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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/11/2020 TO: 17/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	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
17/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	2025 On 04-February-21			Bond Future	146.47	146.4279	146.4655	146.4279	3,176.00
17/11/2020	2025 On 06-May-21			Bond Future	148.05	148.0151	148.0455	148.0151	0.00
17/11/2020	2025 On 05-August-21			Bond Future	148.15	148.1256	148.1524	148.1256	0.00
17/11/2020	2025 On 04-November-21			Bond Future	149.78	149.7516	149.7764	149.7516	0.00
17/11/2020	2029 On 04-February-21			Bond Future	103.45	103.4399	103.4492	103.4399	2,232.00
17/11/2020	2029 On 06-May-21			Bond Future	103.43	103.4233	103.4275	103.4233	0.00
17/11/2020	2029 On 05-August-21			Bond Future	104.57	104.5684	104.5698	104.5684	0.00
17/11/2020	2029 On 04-November-21			Bond Future	104.57	104.5678	104.5676	104.5678	0.00
17/11/2020	2030 On 04-February-21			Bond Future	9.01	94.2311	94.0651	94.2311	110,663.00
17/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2641	3	3	3	0.00
17/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1717	2	2	2	800.00
17/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6949	7	7	7	0.00
17/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	709	1	1	1	1,000.00
17/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	487	1	0	1	1,600.00
17/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3096	3	3	3	0.00
17/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3281	3	3	3	0.00
17/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2608	3	3	3	0.00
17/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2575	3	3	3	0.00
17/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	694	1	1	1	800.00
17/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2742	3	3	3	1,600.00
17/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2477	3	2	3	1,000.00
17/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1647	2	2	2	0.00
17/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5364	5	5	5	0.00
17/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1842	2	2	2	0.00
17/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1767	2	2	2	0.00
17/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4583	4	5	4	0.00
17/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1742	2	2	2	0.00
17/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1330	1	1	1	2,000.00
17/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1429	1	1	1	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
17/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	341	0	0	0	1,800.00
17/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4536	4	5	4	0.00
17/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1718	2	2	2	0.00
17/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2598	3	3	3	0.00
17/11/2020	2030 On 06-May-21			Bond Future	9.21	95.2305	95.0578	95.2305	0.00
17/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8732	9	9	9	0.00
17/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3005	3	3	3	0.00
17/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1849	2	2	2	300.00
17/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12958	13	13	13	0.00
17/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12913	13	13	13	0.00
17/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2805	3	3	3	0.00
17/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5408	6	5	6	0.00
17/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	605	1	1	1	700.00
17/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5881	6	6	6	0.00
17/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3152	3	3	3	300.00
17/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9627	10	10	10	0.00
17/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12869	13	13	13	0.00
17/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	144	0	0	0	0.00
17/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	441	0	0	0	300.00
17/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1335	1	1	1	0.00
17/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3125	3	3	3	0.00
17/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2796	3	3	3	0.00
17/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	141	0	0	0	0.00
17/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	139	0	0	0	0.00
17/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2930	3	3	3	700.00
17/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7924	8	8	8	0.00
17/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4352	4	4	4	0.00
17/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	588	1	1	1	0.00
17/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1499	1	1	1	700.00
17/11/2020	2030 On 05-August-21			Bond Future	9.42	92.2570	92.0799	92.2570	0.00
17/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6922	7	7	7	0.00
17/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2336	2	2	2	600.00
17/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3610	4	4	4	600.00

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17/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13471	14	13	14	0.00
17/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6884	7	7	7	0.00
17/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6846	7	7	7	0.00
17/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1650	2	2	2	0.00
17/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1637	2	2	2	0.00
17/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	267	0	0	0	600.00
17/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3439	3	3	3	0.00
17/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1625	2	2	2	0.00
17/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4932	5	5	5	0.00
17/11/2020	2030 On 04-November-21			Bond Future	9.63	93.2492	93.0688	93.2492	0.00
17/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6903	7	7	7	0.00
17/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6831	7	7	7	0.00
17/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6867	7	7	7	0.00
17/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1928	2	2	2	0.00
17/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1941	2	2	2	0.00
17/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1916	2	2	2	0.00
17/11/2020	2032 On 04-February-21			Bond Future	10.08	91.1025	90.8999	91.1025	119,826.00
17/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1244	1	1	1	0.00
17/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1223	1	1	1	0.00
17/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	213	0	0	0	800.00
17/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	666	1	1	1	800.00
17/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5288	5	5	5	0.00
17/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1265	1	1	1	0.00
17/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	4035	4	4	4	0.00
17/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5616	5	6	5	0.00
17/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	951	1	1	1	800.00
17/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4119	4	4	4	0.00
17/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8500	8	9	8	0.00
17/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4076	4	4	4	0.00
17/11/2020	2032 On 06-May-21			Bond Future	10.29	87.9234	87.7141	87.9234	0.00
17/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10361	11	10	11	0.00
17/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3529	4	4	4	736.00

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17/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10403	11	10	11	0.00
17/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12386	13	12	13	0.00
17/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10446	11	10	11	0.00
17/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	572	1	1	1	0.00
17/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	579	1	1	1	0.00
17/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	586	1	1	1	0.00
17/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	321	0	0	0	736.00
17/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3310	3	3	3	0.00
17/11/2020	2032 On 05-August-21			Bond Future	10.52	88.8763	88.6622	88.8763	0.00
17/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6875	7	7	7	0.00
17/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6913	7	7	7	0.00
17/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6951	7	7	7	0.00
17/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2287	2	2	2	0.00
17/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2302	2	2	2	0.00
17/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2317	2	2	2	0.00
17/11/2020	2032 On 04-November-21			Bond Future	10.75	85.6872	85.4695	85.6872	0.00
17/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7496	8	7	8	0.00
17/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7423	8	7	8	0.00
17/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7460	8	7	8	0.00
17/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2423	2	2	2	0.00
17/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2452	2	2	2	0.00
17/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2438	2	2	2	0.00
17/11/2020	2033 On 04-February-21			Bond Future	97.32	97.3144	97.3248	97.3144	7,616.00
17/11/2020	2033 On 06-May-21			Bond Future	97.16	97.1554	97.1609	97.1554	0.00
17/11/2020	2033 On 05-August-21			Bond Future	98.23	98.2310	98.2340	98.2310	0.00
17/11/2020	2033 On 04-November-21			Bond Future	98.09	98.0868	98.0882	98.0868	0.00
17/11/2020	2037 On 04-February-21			Bond Future	11.10	81.3711	80.9629	81.3711	129,306.00
17/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1072	1	1	1	240.00
17/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	170	0	0	0	72.00
17/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	739	1	1	1	0.00
17/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6186	7	6	7	300.00

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17/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14325	15	14	15	0.00
17/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1941	2	2	2	0.00
17/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	836	1	1	1	0.00
17/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	724	1	1	1	0.00
17/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	5869	6	6	6	0.00
17/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	709	1	1	1	0.00
17/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	6143	6	6	6	0.00
17/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5770	5	6	5	72.00
17/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3530	3	4	3	72.00
17/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	41	0	0	0	300.00
17/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	6197	6	6	6	0.00
17/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	10140	10	10	10	0.00
17/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	6089	6	6	6	0.00
17/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1048	1	1	1	240.00
17/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	5118	5	5	5	0.00
17/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	965	1	1	1	0.00
17/11/2020	2037 On 06-May-21			Bond Future	11.32	82.2344	81.8176	82.2344	0.00
17/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	7983	8	8	8	0.00
17/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	7906	8	8	8	0.00
17/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	7945	8	8	8	0.00
17/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1559	1	2	1	0.00
17/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1589	1	2	1	0.00
17/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1574	1	2	1	0.00
17/11/2020	2037 On 05-August-21			Bond Future	11.56	78.8699	78.4463	78.8699	0.00
17/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	6925	7	7	7	0.00
17/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	6963	7	7	7	0.00
17/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7000	7	7	7	0.00
17/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2907	3	3	3	0.00
17/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2924	3	3	3	0.00
17/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2890	3	3	3	0.00
17/11/2020	2037 On 04-November-21			Bond Future	11.79	79.7184	79.2890	79.7184	0.00
17/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8283	9	8	9	0.00
17/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8316	9	8	9	0.00

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17/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8348	9	8	9	0.00
17/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2710	3	3	3	0.00
17/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2692	3	3	3	0.00
17/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2729	3	3	3	0.00
17/11/2020	2038 On 04-February-21			Bond Future	107.34	107.6227	107.3450	107.6227	9,468.00
17/11/2020	2038 On 06-May-21			Bond Future	108.50	108.7895	108.5031	108.7895	0.00
17/11/2020	2038 On 05-August-21			Bond Future	107.98	108.2748	107.9824	108.2748	0.00
17/11/2020	2038 On 04-November-21			Bond Future	109.17	109.4635	109.1662	109.4635	0.00
17/11/2020	2040 On 04-February-21			Bond Future	11.32	82.9075	82.2706	82.9075	76,285.00
17/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	601	1	1	1	0.00
17/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	587	1	1	1	0.00
17/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	391	0	0	0	500.00
17/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	3742	4	4	4	0.00
17/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	243	0	0	0	800.00
17/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4447	5	4	5	0.00
17/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	615	1	1	1	0.00
17/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	57	0	0	0	800.00
17/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	45	0	0	0	500.00
17/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	9212	9	9	9	0.00
17/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	13718	13	14	13	0.00
17/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6919	6	7	6	0.00
17/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	13060	12	13	12	0.00
17/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1734	2	2	2	800.00
17/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	8050	8	8	8	0.00
17/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	7039	7	7	7	0.00
17/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6979	6	7	6	0.00
17/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	2105	2	2	2	500.00
17/11/2020	2040 On 06-May-21			Bond Future	11.54	83.7872	83.1392	83.7872	0.00
17/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11299	12	11	12	0.00
17/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7402	8	7	8	0.00
17/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7363	8	7	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
17/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	1995	2	2	2	300.00
17/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4147	5	4	5	300.00
17/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7440	8	7	8	0.00
17/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1988	2	2	2	0.00
17/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3890	4	4	4	0.00
17/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6760	6	7	6	0.00
17/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	2025	2	2	2	0.00
17/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	2006	2	2	2	0.00
17/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	771	1	1	1	300.00
17/11/2020	2040 On 05-August-21			Bond Future	11.78	80.1892	79.5319	80.1892	0.00
17/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4080	4	4	4	900.00
17/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16107	17	16	17	0.00
17/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7344	8	7	8	0.00
17/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2724	3	3	3	900.00
17/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7306	8	7	8	0.00
17/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7267	8	7	8	0.00
17/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	3113	3	3	3	0.00
17/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	7447	7	7	7	0.00
17/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	3149	3	3	3	0.00
17/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	450	0	0	0	900.00
17/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	3131	3	3	3	0.00
17/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	5507	5	6	5	0.00
17/11/2020	2040 On 04-November-21			Bond Future	12.01	81.0519	80.3863	81.0519	0.00
17/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8213	9	8	9	0.00
17/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8180	9	8	9	0.00
17/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8147	9	8	9	0.00
17/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	3114	3	3	3	0.00
17/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	3094	3	3	3	0.00
17/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	3073	3	3	3	0.00
17/11/2020	2044 On 04-February-21			Bond Future	11.43	79.0947	78.5642	79.0947	39,045.00
17/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	391	0	0	0	0.00
17/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	323	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
17/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	381	0	0	0	0.00
17/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	57	0	0	0	265.00
17/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	402	0	0	0	0.00
17/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	170	0	0	0	0.00
17/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1150	1	1	1	0.00
17/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	8092	8	8	8	0.00
17/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	10323	10	10	10	0.00
17/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	8025	8	8	8	0.00
17/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	5223	5	5	5	265.00
17/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	13363	13	13	13	0.00
17/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	8498	8	8	8	265.00
17/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7959	8	8	8	0.00
17/11/2020	2044 On 06-May-21			Bond Future	11.65	79.9339	79.3936	79.9339	0.00
17/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	4872	5	5	5	0.00
17/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1467	2	1	2	3,100.00
17/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7023	7	7	7	0.00
17/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3075	3	3	3	3,100.00
17/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4477	5	4	5	0.00
17/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2388	3	2	3	0.00
17/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7229	8	7	8	0.00
17/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	6941	7	7	7	0.00
17/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	6982	7	7	7	0.00
17/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3222	3	3	3	0.00
17/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4841	5	5	5	3,100.00
17/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2222	2	2	2	0.00
17/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2238	2	2	2	0.00
17/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2128	2	2	2	3,100.00
17/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3594	3	4	3	3,100.00
17/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	6029	6	6	6	3,100.00
17/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7944	8	8	8	0.00
17/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2205	2	2	2	0.00
17/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3307	3	3	3	0.00
17/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	5026	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
17/11/2020	2044 On 05-August-21			Bond Future	11.88	76.4194	75.8710	76.4194	0.00
17/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7328	8	7	8	0.00
17/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7361	8	7	8	0.00
17/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7394	8	7	8	0.00
17/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	3128	3	3	3	0.00
17/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	3150	3	3	3	0.00
17/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	3173	3	3	3	0.00
17/11/2020	2044 On 04-November-21			Bond Future	12.11	77.2415	76.6861	77.2415	0.00
17/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	7804	8	8	8	0.00
17/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	7836	8	8	8	0.00
17/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	7868	8	8	8	0.00
17/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3324	3	3	3	0.00
17/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3346	3	3	3	0.00
17/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3367	3	3	3	0.00
17/11/2020	2046 On 04-February-21			Bond Future	96.26	96.6485	96.2551	96.6485	14,771.00
17/11/2020	2046 On 06-May-21			Bond Future	95.51	95.9088	95.5061	95.9088	0.00
17/11/2020	2046 On 05-August-21			Bond Future	96.56	96.9707	96.5611	96.9707	0.00
17/11/2020	2046 On 04-November-21			Bond Future	95.82	96.2307	95.8151	96.2307	0.00
17/11/2020	2050 On 04-February-21			Bond Future	96.38	96.8109	96.3766	96.8109	10,946.00
17/11/2020	2050 On 06-May-21			Bond Future	97.42	97.8604	97.4162	97.8604	0.00
17/11/2020	2050 On 05-August-21			Bond Future	96.57	97.0189	96.5674	97.0189	0.00
17/11/2020	2050 On 04-November-21			Bond Future	97.63	98.0840	97.6261	98.0840	0.00
17/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	AL37 On 04-February-21			Index Future	777.04	777.9870	777.0420	777.9870	0.00
17/11/2020	AL37 On 06-May-21			Index Future	785.23	786.2190	785.2250	786.2190	0.00
17/11/2020	AL37 On 05-August-21			Index Future	793.62	794.6400	793.6150	794.6400	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
17/11/2020	AL37 On 04-November-21			Index Future	802.22	803.2660	802.2170	803.2660	0.00
17/11/2020	AL7T On 04-February-21			Index Future	856.71	858.4440	856.7050	858.4440	0.00
17/11/2020	AL7T On 06-May-21			Index Future	865.73	867.5270	865.7270	867.5270	0.00
17/11/2020	AL7T On 05-August-21			Index Future	874.98	876.8190	874.9780	876.8190	0.00
17/11/2020	AL7T On 04-November-21			Index Future	884.46	886.3360	884.4610	886.3360	0.00
17/11/2020	ALBI On 04-February-21			Index Future	746.57	749.0810	746.5730	749.0810	230.00
17/11/2020	ALBI On 06-May-21			Index Future	754.44	757.0070	754.4350	757.0070	0.00
17/11/2020	ALBI On 05-August-21			Index Future	762.50	765.1160	762.4970	765.1160	0.00
17/11/2020	ALBI On 04-November-21			Index Future	770.76	773.4200	770.7600	773.4200	0.00
17/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	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
17/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2020	ES33 On 04-February-21			Bond Future	11.62	76.4885	76.1243	76.4885	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
17/11/2020	ES33 On 06-May-21			Bond Future	11.88	73.5246	73.1527	73.5246	0.00
17/11/2020	ES33 On 05-August-21			Bond Future	12.15	74.3214	73.9434	74.3214	0.00
17/11/2020	ES33 On 04-November-21			Bond Future	12.43	71.3461	70.9629	71.3461	0.00
17/11/2020	ES42 On 04-February-21			Bond Future	12.29	74.5633	74.0771	74.5633	4,779.00
17/11/2020	ES42 On 06-May-21			Bond Future	12.55	71.0954	70.6003	71.0954	0.00
17/11/2020	ES42 On 05-August-21			Bond Future	12.82	71.8661	71.3638	71.8661	0.00
17/11/2020	ES42 On 04-November-21			Bond Future	13.09	68.3814	67.8724	68.3814	0.00
17/11/2020	GOVI On 04-February-21			GOVI	737.32	739.6990	737.3190	739.6990	970.00
17/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	136410	11	14	11	0.00
17/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	136210	11	14	11	0.00
17/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	136310	11	14	11	0.00
17/11/2020	GOVI On 06-May-21			GOVI	745.08	747.5260	745.0840	747.5260	0.00
17/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	663940	69	66	69	0.00
17/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	664040	69	66	69	0.00
17/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	664140	69	66	69	0.00
17/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 05-August-21			GOVI	753.05	755.5330	753.0450	755.5330	0.00
17/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	338950	36	34	36	0.00
17/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	339050	36	34	36	0.00
17/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	339150	36	34	36	0.00
17/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 04-November-21			GOVI	761.21	763.7340	761.2070	763.7340	0.00
17/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	327870	35	33	35	0.00
17/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	328070	35	33	35	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
17/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	327970	35	33	35	0.00
17/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2020	IGOV On 04-February-21			Index Future	264.90	265.2250	264.8960	265.2250	1,090.00
17/11/2020	IGOV On 06-May-21			Index Future	267.75	268.0960	267.7500	268.0960	21.00
17/11/2020	IGOV On 05-August-21			Index Future	270.68	271.0320	270.6760	271.0320	0.00
17/11/2020	IGOV On 04-November-21			Index Future	273.67	274.0370	273.6730	274.0370	0.00
17/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
17/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1500	92.1600	92.1500	0.00
17/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2300	90.2400	90.2300	0.00
17/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.12	89.1000	89.1200	89.1000	0.00
17/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.29	90.2700	90.2900	90.2700	51.00
17/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.63	89.6100	89.6300	89.6100	0.00
17/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.65	89.6400	89.6500	89.6400	0.00
17/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.69	92.6800	92.6900	92.6800	0.00
17/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.11	93.1000	93.1100	93.1000	0.00
17/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.45	85.4300	85.4500	85.4300	0.00
17/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.96	90.9500	90.9600	90.9500	0.00
17/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.18	78.3000	78.1800	78.3000	0.00
17/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.67	74.8100	74.6700	74.8100	0.00
17/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.07	73.2100	73.0700	73.2100	0.00
17/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.10	75.2500	75.1000	75.2500	0.00
17/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.15	79.3000	79.1500	79.3000	0.00
17/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.65	77.7900	77.6500	77.7900	0.00
17/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.76	79.9000	79.7600	79.9000	0.00
17/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.64	85.7700	85.6400	85.7700	0.00
17/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.09	86.2300	86.0900	86.2300	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
17/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.12	79.2800	79.1200	79.2800	0.00
17/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.09	87.2700	87.0900	87.2700	0.00
17/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
17/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.28	96.7550	96.7250	96.7550	30,010.00
17/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.27	96.7500	96.7300	96.7500	0.00
17/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.24	96.8000	96.7600	96.8000	0.00
17/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.24	96.8150	96.7650	96.8150	0.00
17/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.25	96.7900	96.7500	96.7900	0.00
17/11/2020	JBAF On 21-May-21			Jibar Tradeable Future	3.25	3.2500	96.7500	3.2500	0.00
17/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.29	96.7500	96.7100	96.7500	0.00
17/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.37	96.6550	96.6350	96.6550	30,000.00
17/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.61	96.4350	96.3950	96.4350	0.00
17/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.71	96.3300	96.2900	96.3300	0.00
17/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.04	96.0100	95.9650	96.0100	0.00
17/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.12	95.9250	95.8850	95.9250	0.00
17/11/2020	R023 On 04-February-21			Bond Future	4.18	110.3835	110.4108	110.3835	31,128.00
17/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4255	4	4	4	0.00
17/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4235	4	4	4	0.00
17/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4274	4	4	4	0.00
17/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
17/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
17/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
17/11/2020	R023 On 06-May-21			Bond Future	4.17	107.6463	107.6682	107.6463	0.00
17/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5871	6	6	6	0.00
17/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5854	6	6	6	0.00
17/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5887	6	6	6	0.00
17/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
17/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
17/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	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
17/11/2020	R023 On 05-August-21			Bond Future	4.14	108.8124	108.8317	108.8124	0.00
17/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1864	2	2	2	0.00
17/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1851	2	2	2	0.00
17/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1837	2	2	2	0.00
17/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	80	0	0	0	0.00
17/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	78	0	0	0	0.00
17/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	76	0	0	0	0.00
17/11/2020	R023 On 04-November-21			Bond Future	4.10	106.0750	106.0928	106.0750	0.00
17/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1227	1	1	1	0.00
17/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1207	1	1	1	0.00
17/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1217	1	1	1	0.00
17/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	164	0	0	0	0.00
17/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	167	0	0	0	0.00
17/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	162	0	0	0	0.00
17/11/2020	R035 On 04-February-21			Bond Future	10.87	90.2267	89.7483	90.2267	99,955.00
17/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	706	1	1	1	0.00
17/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	835	1	1	1	0.00
17/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	691	1	1	1	0.00
17/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	676	1	1	1	0.00
17/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3623	4	4	4	0.00
17/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1934	2	2	2	650.00
17/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	6215	6	6	6	0.00
17/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5680	5	6	5	650.00
17/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	6160	6	6	6	0.00
17/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	6106	6	6	6	0.00
17/11/2020	R035 On 06-May-21			Bond Future	11.09	86.7090	86.2209	86.7090	0.00
17/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4535	5	5	5	0.00
17/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7273	8	7	8	0.00
17/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	3956	4	4	4	600.00
17/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	10930	11	11	11	0.00
17/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8581	9	9	9	0.00
17/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1889	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
17/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	8622	9	9	9	0.00
17/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2925	3	3	3	1,650.00
17/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1550	2	2	2	793.00
17/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5382	6	5	6	0.00
17/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	8663	9	9	9	0.00
17/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10332	11	10	11	0.00
17/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	836	1	1	1	1,650.00
17/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	715	1	1	1	600.00
17/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1308	1	1	1	0.00
17/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6332	6	6	6	0.00
17/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1295	1	1	1	0.00
17/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2624	2	3	2	1,650.00
17/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	7067	7	7	7	0.00
17/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1282	1	1	1	0.00
17/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4697	4	5	4	0.00
17/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1816	2	2	2	793.00
17/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3602	3	4	3	0.00
17/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	3146	3	3	3	793.00
17/11/2020	R035 On 05-August-21			Bond Future	11.33	87.6485	87.1528	87.6485	0.00
17/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
17/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
17/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
17/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50938	50	51	50	0.00
17/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	51055	51	51	51	0.00
17/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	51171	51	51	51	0.00
17/11/2020	R035 On 04-November-21			Bond Future	11.57	84.1167	83.6143	84.1167	0.00
17/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1653	2	2	2	782.00
17/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8027	8	8	8	0.00
17/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5349	6	5	6	0.00
17/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8060	8	8	8	0.00
17/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3422	4	3	4	0.00
17/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8093	8	8	8	0.00
17/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2782	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
17/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4308	4	4	4	782.00
17/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6334	6	6	6	782.00
17/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9995	10	10	10	0.00
17/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2802	3	3	3	0.00
17/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2821	3	3	3	0.00
17/11/2020	R186 On 04-February-21			Bond Future	7.11	117.5879	117.4378	117.5879	78,607.00
17/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5539	6	6	6	0.00
17/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4809	5	5	5	0.00
17/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5495	6	5	6	0.00
17/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5451	6	5	6	0.00
17/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	313	0	0	0	15,177.00
17/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	207	0	0	0	0.00
17/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	218	0	0	0	0.00
17/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	212	0	0	0	0.00
17/11/2020	R186 On 06-May-21			Bond Future	7.28	118.8341	118.6763	118.8341	0.00
17/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15793	16	16	16	0.00
17/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15711	16	16	16	0.00
17/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15752	16	16	16	0.00
17/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	3	0	0	0	0.00
17/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	3	0	0	0	0.00
17/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	3	0	0	0	0.00
17/11/2020	R186 On 05-August-21			Bond Future	7.46	114.8402	114.6776	114.8402	0.00
17/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6173	6	6	6	0.00
17/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6139	6	6	6	0.00
17/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6105	6	6	6	0.00
17/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	849	1	1	1	0.00
17/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	839	1	1	1	0.00
17/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	829	1	1	1	0.00
17/11/2020	R186 On 04-November-21			Bond Future	7.65	116.0751	115.9089	116.0751	0.00
17/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3884	4	4	4	0.00
17/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3827	4	4	4	0.00
17/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3855	4	4	4	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
17/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1863	2	2	2	0.00
17/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1878	2	2	2	0.00
17/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1848	2	2	2	0.00
17/11/2020	R197 On 04-February-21			Bond Future	316.34	316.3281	316.3375	316.3281	2,460.00
17/11/2020	R197 On 06-May-21			Bond Future	319.75	319.7564	319.7496	319.7564	0.00
17/11/2020	R197 On 05-August-21			Bond Future	315.29	315.3048	315.2896	315.3048	0.00
17/11/2020	R197 On 04-November-21			Bond Future	318.75	318.7667	318.7461	318.7667	0.00
17/11/2020	R202 On 04-February-21			Bond Future	214.77	214.9681	214.7714	214.9681	7,827.00
17/11/2020	R202 On 06-May-21			Bond Future	217.09	217.2978	217.0877	217.2978	0.00
17/11/2020	R202 On 05-August-21			Bond Future	215.24	215.4586	215.2407	215.4586	0.00
17/11/2020	R202 On 04-November-21			Bond Future	217.60	217.8240	217.6001	217.8240	0.00
17/11/2020	R209 On 04-February-21			Bond Future	10.56	70.4464	70.0495	70.4464	27,703.00
17/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1333	1	1	1	0.00
17/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1312	1	1	1	0.00
17/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1353	2	1	2	0.00
17/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3894	4	4	4	0.00
17/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3973	4	4	4	0.00
17/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3933	4	4	4	0.00
17/11/2020	R209 On 06-May-21			Bond Future	10.75	68.0532	67.6485	68.0532	2,850.00
17/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5016	5	5	5	0.00
17/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2170	2	2	2	5,325.00
17/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8473	9	8	9	0.00
17/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8510	9	9	9	0.00
17/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4187	4	4	4	0.00
17/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1654	2	2	2	1,500.00
17/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8437	9	8	9	0.00
17/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8400	9	8	9	0.00
17/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	937	1	1	1	0.00
17/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	927	1	1	1	0.00
17/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2811	3	3	3	3,500.00
17/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5965	6	6	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
17/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	908	1	1	1	9,150.00
17/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	917	1	1	1	0.00
17/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2321	2	2	2	9,150.00
17/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4994	5	5	5	0.00
17/11/2020	R209 On 05-August-21			Bond Future	10.94	68.7906	68.3797	68.7906	0.00
17/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6709	7	7	7	0.00
17/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6739	7	7	7	0.00
17/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6770	7	7	7	0.00
17/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2344	2	2	2	0.00
17/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2362	2	2	2	0.00
17/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2380	2	2	2	0.00
17/11/2020	R209 On 04-November-21			Bond Future	11.15	66.3905	65.9740	66.3905	0.00
17/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7453	8	7	8	0.00
17/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7483	8	7	8	0.00
17/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7423	8	7	8	0.00
17/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2329	2	2	2	0.00
17/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2345	2	2	2	0.00
17/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2362	2	2	2	0.00
17/11/2020	R210 On 04-February-21			Bond Future	192.77	192.7584	192.7749	192.7584	1,254.00
17/11/2020	R210 On 06-May-21			Bond Future	192.14	192.1379	192.1447	192.1379	0.00
17/11/2020	R210 On 05-August-21			Bond Future	194.27	194.2652	194.2669	194.2652	0.00
17/11/2020	R210 On 04-November-21			Bond Future	193.66	193.6622	193.6609	193.6622	0.00
17/11/2020	R212 On 04-February-21			Bond Future	169.90	169.8546	169.8976	169.8546	7,050.00
17/11/2020	R212 On 06-May-21			Bond Future	171.73	171.6959	171.7305	171.6959	0.00
17/11/2020	R212 On 05-August-21			Bond Future	171.30	171.2683	171.2988	171.2683	0.00
17/11/2020	R212 On 04-November-21			Bond Future	173.18	173.1486	173.1767	173.1486	0.00
17/11/2020	R213 On 04-February-21			Bond Future	9.54	87.1745	86.9540	87.1745	8,955.00
17/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1895	2	2	2	0.00
17/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1869	2	2	2	0.00
17/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1843	2	2	2	0.00
17/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2680	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
17/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2649	3	3	3	0.00
17/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2617	3	3	3	0.00
17/11/2020	R213 On 06-May-21			Bond Future	9.73	84.5695	84.3422	84.5695	0.00
17/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11217	11	11	11	0.00
17/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11176	11	11	11	0.00
17/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11259	11	11	11	0.00
17/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	297	0	0	0	0.00
17/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	305	0	0	0	0.00
17/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	301	0	0	0	0.00
17/11/2020	R213 On 05-August-21			Bond Future	9.94	85.4857	85.2537	85.4857	0.00
17/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6667	7	7	7	0.00
17/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6379	7	6	7	0.00
17/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4271	4	4	4	0.00
17/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6631	7	7	7	0.00
17/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6595	7	7	7	0.00
17/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2236	2	2	2	200.00
17/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1948	2	2	2	0.00
17/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3197	3	3	3	200.00
17/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5514	5	6	5	0.00
17/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1934	2	2	2	0.00
17/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2030	2	2	2	200.00
17/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1921	2	2	2	0.00
17/11/2020	R213 On 04-November-21			Bond Future	10.15	82.8758	82.6399	82.8758	0.00
17/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6885	7	7	7	0.00
17/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6850	7	7	7	0.00
17/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6920	7	7	7	0.00
17/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2167	2	2	2	0.00
17/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2154	2	2	2	0.00
17/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2141	2	2	2	0.00
17/11/2020	R214 On 04-February-21			Bond Future	11.12	66.6015	66.1236	66.6015	15,428.00
17/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	842	1	1	1	0.00
17/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	827	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
17/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	857	1	1	1	0.00
17/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	5478	5	5	5	0.00
17/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5573	5	6	5	0.00
17/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	5525	5	6	5	0.00
17/11/2020	R214 On 06-May-21			Bond Future	11.31	64.0307	63.5443	64.0307	0.00
17/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	6575	7	7	7	0.00
17/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6543	7	7	7	0.00
17/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6511	7	7	7	0.00
17/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1733	2	2	2	0.00
17/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1717	2	2	2	0.00
17/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1702	2	2	2	0.00
17/11/2020	R214 On 05-August-21			Bond Future	11.51	64.7245	64.2311	64.7245	0.00
17/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	5683	6	6	6	0.00
17/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	5714	6	6	6	0.00
17/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5651	6	6	6	0.00
17/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	3083	3	3	3	0.00
17/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	3118	3	3	3	0.00
17/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	3101	3	3	3	0.00
17/11/2020	R214 On 04-November-21			Bond Future	11.72	62.1435	61.6439	62.1435	0.00
17/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	6673	7	7	7	0.00
17/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	6641	7	7	7	0.00
17/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	6610	7	7	7	0.00
17/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	3004	3	3	3	0.00
17/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2974	3	3	3	0.00
17/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2989	3	3	3	0.00
17/11/2020	R248 On 04-February-21			Bond Future	11.35	82.5917	82.1522	82.5917	114,209.00
17/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	588	1	1	1	0.00
17/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	91	0	0	0	2,140.00
17/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1192	1	1	1	2,140.00
17/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3327	4	3	4	0.00
17/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	574	1	1	1	0.00
17/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	560	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
17/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1082	1	1	1	0.00
17/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	7001	7	7	7	0.00
17/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6938	7	7	7	0.00
17/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	5325	5	5	5	0.00
17/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2327	2	2	2	0.00
17/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	5066	5	5	5	0.00
17/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6875	7	7	7	0.00
17/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11935	12	12	12	0.00
17/11/2020	R248 On 06-May-21			Bond Future	11.55	79.0562	78.6078	79.0562	0.00
17/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7096	7	7	7	0.00
17/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7134	7	7	7	0.00
17/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7172	8	7	8	0.00
17/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2211	2	2	2	0.00
17/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2231	2	2	2	0.00
17/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2252	2	2	2	0.00
17/11/2020	R248 On 05-August-21			Bond Future	11.77	79.9128	79.4575	79.9128	0.00
17/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7519	8	8	8	0.00
17/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7554	8	8	8	0.00
17/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7588	8	8	8	0.00
17/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	3147	3	3	3	0.00
17/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	3125	3	3	3	0.00
17/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	3103	3	3	3	0.00
17/11/2020	R248 On 04-November-21			Bond Future	11.99	76.3610	75.8994	76.3610	0.00
17/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8090	8	8	8	0.00
17/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8123	8	8	8	0.00
17/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8156	8	8	8	0.00
17/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3214	3	3	3	0.00
17/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3235	3	3	3	0.00
17/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3257	3	3	3	0.00