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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/11/2020 TO: 19/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	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
19/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	2025 On 04-February-21			Bond Future	146.54	146.5341	146.5375	146.5341	3,276.00
19/11/2020	2025 On 06-May-21			Bond Future	148.12	148.1129	148.1157	148.1129	0.00
19/11/2020	2025 On 05-August-21			Bond Future	148.22	148.2200	148.2226	148.2200	0.00
19/11/2020	2025 On 04-November-21			Bond Future	149.85	149.8443	149.8468	149.8443	0.00
19/11/2020	2029 On 04-February-21			Bond Future	102.93	102.9229	102.9290	102.9229	2,232.00
19/11/2020	2029 On 06-May-21			Bond Future	102.90	102.8942	102.9000	102.8942	0.00
19/11/2020	2029 On 05-August-21			Bond Future	104.04	104.0303	104.0359	104.0303	0.00
19/11/2020	2029 On 04-November-21			Bond Future	104.03	104.0219	104.0275	104.0219	0.00
19/11/2020	2030 On 04-February-21			Bond Future	8.98	94.3152	94.2672	94.3152	110,633.00
19/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2718	3	3	3	0.00
19/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3185	3	3	3	0.00
19/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3375	3	3	3	0.00
19/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	498	1	0	1	1,600.00
19/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1766	2	2	2	800.00
19/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7108	7	7	7	0.00
19/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	727	1	1	1	1,000.00
19/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2684	3	3	3	0.00
19/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2650	3	3	3	0.00
19/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2822	3	3	3	1,600.00
19/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2550	3	3	3	1,000.00
19/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	712	1	1	1	800.00
19/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4398	4	4	4	0.00
19/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1712	2	2	2	0.00
19/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1640	2	2	2	0.00
19/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5173	5	5	5	0.00
19/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1524	2	2	2	0.00
19/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1616	2	2	2	0.00
19/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2446	2	2	2	0.00
19/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	298	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4352	4	4	4	0.00
19/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1222	1	1	1	2,000.00
19/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1316	1	1	1	2,000.00
19/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1593	2	2	2	0.00
19/11/2020	2030 On 06-May-21			Bond Future	9.17	95.3092	95.2603	95.3092	0.00
19/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1900	2	2	2	300.00
19/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3083	3	3	3	0.00
19/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8890	9	9	9	0.00
19/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	13145	13	13	13	0.00
19/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3234	3	3	3	300.00
19/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	622	1	1	1	700.00
19/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	6007	6	6	6	0.00
19/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2879	3	3	3	0.00
19/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5528	6	6	6	0.00
19/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	13057	13	13	13	0.00
19/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9793	10	10	10	0.00
19/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	13101	13	13	13	0.00
19/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	126	0	0	0	0.00
19/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	405	0	0	0	300.00
19/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2675	3	3	3	0.00
19/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	129	0	0	0	0.00
19/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1258	1	1	1	0.00
19/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	2997	3	3	3	0.00
19/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	124	0	0	0	0.00
19/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	544	1	1	1	0.00
19/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2806	3	3	3	700.00
19/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7738	8	8	8	0.00
19/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1416	1	1	1	700.00
19/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4201	4	4	4	0.00
19/11/2020	2030 On 05-August-21			Bond Future	9.38	92.3335	92.2840	92.3335	0.00
19/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2240	2	2	2	600.00
19/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6941	7	7	7	0.00
19/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13617	14	14	14	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
19/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3541	4	4	4	600.00
19/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6864	7	7	7	0.00
19/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6902	7	7	7	0.00
19/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1451	1	1	1	0.00
19/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1463	1	1	1	0.00
19/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	208	0	0	0	600.00
19/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1440	1	1	1	0.00
19/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3167	3	3	3	0.00
19/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4632	5	5	5	0.00
19/11/2020	2030 On 04-November-21			Bond Future	9.59	93.3248	93.2747	93.3248	0.00
19/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1803	2	2	2	300.00
19/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	10038	10	10	10	0.00
19/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6968	7	7	7	0.00
19/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	7041	7	7	7	0.00
19/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	1099	1	1	1	300.00
19/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	7004	7	7	7	0.00
19/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1860	2	2	2	0.00
19/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6257	6	6	6	0.00
19/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	904	1	1	1	300.00
19/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1872	2	2	2	0.00
19/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	8412	8	8	8	0.00
19/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1847	2	2	2	0.00
19/11/2020	2032 On 04-February-21			Bond Future	10.02	91.1633	91.2722	91.1633	119,554.00
19/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1337	1	1	1	0.00
19/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	231	0	0	0	800.00
19/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1315	1	1	1	0.00
19/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	720	1	1	1	800.00
19/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5545	5	6	5	0.00
19/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1360	1	1	1	0.00
19/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3757	4	4	4	0.00
19/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5298	5	5	5	0.00
19/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	836	1	1	1	800.00

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19/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3838	4	4	4	0.00
19/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8146	8	8	8	0.00
19/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3797	4	4	4	0.00
19/11/2020	2032 On 06-May-21			Bond Future	10.23	87.9790	88.0887	87.9790	0.00
19/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3710	4	4	4	736.00
19/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10722	11	11	11	0.00
19/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10679	11	11	11	0.00
19/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12726	13	13	13	0.00
19/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10766	11	11	11	0.00
19/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	517	1	1	1	0.00
19/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	530	1	1	1	0.00
19/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	523	1	1	1	0.00
19/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	286	0	0	0	736.00
19/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3117	3	3	3	0.00
19/11/2020	2032 On 05-August-21			Bond Future	10.45	88.9297	89.0404	88.9297	0.00
19/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6990	7	7	7	0.00
19/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	7029	7	7	7	0.00
19/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7068	7	7	7	0.00
19/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2025	2	2	2	0.00
19/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2039	2	2	2	0.00
19/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2053	2	2	2	0.00
19/11/2020	2032 On 04-November-21			Bond Future	10.68	85.7396	85.8514	85.7396	0.00
19/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1396	1	1	1	700.00
19/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11724	12	12	12	0.00
19/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7768	8	8	8	0.00
19/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2191	2	2	2	700.00
19/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7693	8	8	8	0.00
19/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7730	8	8	8	0.00
19/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2313	2	2	2	0.00
19/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2340	2	2	2	0.00
19/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9348	9	9	9	0.00
19/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	958	1	1	1	700.00
19/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2326	2	2	2	0.00

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19/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7087	7	7	7	0.00
19/11/2020	2033 On 04-February-21			Bond Future	96.34	96.7371	96.3407	96.7371	7,616.00
19/11/2020	2033 On 06-May-21			Bond Future	96.16	96.5657	96.1646	96.5657	0.00
19/11/2020	2033 On 05-August-21			Bond Future	97.23	97.6317	97.2261	97.6317	0.00
19/11/2020	2033 On 04-November-21			Bond Future	97.07	97.4791	97.0690	97.4791	0.00
19/11/2020	2037 On 04-February-21			Bond Future	11.02	81.2060	81.4845	81.2060	129,306.00
19/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	879	1	1	1	0.00
19/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6608	6	7	6	300.00
19/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	219	0	0	0	72.00
19/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1247	1	1	1	240.00
19/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	862	1	1	1	0.00
19/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	845	1	1	1	0.00
19/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14840	15	15	15	0.00
19/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2188	2	2	2	0.00
19/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	986	1	1	1	0.00
19/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6285	6	6	6	0.00
19/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5399	6	5	6	72.00
19/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3255	3	3	3	72.00
19/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	35	0	0	0	300.00
19/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5812	6	6	6	0.00
19/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5759	6	6	6	0.00
19/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9668	10	10	10	0.00
19/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	942	1	1	1	240.00
19/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4770	5	5	5	0.00
19/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5707	6	6	6	0.00
19/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	866	1	1	1	0.00
19/11/2020	2037 On 06-May-21			Bond Future	11.23	82.0621	82.3431	82.0621	0.00
19/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8417	8	8	8	0.00
19/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8339	8	8	8	0.00
19/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8378	8	8	8	0.00
19/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1467	2	1	2	0.00

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19/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1496	2	1	2	0.00
19/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1481	2	1	2	0.00
19/11/2020	2037 On 05-August-21			Bond Future	11.47	78.6932	78.9771	78.6932	0.00
19/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7179	7	7	7	0.00
19/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7218	7	7	7	0.00
19/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7256	7	7	7	0.00
19/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2631	3	3	3	0.00
19/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2647	3	3	3	0.00
19/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2615	3	3	3	0.00
19/11/2020	2037 On 04-November-21			Bond Future	11.69	79.5383	79.8251	79.5383	0.00
19/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8734	9	9	9	0.00
19/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8767	9	9	9	0.00
19/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8801	9	9	9	0.00
19/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2626	3	3	3	0.00
19/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2608	3	3	3	0.00
19/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2644	3	3	3	0.00
19/11/2020	2038 On 04-February-21			Bond Future	106.52	106.5067	106.5152	106.5067	9,468.00
19/11/2020	2038 On 06-May-21			Bond Future	107.66	107.6545	107.6624	107.6545	0.00
19/11/2020	2038 On 05-August-21			Bond Future	107.13	107.1240	107.1319	107.1240	0.00
19/11/2020	2038 On 04-November-21			Bond Future	108.31	108.2982	108.3059	108.2982	0.00
19/11/2020	2040 On 04-February-21			Bond Future	11.20	82.5604	83.0265	82.5604	76,276.00
19/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	754	1	1	1	0.00
19/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	738	1	1	1	0.00
19/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	513	0	1	0	500.00
19/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4205	4	4	4	0.00
19/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	354	0	0	0	800.00
19/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4943	5	5	5	0.00
19/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	79	0	0	0	500.00
19/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	100	0	0	0	800.00
19/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	771	1	1	1	0.00
19/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6318	7	6	7	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
19/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12997	13	13	13	0.00
19/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8568	9	9	9	0.00
19/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	12347	13	12	13	0.00
19/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1474	2	1	2	800.00
19/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1812	2	2	2	500.00
19/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6435	7	6	7	0.00
19/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7416	8	7	8	0.00
19/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6376	7	6	7	0.00
19/11/2020	2040 On 06-May-21			Bond Future	11.42	83.4308	83.9014	83.4308	0.00
19/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12014	12	12	12	0.00
19/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7968	8	8	8	0.00
19/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8011	8	8	8	0.00
19/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2281	2	2	2	300.00
19/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4588	4	5	4	300.00
19/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8055	8	8	8	0.00
19/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1840	2	2	2	0.00
19/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3569	4	4	4	0.00
19/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6284	7	6	7	0.00
19/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1854	2	2	2	0.00
19/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1867	2	2	2	0.00
19/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	724	1	1	1	300.00
19/11/2020	2040 On 05-August-21			Bond Future	11.65	79.8263	80.3019	79.8263	0.00
19/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4320	4	4	4	900.00
19/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16808	16	17	16	0.00
19/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7709	7	8	7	0.00
19/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7630	7	8	7	0.00
19/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2863	3	3	3	900.00
19/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7670	7	8	7	0.00
19/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2708	3	3	3	0.00
19/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6816	7	7	7	0.00
19/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2742	3	3	3	0.00
19/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	381	0	0	0	900.00
19/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2725	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
19/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4977	5	5	5	0.00
19/11/2020	2040 On 04-November-21			Bond Future	11.88	80.6836	81.1643	80.6836	0.00
19/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8844	9	9	9	0.00
19/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8805	8	9	8	0.00
19/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8767	8	9	8	0.00
19/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2956	3	3	3	0.00
19/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2941	3	3	3	0.00
19/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2926	3	3	3	0.00
19/11/2020	2044 On 04-February-21			Bond Future	11.33	78.8170	79.2802	78.8170	38,980.00
19/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	528	0	1	0	0.00
19/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	518	0	1	0	0.00
19/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	456	0	0	0	0.00
19/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	95	0	0	0	265.00
19/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	539	0	1	0	0.00
19/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	259	0	0	0	0.00
19/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1367	1	1	1	0.00
19/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7512	8	8	8	0.00
19/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9696	10	10	10	0.00
19/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7446	8	7	8	0.00
19/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7915	8	8	8	265.00
19/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12686	13	13	13	0.00
19/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4724	5	5	5	265.00
19/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7381	8	7	8	0.00
19/11/2020	2044 On 06-May-21			Bond Future	11.54	79.6480	80.1157	79.6480	0.00
19/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7510	7	8	7	0.00
19/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1697	2	2	2	3,100.00
19/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3423	3	3	3	3,100.00
19/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5305	5	5	5	0.00
19/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2681	3	3	3	0.00
19/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3581	3	4	3	0.00
19/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4903	5	5	5	0.00
19/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7722	7	8	7	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
19/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7426	7	7	7	0.00
19/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7468	7	7	7	0.00
19/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1985	2	2	2	0.00
19/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2000	2	2	2	0.00
19/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1898	2	2	2	3,100.00
19/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3298	4	3	4	3,100.00
19/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4478	5	4	5	3,100.00
19/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3019	3	3	3	0.00
19/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4652	5	5	5	0.00
19/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1970	2	2	2	0.00
19/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5600	6	6	6	3,100.00
19/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7451	8	7	8	0.00
19/11/2020	2044 On 05-August-21			Bond Future	11.76	76.1278	76.6004	76.1278	0.00
19/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7617	7	8	7	0.00
19/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7578	7	8	7	0.00
19/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7657	7	8	7	0.00
19/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2661	3	3	3	0.00
19/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2677	3	3	3	0.00
19/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2694	3	3	3	0.00
19/11/2020	2044 On 04-November-21			Bond Future	11.98	76.9454	77.4231	76.9454	0.00
19/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8368	8	8	8	0.00
19/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8405	8	8	8	0.00
19/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8443	8	8	8	0.00
19/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3163	3	3	3	0.00
19/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3178	3	3	3	0.00
19/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3194	3	3	3	0.00
19/11/2020	2046 On 04-February-21			Bond Future	96.20	96.2776	96.2046	96.2776	14,771.00
19/11/2020	2046 On 06-May-21			Bond Future	95.45	95.5276	95.4533	95.5276	0.00
19/11/2020	2046 On 05-August-21			Bond Future	96.51	96.5824	96.5071	96.5824	0.00
19/11/2020	2046 On 04-November-21			Bond Future	95.76	95.8364	95.7604	95.8364	0.00
19/11/2020	2050 On 04-February-21			Bond Future	95.79	95.7809	95.7885	95.7809	10,946.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2020	2050 On 06-May-21			Bond Future	96.82	96.8128	96.8202	96.8128	0.00
19/11/2020	2050 On 05-August-21			Bond Future	95.96	95.9570	95.9642	95.9570	0.00
19/11/2020	2050 On 04-November-21			Bond Future	97.02	97.0088	97.0159	97.0088	0.00
19/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	AL37 On 04-February-21			Index Future	777.68	778.3150	777.6780	778.3150	0.00
19/11/2020	AL37 On 06-May-21			Index Future	785.86	786.5080	785.8610	786.5080	0.00
19/11/2020	AL37 On 05-August-21			Index Future	794.26	794.9110	794.2550	794.9110	0.00
19/11/2020	AL37 On 04-November-21			Index Future	802.86	803.5260	802.8620	803.5260	0.00
19/11/2020	AL7T On 04-February-21			Index Future	859.04	858.7870	859.0400	858.7870	0.00
19/11/2020	AL7T On 06-May-21			Index Future	868.08	867.8270	868.0790	867.8270	0.00
19/11/2020	AL7T On 05-August-21			Index Future	877.35	877.0980	877.3520	877.0980	0.00
19/11/2020	AL7T On 04-November-21			Index Future	886.86	886.6040	886.8590	886.6040	0.00
19/11/2020	ALBI On 04-February-21			Index Future	749.62	748.1730	749.6240	748.1730	230.00
19/11/2020	ALBI On 06-May-21			Index Future	757.51	756.0490	757.5110	756.0490	0.00
19/11/2020	ALBI On 05-August-21			Index Future	765.60	764.1260	765.6030	764.1260	0.00
19/11/2020	ALBI On 04-November-21			Index Future	773.90	772.4070	773.9000	772.4070	0.00
19/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C035 On 28-February-35			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
19/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C303 On 28-February-33			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
19/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2020	ES33 On 04-February-21			Bond Future	11.53	76.3606	76.5944	76.3606	350.00
19/11/2020	ES33 On 06-May-21			Bond Future	11.78	73.3905	73.6264	73.3905	0.00
19/11/2020	ES33 On 05-August-21			Bond Future	12.05	74.1834	74.4218	74.1834	0.00
19/11/2020	ES33 On 04-November-21			Bond Future	12.33	71.2053	71.4461	71.2053	0.00
19/11/2020	ES42 On 04-February-21			Bond Future	12.18	74.3322	74.7352	74.3322	4,779.00
19/11/2020	ES42 On 06-May-21			Bond Future	12.43	70.8571	71.2640	70.8571	0.00
19/11/2020	ES42 On 05-August-21			Bond Future	12.69	71.6230	72.0343	71.6230	0.00
19/11/2020	ES42 On 04-November-21			Bond Future	12.96	68.1343	68.5498	68.1343	0.00
19/11/2020	GOVI On 04-February-21			GOVI	740.23	738.8790	740.2310	738.8790	970.00
19/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	107290	12	11	12	0.00
19/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	107090	12	11	12	0.00
19/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	107190	12	11	12	0.00
19/11/2020	GOVI On 06-May-21			GOVI	748.02	746.6570	748.0200	746.6570	0.00
19/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	693300	68	69	68	0.00
19/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	693400	68	69	68	0.00
19/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	693500	68	69	68	0.00
19/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	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
19/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 05-August-21			GOVI	756.01	754.6340	756.0110	754.6340	0.00
19/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	368610	35	37	35	0.00
19/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	368710	35	37	35	0.00
19/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	368810	36	37	36	0.00
19/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 04-November-21			GOVI	764.20	762.8120	764.2030	762.8120	0.00
19/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	357830	34	36	34	0.00
19/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	358030	34	36	34	0.00
19/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	357930	34	36	34	0.00
19/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2020	IGOV On 04-February-21			Index Future	263.98	264.0910	263.9830	264.0910	1,090.00
19/11/2020	IGOV On 06-May-21			Index Future	266.83	266.9360	266.8250	266.9360	21.00
19/11/2020	IGOV On 05-August-21			Index Future	269.74	269.8520	269.7390	269.8520	0.00
19/11/2020	IGOV On 04-November-21			Index Future	272.73	272.8390	272.7260	272.8390	0.00
19/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
19/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.17	92.1600	92.1700	92.1600	0.00
19/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.28	90.2600	90.2800	90.2600	0.00
19/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.16	89.1300	89.1600	89.1300	0.00
19/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.34	90.3100	90.3400	90.3100	51.00
19/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.69	89.6500	89.6900	89.6500	0.00
19/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.72	89.6700	89.7200	89.6700	0.00
19/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.77	92.7200	92.7700	92.7200	0.00
19/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.18	93.1300	93.1800	93.1300	0.00
19/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.51	85.4500	85.5100	85.4500	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
19/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.01	90.9600	91.0100	90.9600	0.00
19/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.21	78.1500	78.2100	78.1500	0.00
19/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.69	74.6400	74.6900	74.6400	0.00
19/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.07	73.0300	73.0700	73.0300	0.00
19/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.09	75.0600	75.0900	75.0600	0.00
19/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.13	79.1100	79.1300	79.1100	0.00
19/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.61	77.6000	77.6100	77.6000	0.00
19/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.71	79.7000	79.7100	79.7000	0.00
19/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.57	85.5700	85.5700	85.5700	0.00
19/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.00	86.0100	86.0000	86.0100	0.00
19/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.01	79.0400	79.0100	79.0400	0.00
19/11/2020	IS10 On 20-June-28			Interest Rate Swap	86.96	87.0100	86.9600	87.0100	0.00
19/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.37	96.7250	96.6350	96.7250	30,010.00
19/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.37	96.7300	96.6350	96.7300	0.00
19/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.35	96.7600	96.6500	96.7600	0.00
19/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.35	96.7650	96.6550	96.7650	0.00
19/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.37	96.7600	96.6300	96.7600	0.00
19/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.38	96.7500	96.6200	96.7500	0.00
19/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.41	96.7100	96.5950	96.7100	0.00
19/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.49	96.6450	96.5150	96.6450	30,000.00
19/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.62	96.4250	96.3800	96.4250	0.00
19/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.78	96.3200	96.2200	96.3200	0.00
19/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.09	95.9850	95.9100	95.9850	0.00
19/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.19	95.9050	95.8150	95.9050	0.00
19/11/2020	R023 On 04-February-21			Bond Future	4.24	110.4021	110.3011	110.4021	31,128.00
19/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4145	4	4	4	0.00
19/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4126	4	4	4	0.00



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19/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4164	4	4	4	0.00
19/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
19/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
19/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
19/11/2020	R023 On 06-May-21			Bond Future	4.23	107.6580	107.5555	107.6580	0.00
19/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5758	6	6	6	0.00
19/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5741	6	6	6	0.00
19/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5775	6	6	6	0.00
19/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
19/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
19/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
19/11/2020	R023 On 05-August-21			Bond Future	4.21	108.8208	108.7170	108.8208	0.00
19/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1764	2	2	2	0.00
19/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1750	2	2	2	0.00
19/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1737	2	2	2	0.00
19/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	94	0	0	0	0.00
19/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	92	0	0	0	0.00
19/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	90	0	0	0	0.00
19/11/2020	R023 On 04-November-21			Bond Future	4.19	106.0816	105.9766	106.0816	0.00
19/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1151	1	1	1	0.00
19/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1141	1	1	1	0.00
19/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1131	1	1	1	0.00
19/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	207	0	0	0	0.00
19/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	204	0	0	0	0.00
19/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	202	0	0	0	0.00
19/11/2020	R035 On 04-February-21			Bond Future	10.79	89.9625	90.2442	89.9625	99,217.00
19/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	825	1	1	1	0.00
19/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	967	1	1	1	0.00
19/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	808	1	1	1	0.00
19/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3937	4	4	4	0.00
19/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	792	1	1	1	0.00
19/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5834	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
19/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5316	6	5	6	650.00
19/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1753	2	2	2	650.00
19/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5781	6	6	6	0.00
19/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5728	6	6	6	0.00
19/11/2020	R035 On 06-May-21			Bond Future	11.01	86.4362	86.7205	86.4362	0.00
19/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4257	4	4	4	600.00
19/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11381	11	11	11	0.00
19/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2088	2	2	2	600.00
19/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8999	9	9	9	0.00
19/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7665	7	8	7	0.00
19/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3183	3	3	3	1,650.00
19/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4856	5	5	5	0.00
19/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9040	9	9	9	0.00
19/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5730	6	6	6	0.00
19/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1728	2	2	2	793.00
19/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9082	9	9	9	0.00
19/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10776	11	11	11	0.00
19/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	781	1	1	1	1,650.00
19/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6745	7	7	7	0.00
19/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1227	1	1	1	0.00
19/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1214	1	1	1	0.00
19/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2471	3	2	3	1,650.00
19/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	667	1	1	1	600.00
19/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6031	6	6	6	0.00
19/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2968	3	3	3	793.00
19/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1201	1	1	1	0.00
19/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1708	2	2	2	793.00
19/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4456	5	4	5	0.00
19/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3404	4	3	4	0.00
19/11/2020	R035 On 05-August-21			Bond Future	11.24	87.3700	87.6572	87.3700	0.00
19/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
19/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00

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19/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50434	51	50	51	0.00
19/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50550	51	51	51	0.00
19/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50667	51	51	51	0.00
19/11/2020	R035 On 04-November-21			Bond Future	11.48	83.8336	84.1239	83.8336	0.00
19/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	13202	13	13	13	0.00
19/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1843	2	2	2	782.00
19/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5707	6	6	6	0.00
19/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8443	8	8	8	0.00
19/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8477	8	8	8	0.00
19/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1675	2	2	2	400.00
19/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2564	2	3	2	400.00
19/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3711	4	4	4	0.00
19/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8511	8	9	8	0.00
19/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2690	3	3	3	0.00
19/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6113	6	6	6	782.00
19/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9675	10	10	10	0.00
19/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	10247	10	10	10	0.00
19/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4157	4	4	4	782.00
19/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	7844	8	8	8	0.00
19/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2709	3	3	3	0.00
19/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2727	3	3	3	0.00
19/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	1023	1	1	1	400.00
19/11/2020	R186 On 04-February-21			Bond Future	7.09	117.6587	117.5595	117.6587	79,275.00
19/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4894	5	5	5	0.00
19/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5633	6	6	6	0.00
19/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5589	6	6	6	0.00
19/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5545	6	6	6	0.00
19/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	276	0	0	0	15,177.00
19/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	180	0	0	0	0.00
19/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	189	0	0	0	0.00
19/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	185	0	0	0	0.00
19/11/2020	R186 On 06-May-21			Bond Future	7.25	118.8979	118.7971	118.8979	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
19/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15913	16	16	16	0.00
19/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15872	16	16	16	0.00
19/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15831	16	16	16	0.00
19/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	0	0	0.00
19/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	0	0	0.00
19/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	0	0	0.00
19/11/2020	R186 On 05-August-21			Bond Future	7.43	114.9011	114.7990	114.9011	0.00
19/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6177	6	6	6	0.00
19/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6142	6	6	6	0.00
19/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6107	6	6	6	0.00
19/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	730	1	1	1	0.00
19/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	721	1	1	1	0.00
19/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	711	1	1	1	0.00
19/11/2020	R186 On 04-November-21			Bond Future	7.62	116.1344	116.0312	116.1344	0.00
19/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3937	4	4	4	0.00
19/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3879	4	4	4	0.00
19/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3908	4	4	4	0.00
19/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1793	2	2	2	0.00
19/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1808	2	2	2	0.00
19/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1778	2	2	2	0.00
19/11/2020	R197 On 04-February-21			Bond Future	316.15	316.1554	316.1545	316.1554	2,460.00
19/11/2020	R197 On 06-May-21			Bond Future	319.56	319.5613	319.5591	319.5613	0.00
19/11/2020	R197 On 05-August-21			Bond Future	315.10	315.0978	315.0951	315.0978	0.00
19/11/2020	R197 On 04-November-21			Bond Future	318.55	318.5515	318.5484	318.5515	0.00
19/11/2020	R202 On 04-February-21			Bond Future	213.31	213.5074	213.3060	213.5074	7,827.00
19/11/2020	R202 On 06-May-21			Bond Future	215.60	215.8075	215.6029	215.8075	0.00
19/11/2020	R202 On 05-August-21			Bond Future	213.74	213.9453	213.7381	213.9453	0.00
19/11/2020	R202 On 04-November-21			Bond Future	216.08	216.2900	216.0805	216.2900	0.00
19/11/2020	R209 On 04-February-21			Bond Future	10.47	70.2909	70.5384	70.2909	26,668.00
19/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1503	1	2	1	0.00
19/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1481	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
19/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1525	1	2	1	0.00
19/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3577	4	4	4	0.00
19/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3652	4	4	4	0.00
19/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3615	4	4	4	0.00
19/11/2020	R209 On 06-May-21			Bond Future	10.66	67.8915	68.1413	67.8915	2,850.00
19/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8892	9	9	9	0.00
19/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2334	2	2	2	5,325.00
19/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5272	5	5	5	0.00
19/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4425	4	4	4	0.00
19/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1788	2	2	2	1,500.00
19/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8929	9	9	9	0.00
19/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8817	9	9	9	0.00
19/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8854	9	9	9	0.00
19/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	852	1	1	1	0.00
19/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	861	1	1	1	0.00
19/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	834	1	1	1	9,150.00
19/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2557	3	3	3	3,500.00
19/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5605	6	6	6	0.00
19/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2084	2	2	2	9,150.00
19/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	843	1	1	1	0.00
19/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4666	5	5	5	0.00
19/11/2020	R209 On 05-August-21			Bond Future	10.85	68.6251	68.8775	68.6251	0.00
19/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6910	7	7	7	0.00
19/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6874	7	7	7	0.00
19/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6945	7	7	7	0.00
19/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2021	2	2	2	0.00
19/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2047	2	2	2	0.00
19/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2034	2	2	2	0.00
19/11/2020	R209 On 04-November-21			Bond Future	11.05	66.2218	66.4768	66.2218	0.00
19/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7842	8	8	8	0.00
19/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7877	8	8	8	0.00
19/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7808	8	8	8	0.00
19/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2220	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
19/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2232	2	2	2	0.00
19/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2244	2	2	2	0.00
19/11/2020	R210 On 04-February-21			Bond Future	192.82	192.8053	192.8155	192.8053	1,254.00
19/11/2020	R210 On 06-May-21			Bond Future	192.18	192.1729	192.1824	192.1729	0.00
19/11/2020	R210 On 05-August-21			Bond Future	194.30	194.2948	194.3040	194.2948	0.00
19/11/2020	R210 On 04-November-21			Bond Future	193.70	193.6885	193.6978	193.6885	0.00
19/11/2020	R212 On 04-February-21			Bond Future	169.97	169.9287	169.9655	169.9287	6,639.00
19/11/2020	R212 On 06-May-21			Bond Future	171.80	171.7598	171.7963	171.7598	0.00
19/11/2020	R212 On 05-August-21			Bond Future	171.36	171.3277	171.3643	171.3277	0.00
19/11/2020	R212 On 04-November-21			Bond Future	173.24	173.2054	173.2423	173.2054	0.00
19/11/2020	R213 On 04-February-21			Bond Future	9.48	87.1987	87.2705	87.1987	8,945.00
19/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1993	2	2	2	0.00
19/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1965	2	2	2	0.00
19/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1938	2	2	2	0.00
19/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2458	3	2	3	0.00
19/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2428	2	2	2	0.00
19/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2398	2	2	2	0.00
19/11/2020	R213 On 06-May-21			Bond Future	9.67	84.5884	84.6606	84.5884	0.00
19/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11498	11	11	11	0.00
19/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11456	11	11	11	0.00
19/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11540	11	12	11	0.00
19/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	260	0	0	0	0.00
19/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	268	0	0	0	0.00
19/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	264	0	0	0	0.00
19/11/2020	R213 On 05-August-21			Bond Future	9.88	85.5021	85.5750	85.5021	0.00
19/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6444	6	6	6	0.00
19/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4263	4	4	4	0.00
19/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6742	7	7	7	0.00
19/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2158	2	2	2	200.00
19/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6704	7	7	7	0.00
19/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6667	7	7	7	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
19/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1698	2	2	2	0.00
19/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1686	2	2	2	0.00
19/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	2868	3	3	3	200.00
19/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5115	5	5	5	0.00
19/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1674	2	2	2	0.00
19/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1774	2	2	2	200.00
19/11/2020	R213 On 04-November-21			Bond Future	10.09	82.8908	82.9643	82.8908	0.00
19/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	7091	7	7	7	0.00
19/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	7055	7	7	7	0.00
19/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7126	7	7	7	0.00
19/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2048	2	2	2	0.00
19/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2036	2	2	2	0.00
19/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2023	2	2	2	0.00
19/11/2020	R214 On 04-February-21			Bond Future	11.00	66.3630	66.7533	66.3630	15,428.00
19/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	992	1	1	1	0.00
19/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	975	1	1	1	0.00
19/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1009	1	1	1	0.00
19/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	5000	5	5	5	0.00
19/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5091	5	5	5	0.00
19/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	5045	5	5	5	0.00
19/11/2020	R214 On 06-May-21			Bond Future	11.19	63.7854	64.1795	63.7854	0.00
19/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7077	7	7	7	0.00
19/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7044	7	7	7	0.00
19/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7011	7	7	7	0.00
19/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1597	2	2	2	0.00
19/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1583	2	2	2	0.00
19/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1568	2	2	2	0.00
19/11/2020	R214 On 05-August-21			Bond Future	11.39	64.4746	64.8728	64.4746	0.00
19/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	5915	6	6	6	0.00
19/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	5948	6	6	6	0.00
19/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5882	6	6	6	0.00
19/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2675	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
19/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2708	3	3	3	0.00
19/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2692	3	3	3	0.00
19/11/2020	R214 On 04-November-21			Bond Future	11.59	61.8897	62.2922	61.8897	0.00
19/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7107	7	7	7	0.00
19/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7076	7	7	7	0.00
19/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7044	7	7	7	0.00
19/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2789	3	3	3	0.00
19/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2761	3	3	3	0.00
19/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2775	3	3	3	0.00
19/11/2020	R248 On 04-February-21			Bond Future	11.24	82.4110	82.8870	82.4110	115,206.00
19/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	795	1	1	1	0.00
19/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1491	1	1	1	2,140.00
19/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3823	4	4	4	0.00
19/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	149	0	0	0	2,140.00
19/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	777	1	1	1	0.00
19/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	760	1	1	1	0.00
19/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1366	1	1	1	0.00
19/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6467	7	6	7	0.00
19/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6407	7	6	7	0.00
19/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2088	2	2	2	0.00
19/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4875	5	5	5	0.00
19/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11258	12	11	12	0.00
19/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6347	7	6	7	0.00
19/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4631	5	5	5	0.00
19/11/2020	R248 On 06-May-21			Bond Future	11.44	78.8682	79.3489	78.8682	0.00
19/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7673	7	8	7	0.00
19/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7630	7	8	7	0.00
19/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7716	7	8	7	0.00
19/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2014	2	2	2	0.00
19/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2044	2	2	2	0.00
19/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2029	2	2	2	0.00
19/11/2020	R248 On 05-August-21			Bond Future	11.65	79.7203	80.2061	79.7203	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
19/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7888	8	8	8	0.00
19/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7848	8	8	8	0.00
19/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7929	8	8	8	0.00
19/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2728	3	3	3	0.00
19/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2711	3	3	3	0.00
19/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2695	3	3	3	0.00
19/11/2020	R248 On 04-November-21			Bond Future	11.87	76.1649	76.6558	76.1649	0.00
19/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8644	8	9	8	0.00
19/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8682	8	9	8	0.00
19/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8721	8	9	8	0.00
19/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3023	3	3	3	0.00
19/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3039	3	3	3	0.00
19/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3054	3	3	3	0.00