.25	96.7050	96.7550	96.7050	30,010.00
16/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.25	96.7300	96.7500	96.7300	0.00
16/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.20	96.7600	96.8000	96.7600	0.00
16/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.19	96.7250	96.8150	96.7250	0.00
16/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.21	96.7000	96.7900	96.7000	0.00
16/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.25	96.6300	96.7500	96.6300	0.00
16/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.35	96.5250	96.6550	96.5250	30,000.00
16/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.57	96.3200	96.4350	96.3200	0.00
16/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.67	96.2100	96.3300	96.2100	0.00
16/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.99	95.9150	96.0100	95.9150	0.00
16/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.08	95.8250	95.9250	95.8250	0.00
16/11/2020	R023 On 04-February-21			Bond Future	4.20	110.4282	110.3835	110.4282	31,128.00
16/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4228	4	4	4	0.00
16/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4208	4	4	4	0.00
16/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4247	4	4	4	0.00
16/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 06-May-21			Bond Future	4.18	107.6920	107.6463	107.6920	0.00
16/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5849	6	6	6	0.00
16/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5832	6	6	6	0.00
16/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5865	6	6	6	0.00
16/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
16/11/2020	R023 On 05-August-21			Bond Future	4.15	108.8587	108.8124	108.8587	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
16/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1848	2	2	2	0.00
16/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1834	2	2	2	0.00
16/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1821	2	2	2	0.00
16/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	82	0	0	0	0.00
16/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	81	0	0	0	0.00
16/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	79	0	0	0	0.00
16/11/2020	R023 On 04-November-21			Bond Future	4.11	106.1220	106.0750	106.1220	0.00
16/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1214	1	1	1	0.00
16/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1204	1	1	1	0.00
16/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1194	1	1	1	0.00
16/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	172	0	0	0	0.00
16/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	169	0	0	0	0.00
16/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	166	0	0	0	0.00
16/11/2020	R035 On 04-February-21			Bond Future	10.80	89.7788	90.2267	89.7788	99,955.00
16/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	823	1	1	1	0.00
16/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	966	1	1	1	0.00
16/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	807	1	1	1	0.00
16/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	790	1	1	1	0.00
16/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3939	4	4	4	0.00
16/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1772	2	2	2	650.00
16/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5850	6	6	6	0.00
16/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5333	6	5	6	650.00
16/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5797	6	6	6	0.00
16/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5744	6	6	6	0.00
16/11/2020	R035 On 06-May-21			Bond Future	11.01	86.2568	86.7090	86.2568	0.00
16/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4833	5	5	5	0.00
16/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7642	7	8	7	0.00
16/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4235	4	4	4	600.00
16/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11362	11	11	11	0.00
16/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3159	3	3	3	1,650.00
16/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8978	9	9	9	0.00
16/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2067	2	2	2	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9019	9	9	9	0.00
16/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1706	2	2	2	793.00
16/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5707	5	6	5	0.00
16/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10756	10	11	10	0.00
16/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9061	9	9	9	0.00
16/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1217	1	1	1	0.00
16/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6022	6	6	6	0.00
16/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1204	1	1	1	0.00
16/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	773	1	1	1	1,650.00
16/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	659	1	1	1	600.00
16/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2460	3	2	3	1,650.00
16/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6735	7	7	7	0.00
16/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1191	1	1	1	0.00
16/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4443	5	4	5	0.00
16/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1697	2	2	2	793.00
16/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3392	4	3	4	0.00
16/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2957	3	3	3	793.00
16/11/2020	R035 On 05-August-21			Bond Future	11.25	87.1916	87.6485	87.1916	0.00
16/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
16/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50442	51	50	51	0.00
16/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50559	51	51	51	0.00
16/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50676	51	51	51	0.00
16/11/2020	R035 On 04-November-21			Bond Future	11.48	83.6550	84.1167	83.6550	0.00
16/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1793	2	2	2	782.00
16/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8383	8	8	8	0.00
16/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5643	5	6	5	0.00
16/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8417	8	8	8	0.00
16/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3649	3	4	3	0.00
16/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8451	8	8	8	0.00
16/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2637	3	3	3	0.00
16/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4099	4	4	4	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6058	6	6	6	782.00
16/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9633	10	10	10	0.00
16/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2656	3	3	3	0.00
16/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2674	3	3	3	0.00
16/11/2020	R186 On 04-February-21			Bond Future	7.08	117.3320	117.5879	117.3320	77,607.00
16/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4944	5	5	5	0.00
16/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5679	5	6	5	0.00
16/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5635	5	6	5	0.00
16/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5591	5	6	5	0.00
16/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	298	0	0	0	15,177.00
16/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	197	0	0	0	0.00
16/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	207	0	0	0	0.00
16/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	202	0	0	0	0.00
16/11/2020	R186 On 06-May-21			Bond Future	7.25	118.5761	118.8341	118.5761	0.00
16/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15950	16	16	16	0.00
16/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15868	16	16	16	0.00
16/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15909	16	16	16	0.00
16/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	3	0	0	0	0.00
16/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	3	0	0	0	0.00
16/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	3	0	0	0	0.00
16/11/2020	R186 On 05-August-21			Bond Future	7.43	114.5796	114.8402	114.5796	0.00
16/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6307	6	6	6	0.00
16/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6272	6	6	6	0.00
16/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6237	6	6	6	0.00
16/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	819	1	1	1	0.00
16/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	809	1	1	1	0.00
16/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	800	1	1	1	0.00
16/11/2020	R186 On 04-November-21			Bond Future	7.61	115.8118	116.0751	115.8118	0.00
16/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3993	4	4	4	0.00
16/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3935	4	4	4	0.00
16/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3964	4	4	4	0.00
16/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1805	2	2	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
16/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1820	2	2	2	0.00
16/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1790	2	2	2	0.00
16/11/2020	R197 On 04-February-21			Bond Future	316.33	316.1490	316.3281	316.1490	2,460.00
16/11/2020	R197 On 06-May-21			Bond Future	319.76	319.5769	319.7564	319.5769	0.00
16/11/2020	R197 On 05-August-21			Bond Future	315.30	315.1238	315.3048	315.1238	0.00
16/11/2020	R197 On 04-November-21			Bond Future	318.77	318.5839	318.7667	318.5839	0.00
16/11/2020	R202 On 04-February-21			Bond Future	214.97	215.6130	214.9681	215.6130	7,827.00
16/11/2020	R202 On 06-May-21			Bond Future	217.30	217.9506	217.2978	217.9506	0.00
16/11/2020	R202 On 05-August-21			Bond Future	215.46	216.1192	215.4586	216.1192	0.00
16/11/2020	R202 On 04-November-21			Bond Future	217.82	218.4920	217.8240	218.4920	0.00
16/11/2020	R209 On 04-February-21			Bond Future	10.49	70.1109	70.4464	70.1109	27,703.00
16/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1490	1	1	1	0.00
16/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1468	1	1	1	0.00
16/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1512	1	2	1	0.00
16/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3657	4	4	4	0.00
16/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3732	4	4	4	0.00
16/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3694	4	4	4	0.00
16/11/2020	R209 On 06-May-21			Bond Future	10.67	67.7144	68.0532	67.7144	2,850.00
16/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5290	5	5	5	0.00
16/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2342	2	2	2	5,325.00
16/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8816	9	9	9	0.00
16/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8853	9	9	9	0.00
16/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4439	4	4	4	0.00
16/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1799	2	2	2	1,500.00
16/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8779	9	9	9	0.00
16/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8742	8	9	8	0.00
16/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	875	1	1	1	0.00
16/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	865	1	1	1	0.00
16/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2658	3	3	3	3,500.00
16/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5705	6	6	6	0.00
16/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	847	1	1	1	9,150.00

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16/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	856	1	1	1	0.00
16/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2190	2	2	2	9,150.00
16/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4762	5	5	5	0.00
16/11/2020	R209 On 05-August-21			Bond Future	10.87	68.4483	68.7906	68.4483	0.00
16/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7002	7	7	7	0.00
16/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7033	7	7	7	0.00
16/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7064	7	7	7	0.00
16/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2227	2	2	2	0.00
16/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2244	2	2	2	0.00
16/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2262	2	2	2	0.00
16/11/2020	R209 On 04-November-21			Bond Future	11.07	66.0445	66.3905	66.0445	0.00
16/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7756	8	8	8	0.00
16/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7786	8	8	8	0.00
16/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7725	7	8	7	0.00
16/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2216	2	2	2	0.00
16/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2231	2	2	2	0.00
16/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2247	2	2	2	0.00
16/11/2020	R210 On 04-February-21			Bond Future	192.76	193.1284	192.7584	193.1284	1,254.00
16/11/2020	R210 On 06-May-21			Bond Future	192.14	192.5129	192.1379	192.5129	0.00
16/11/2020	R210 On 05-August-21			Bond Future	194.27	194.6446	194.2652	194.6446	0.00
16/11/2020	R210 On 04-November-21			Bond Future	193.66	194.0460	193.6622	194.0460	0.00
16/11/2020	R212 On 04-February-21			Bond Future	169.85	169.8574	169.8546	169.8574	7,050.00
16/11/2020	R212 On 06-May-21			Bond Future	171.70	171.6995	171.6959	171.6995	0.00
16/11/2020	R212 On 05-August-21			Bond Future	171.27	171.2723	171.2683	171.2723	0.00
16/11/2020	R212 On 04-November-21			Bond Future	173.15	173.1527	173.1486	173.1527	0.00
16/11/2020	R213 On 04-February-21			Bond Future	9.50	86.6609	87.1745	86.6609	8,955.00
16/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	2013	2	2	2	0.00
16/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1986	2	2	2	0.00
16/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1959	2	2	2	0.00
16/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2575	3	3	3	0.00
16/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2545	3	3	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
16/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2515	3	3	3	0.00
16/11/2020	R213 On 06-May-21			Bond Future	9.69	84.0508	84.5695	84.0508	0.00
16/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11431	11	11	11	0.00
16/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11389	11	11	11	0.00
16/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11473	11	11	11	0.00
16/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	284	0	0	0	0.00
16/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	292	0	0	0	0.00
16/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	288	0	0	0	0.00
16/11/2020	R213 On 05-August-21			Bond Future	9.89	84.9616	85.4857	84.9616	0.00
16/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6839	6	7	6	0.00
16/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4410	4	4	4	0.00
16/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6548	6	7	6	0.00
16/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6802	6	7	6	0.00
16/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2332	2	2	2	200.00
16/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6766	6	7	6	0.00
16/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1887	2	2	2	0.00
16/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3105	3	3	3	200.00
16/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5378	6	5	6	0.00
16/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1874	2	2	2	0.00
16/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1967	2	2	2	200.00
16/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1861	2	2	2	0.00
16/11/2020	R213 On 04-November-21			Bond Future	10.11	82.3461	82.8758	82.3461	0.00
16/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	7056	7	7	7	0.00
16/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	7021	7	7	7	0.00
16/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7091	7	7	7	0.00
16/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2102	2	2	2	0.00
16/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2090	2	2	2	0.00
16/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2077	2	2	2	0.00
16/11/2020	R214 On 04-February-21			Bond Future	11.03	66.6475	66.6015	66.6475	15,428.00
16/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	977	1	1	1	0.00
16/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	961	1	1	1	0.00
16/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	994	1	1	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
16/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	5137	5	5	5	0.00
16/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5229	5	5	5	0.00
16/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	5183	5	5	5	0.00
16/11/2020	R214 On 06-May-21			Bond Future	11.22	64.0774	64.0307	64.0774	0.00
16/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	6943	7	7	7	0.00
16/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6910	7	7	7	0.00
16/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6877	7	7	7	0.00
16/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1612	2	2	2	0.00
16/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1598	2	2	2	0.00
16/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1583	2	2	2	0.00
16/11/2020	R214 On 05-August-21			Bond Future	11.42	64.7718	64.7245	64.7718	0.00
16/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6004	6	6	6	0.00
16/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6037	6	6	6	0.00
16/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5972	6	6	6	0.00
16/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2913	3	3	3	0.00
16/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2946	3	3	3	0.00
16/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2929	3	3	3	0.00
16/11/2020	R214 On 04-November-21			Bond Future	11.62	62.1914	62.1435	62.1914	0.00
16/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7013	7	7	7	0.00
16/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	6981	7	7	7	0.00
16/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	6949	7	7	7	0.00
16/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2843	3	3	3	0.00
16/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2815	3	3	3	0.00
16/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2829	3	3	3	0.00
16/11/2020	R248 On 04-February-21			Bond Future	11.29	82.4343	82.5917	82.4343	111,209.00
16/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	682	1	1	1	0.00
16/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	112	0	0	0	2,140.00
16/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3601	4	4	4	0.00
16/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1342	1	1	1	2,140.00
16/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	666	1	1	1	0.00
16/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	650	1	1	1	0.00
16/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1223	1	1	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
16/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6652	7	7	7	0.00
16/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6590	7	7	7	0.00
16/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2162	2	2	2	0.00
16/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	5027	5	5	5	0.00
16/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4777	5	5	5	0.00
16/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6529	7	7	7	0.00
16/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11517	12	12	12	0.00
16/11/2020	R248 On 06-May-21			Bond Future	11.49	78.8974	79.0562	78.8974	0.00
16/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7425	7	7	7	0.00
16/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7463	7	7	7	0.00
16/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7502	7	8	7	0.00
16/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2093	2	2	2	0.00
16/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2112	2	2	2	0.00
16/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2131	2	2	2	0.00
16/11/2020	R248 On 05-August-21			Bond Future	11.70	79.7525	79.9128	79.7525	0.00
16/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7834	8	8	8	0.00
16/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7870	8	8	8	0.00
16/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7905	8	8	8	0.00
16/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	3007	3	3	3	0.00
16/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2986	3	3	3	0.00
16/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2964	3	3	3	0.00
16/11/2020	R248 On 04-November-21			Bond Future	11.92	76.1990	76.3610	76.1990	0.00
16/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8411	8	8	8	0.00
16/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8444	8	8	8	0.00
16/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8478	8	8	8	0.00
16/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3075	3	3	3	0.00
16/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3096	3	3	3	0.00
16/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3116	3	3	3	0.00