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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	2025 On 06-February-20			Bond Future	136.54	136.5498	136.5403	136.5498	4,913.00
17/12/2019	2025 On 07-May-20			Bond Future	139.06	139.0718	139.0597	139.0718	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
17/12/2019	2025 On 06-August-20			Bond Future	140.19	140.1961	140.1856	140.1961	0.00
17/12/2019	2025 On 05-November-20			Bond Future	142.81	142.8274	142.8136	142.8274	0.00
17/12/2019	2029 On 06-February-20			Bond Future	101.82	101.9153	101.8243	101.9153	3,765.00
17/12/2019	2029 On 07-May-20			Bond Future	102.59	102.6880	102.5933	102.6880	0.00
17/12/2019	2029 On 06-August-20			Bond Future	104.53	104.6270	104.5319	104.6270	0.00
17/12/2019	2029 On 05-November-20			Bond Future	105.35	105.4506	105.3515	105.4506	0.00
17/12/2019	2030 On 06-February-20			Bond Future	9.14	92.7004	9.1439	92.7004	77,662.00
17/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	800	1	800	1	5,820.00
17/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1565	2	1565	2	0.00
17/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	57	0	57	0	5,820.00
17/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1193	1	1193	1	0.00
17/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2160	2	2160	2	0.00
17/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1224	1	1224	1	0.00
17/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1256	1	1256	1	0.00
17/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1158	1	1158	1	0.00
17/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1217	1	1217	1	0.00
17/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	918	1	918	1	5,000.00
17/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4772	5	4772	5	0.00
17/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	607	1	607	1	5,000.00
17/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1187	1	1187	1	0.00
17/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1689	2	1689	2	0.00
17/12/2019	2030 On 07-May-20			Bond Future	9.21	94.3899	9.2116	94.3899	0.00
17/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1068	1	1068	1	0.00
17/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1047	1	1047	1	0.00
17/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1027	1	1027	1	0.00
17/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3628	4	3628	4	0.00
17/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3670	4	3670	4	0.00
17/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3587	4	3587	4	0.00
17/12/2019	2030 On 06-August-20			Bond Future	9.28	92.1173	9.2807	92.1173	0.00
17/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2089	2	2089	2	0.00
17/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2143	2	2143	2	0.00
17/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2116	2	2116	2	0.00
17/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3188	3	3188	3	0.00
17/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3155	3	3155	3	0.00

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17/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3220	3	3220	3	0.00
17/12/2019	2030 On 05-November-20			Bond Future	9.34	93.8484	9.3433	93.8484	0.00
17/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	957	1	957	1	1,000.00
17/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2323	2	2323	2	1,000.00
17/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3280	3	3280	3	0.00
17/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1608	2	1608	2	3,000.00
17/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5681	6	5681	6	0.00
17/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3311	3	3311	3	0.00
17/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2298	2	2298	2	16,000.00
17/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6952	7	6952	7	0.00
17/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3342	3	3342	3	0.00
17/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7376	7	7376	7	0.00
17/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2837	3	2837	3	3,000.00
17/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1231	1	1231	1	16,000.00
17/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4127	4	4127	4	0.00
17/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6079	6	6079	6	0.00
17/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1170	1	1170	1	3,000.00
17/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3015	3	3015	3	0.00
17/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3069	3	3069	3	0.00
17/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5234	5	5234	5	0.00
17/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3493	4	3493	4	0.00
17/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1274	1	1274	1	16,000.00
17/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3042	3	3042	3	0.00
17/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1667	2	1667	2	1,000.00
17/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4093	4	4093	4	0.00
17/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6985	7	6985	7	0.00
17/12/2019	2032 On 06-February-20			Bond Future	9.53	93.8888	9.5281	93.8888	70,671.00
17/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	904	1	904	1	0.00
17/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	932	1	932	1	0.00
17/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	876	1	876	1	0.00
17/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1869	2	1869	2	0.00
17/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1829	2	1829	2	0.00
17/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1790	2	1790	2	0.00
17/12/2019	2032 On 07-May-20			Bond Future	9.60	91.4402	9.6011	91.4402	0.00

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17/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1154	1	1154	1	0.00
17/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1200	1	1200	1	0.00
17/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1177	1	1177	1	0.00
17/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3989	4	3989	4	0.00
17/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3944	4	3944	4	0.00
17/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4034	4	4034	4	0.00
17/12/2019	2032 On 06-August-20			Bond Future	9.67	93.1209	9.6748	93.1209	0.00
17/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2314	2	2314	2	0.00
17/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2343	2	2343	2	0.00
17/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2373	2	2373	2	0.00
17/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3702	4	3702	4	0.00
17/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3774	4	3774	4	0.00
17/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3738	4	3738	4	0.00
17/12/2019	2032 On 05-November-20			Bond Future	9.75	90.7122	9.7476	90.7122	0.00
17/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3613	4	3613	4	0.00
17/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8603	9	8603	9	0.00
17/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8994	9	8994	9	0.00
17/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1807	2	1807	2	3,000.00
17/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3136	3	3136	3	3,000.00
17/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2638	3	2638	3	1,000.00
17/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3646	4	3646	4	0.00
17/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1462	1	1462	1	1,000.00
17/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3581	4	3581	4	0.00
17/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3565	4	3565	4	0.00
17/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5957	6	5957	6	0.00
17/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6762	7	6762	7	0.00
17/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1096	1	1096	1	1,000.00
17/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3505	4	3505	4	0.00
17/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4608	5	4608	5	0.00
17/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4010	4	4010	4	0.00
17/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3535	4	3535	4	0.00
17/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1208	1	1208	1	3,000.00
17/12/2019	2033 On 06-February-20			Bond Future	101.17	101.1756	101.1695	101.1756	6,260.00
17/12/2019	2033 On 07-May-20			Bond Future	101.84	101.8521	101.8443	101.8521	0.00

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17/12/2019	2033 On 06-August-20			Bond Future	103.77	103.7754	103.7686	103.7754	0.00
17/12/2019	2033 On 05-November-20			Bond Future	104.50	104.5047	104.4957	104.5047	0.00
17/12/2019	2037 On 06-February-20			Bond Future	10.05	87.6990	10.0464	87.6990	77,074.00
17/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	473	0	473	0	0.00
17/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	454	0	454	0	0.00
17/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	436	0	436	0	0.00
17/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3268	3	3268	3	0.00
17/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3326	3	3326	3	0.00
17/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3210	3	3210	3	0.00
17/12/2019	2037 On 07-May-20			Bond Future	10.13	89.2973	10.1266	89.2973	0.00
17/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1096	1	1096	1	0.00
17/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1119	1	1119	1	0.00
17/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1142	1	1142	1	0.00
17/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	4981	5	4981	5	0.00
17/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5087	5	5087	5	0.00
17/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5034	5	5034	5	0.00
17/12/2019	2037 On 06-August-20			Bond Future	10.21	86.6783	10.2088	86.6783	0.00
17/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2332	2	2332	2	0.00
17/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2362	2	2362	2	0.00
17/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2301	2	2301	2	0.00
17/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4826	5	4826	5	0.00
17/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4783	5	4783	5	0.00
17/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4739	5	4739	5	0.00
17/12/2019	2037 On 05-November-20			Bond Future	10.28	88.3093	10.2846	88.3093	0.00
17/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3785	4	3785	4	0.00
17/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3716	4	3716	4	0.00
17/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3751	4	3751	4	0.00
17/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4523	5	4523	5	0.00
17/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4450	5	4450	5	0.00
17/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4486	5	4486	5	0.00
17/12/2019	2038 On 06-February-20			Bond Future	116.87	116.8733	116.8660	116.8733	10,814.00
17/12/2019	2038 On 07-May-20			Bond Future	119.02	119.0319	119.0225	119.0319	0.00
17/12/2019	2038 On 06-August-20			Bond Future	119.58	119.5901	119.5820	119.5901	0.00
17/12/2019	2038 On 05-November-20			Bond Future	121.82	121.8345	121.8237	121.8345	0.00

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17/12/2019	2040 On 06-February-20			Bond Future	10.19	90.2526	10.1871	90.2526	52,644.00
17/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	385	0	385	0	0.00
17/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
17/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	419	0	419	0	0.00
17/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	5	0	5	0	0.00
17/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	402	0	402	0	0.00
17/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	3909	4	3909	4	0.00
17/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	3844	4	3844	4	0.00
17/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10056	10	10056	10	0.00
17/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	3975	4	3975	4	0.00
17/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	15813	16	15813	16	0.00
17/12/2019	2040 On 07-May-20			Bond Future	10.27	91.8974	10.2682	91.8974	0.00
17/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	716	1	716	1	2,640.00
17/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1256	1	1256	1	0.00
17/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1981	2	1981	2	2,640.00
17/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1231	1	1231	1	0.00
17/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1206	1	1206	1	0.00
17/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5494	5	5494	5	0.00
17/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5379	5	5379	5	0.00
17/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5436	5	5436	5	0.00
17/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4078	4	4078	4	0.00
17/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6935	7	6935	7	0.00
17/12/2019	2040 On 06-August-20			Bond Future	10.35	89.0754	10.3515	89.0754	0.00
17/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2474	3	2474	3	0.00
17/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2539	3	2539	3	0.00
17/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2506	3	2506	3	0.00
17/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5038	5	5038	5	0.00
17/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4945	5	4945	5	0.00
17/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4992	5	4992	5	0.00
17/12/2019	2040 On 05-November-20			Bond Future	10.43	90.7518	10.4284	90.7518	0.00
17/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2161	2	2161	2	2,000.00
17/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3709	4	3709	4	2,000.00
17/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1608	2	1608	2	2,000.00
17/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2941	3	2941	3	2,000.00

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17/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3959	4	3959	4	0.00
17/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3996	4	3996	4	0.00
17/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	10254	10	10254	10	0.00
17/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9316	9	9316	9	0.00
17/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4032	4	4032	4	0.00
17/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4886	5	4886	5	0.00
17/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1864	2	1864	2	2,000.00
17/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8988	9	8988	9	0.00
17/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6231	6	6231	6	0.00
17/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4847	5	4847	5	0.00
17/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1524	2	1524	2	2,000.00
17/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5209	5	5209	5	0.00
17/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4926	5	4926	5	0.00
17/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7625	8	7625	8	0.00
17/12/2019	2044 On 06-February-20			Bond Future	10.27	86.8275	10.2662	86.8275	50,443.00
17/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	333	0	333	0	0.00
17/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	5	0	5	0	328.00
17/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	290	0	290	0	328.00
17/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	348	0	348	0	0.00
17/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4375	4	4375	4	0.00
17/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	318	0	318	0	0.00
17/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4313	4	4313	4	0.00
17/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4453	4	4453	4	0.00
17/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	493	1	493	1	328.00
17/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4383	4	4383	4	0.00
17/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	4595	5	4595	5	0.00
17/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10138	10	10138	10	0.00
17/12/2019	2044 On 07-May-20			Bond Future	10.35	88.4100	10.3457	88.4100	0.00
17/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5074	5	5074	5	0.00
17/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1131	1	1131	1	0.00
17/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	366	0	366	0	100.00
17/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1653	2	1653	2	100.00
17/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	306	0	306	0	556.00
17/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1180	1	1180	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
17/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	492	1	492	1	129.00
17/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1622	2	1622	2	129.00
17/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6564	7	6564	7	0.00
17/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1156	1	1156	1	0.00
17/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1447	1	1447	1	556.00
17/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6181	6	6181	6	0.00
17/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1212	1	1212	1	556.00
17/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1107	1	1107	1	100.00
17/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	9458	9	9458	9	0.00
17/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	4937	5	4937	5	0.00
17/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5564	6	5564	6	0.00
17/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4566	5	4566	5	0.00
17/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5624	6	5624	6	0.00
17/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	7930	8	7930	8	0.00
17/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4618	5	4618	5	0.00
17/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1599	2	1599	2	129.00
17/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	8881	9	8881	9	0.00
17/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5505	6	5505	6	0.00
17/12/2019	2044 On 06-August-20			Bond Future	10.43	85.6490	10.4272	85.6490	0.00
17/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	779	1	779	1	602.00
17/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1829	2	1829	2	0.00
17/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2179	2	2179	2	602.00
17/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	403	0	403	0	140.00
17/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1323	1	1323	1	140.00
17/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1885	2	1885	2	0.00
17/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6756	7	6756	7	0.00
17/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5965	6	5965	6	0.00
17/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1857	2	1857	2	0.00
17/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6297	6	6297	6	0.00
17/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2265	2	2265	2	140.00
17/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	12487	13	12487	13	0.00
17/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7537	8	7537	8	0.00
17/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6242	6	6242	6	0.00
17/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1935	2	1935	2	602.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6352	6	6352	6	0.00
17/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5713	6	5713	6	0.00
17/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	9629	10	9629	10	0.00
17/12/2019	2044 On 05-November-20			Bond Future	10.50	87.2611	10.5023	87.2611	0.00
17/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2006	2	2006	2	1,815.00
17/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2670	3	2670	3	0.00
17/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8459	8	8459	8	0.00
17/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3926	4	3926	4	0.00
17/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2700	3	2700	3	568.00
17/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3999	4	3999	4	0.00
17/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8705	9	8705	9	0.00
17/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1138	1	1138	1	568.00
17/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7441	7	7441	7	0.00
17/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	615	1	615	1	1,815.00
17/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2853	3	2853	3	1,815.00
17/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3962	4	3962	4	0.00
17/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5124	5	5124	5	0.00
17/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6624	7	6624	7	0.00
17/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5084	5	5084	5	0.00
17/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2646	3	2646	3	1,815.00
17/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2167	2	2167	2	1,815.00
17/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	14583	15	14583	15	0.00
17/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8266	8	8266	8	0.00
17/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11170	11	11170	11	0.00
17/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6931	7	6931	7	0.00
17/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5165	5	5165	5	0.00
17/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2251	2	2251	2	568.00
17/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6879	7	6879	7	0.00
17/12/2019	2046 On 06-February-20			Bond Future	107.37	107.3782	107.3720	107.3782	12,785.00
17/12/2019	2046 On 07-May-20			Bond Future	107.61	107.6177	107.6093	107.6177	0.00
17/12/2019	2046 On 06-August-20			Bond Future	109.64	109.6498	109.6427	109.6498	0.00
17/12/2019	2046 On 05-November-20			Bond Future	109.91	109.9162	109.9068	109.9162	0.00
17/12/2019	2050 On 06-February-20			Bond Future	110.07	110.0813	110.0748	110.0813	11,827.00
17/12/2019	2050 On 07-May-20			Bond Future	112.11	112.1146	112.1059	112.1146	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
17/12/2019	2050 On 06-August-20			Bond Future	112.35	112.3562	112.3488	112.3562	0.00
17/12/2019	2050 On 05-November-20			Bond Future	114.45	114.4648	114.4550	114.4648	0.00
17/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	AL37 On 06-February-20			Index Future	681.89	681.4370	681.8850	681.4370	0.00
17/12/2019	AL37 On 07-May-20			Index Future	694.30	693.8560	694.3010	693.8560	0.00
17/12/2019	AL37 On 06-August-20			Index Future	707.12	706.6560	707.1190	706.6560	0.00
17/12/2019	AL7T On 06-February-20			Index Future	786.40	785.1470	786.4010	785.1470	0.00
17/12/2019	AL7T On 07-May-20			Index Future	800.72	799.4560	800.7200	799.4560	0.00
17/12/2019	AL7T On 06-August-20			Index Future	815.50	814.2040	815.5020	814.2040	0.00
17/12/2019	ALBI On 06-February-20			Index Future	698.69	698.1280	698.6910	698.1280	414.00
17/12/2019	ALBI On 07-May-20			Index Future	711.41	710.8520	711.4130	710.8520	0.00
17/12/2019	ALBI On 06-August-20			Index Future	724.55	723.9650	724.5460	723.9650	0.00
17/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/12/2019	C210 On 31-March-28			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
17/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2019	ES33 On 06-February-20			Bond Future	11.09	78.1027	11.0925	78.1027	350.00
17/12/2019	ES33 On 07-May-20			Bond Future	11.21	75.7325	11.2141	75.7325	0.00
17/12/2019	ES33 On 06-August-20			Bond Future	11.34	77.1213	11.3384	77.1213	0.00
17/12/2019	ES33 On 05-November-20			Bond Future	11.46	74.7815	11.4649	74.7815	0.00
17/12/2019	ES42 On 06-February-20			Bond Future	11.41	79.2058	11.4089	79.2058	4,919.00
17/12/2019	ES42 On 07-May-20			Bond Future	11.53	76.3849	11.5291	76.3849	0.00
17/12/2019	ES42 On 06-August-20			Bond Future	11.65	77.7848	11.6502	77.7848	0.00
17/12/2019	ES42 On 05-November-20			Bond Future	11.77	74.9875	11.7723	74.9875	0.00
17/12/2019	GOVI On 06-February-20			GOVI	690.79	690.1860	690.7890	690.1860	1,246.00
17/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	123410	13	123410	13	0.00
17/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	123610	13	123610	13	0.00
17/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	123510	13	123510	13	0.00
17/12/2019	GOVI On 07-May-20			GOVI	703.37	702.7650	703.3670	702.7650	0.00
17/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	166330	17	166330	17	0.00
17/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	166130	17	166130	17	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
17/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	166230	17	166230	17	0.00
17/12/2019	GOVI On 06-August-20			GOVI	716.35	715.7290	716.3520	715.7290	0.00
17/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	117780	12	117780	12	0.00
17/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	117680	12	117680	12	0.00
17/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	117880	12	117880	12	0.00
17/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2019	IGOV On 06-February-20			Index Future	259.65	259.6860	259.6500	259.6860	1,011.00
17/12/2019	IGOV On 07-May-20			Index Future	264.44	264.4820	264.4410	264.4820	47.00
17/12/2019	IGOV On 06-August-20			Index Future	269.39	269.4230	269.3850	269.4230	0.00
17/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
17/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6100	98.6000	98.6100	0.00
17/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
17/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
17/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4600	95.4400	95.4600	0.00
17/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.39	94.4100	94.3900	94.4100	0.00
17/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.29	93.3200	93.2900	93.3200	0.00
17/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.15	93.1900	93.1500	93.1900	0.00
17/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.09	95.1400	95.0900	95.1400	51.00
17/12/2019	IS05 On 15-March-22			Interest Rate Swap	94.98	95.0400	94.9800	95.0400	0.00
17/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.91	95.9700	95.9100	95.9700	0.00
17/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.62	99.6800	99.6200	99.6800	0.00
17/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.66	100.7200	100.6600	100.7200	0.00
17/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.73	93.8000	93.7300	93.8000	0.00
17/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.63	99.7100	99.6300	99.7100	0.00
17/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
17/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.23	90.3900	90.2300	90.3900	0.00
17/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.06	87.2300	87.0600	87.2300	0.00
17/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.69	85.8600	85.6900	85.8600	0.00
17/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.84	88.0000	87.8400	88.0000	0.00
17/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.69	91.8400	91.6900	91.8400	0.00
17/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.16	90.3100	90.1600	90.3100	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
17/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.24	92.3900	92.2400	92.3900	0.00
17/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.78	97.9200	97.7800	97.9200	0.00
17/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.12	98.2700	98.1200	98.2700	0.00
17/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.45	91.6200	91.4500	91.6200	0.00
17/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.83	99.0200	98.8300	99.0200	0.00
17/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
17/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
17/12/2019	R023 On 06-February-20			Bond Future	7.22	104.8922	7.2208	104.8922	44,580.00
17/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	932	1	932	1	0.00
17/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	978	1	978	1	0.00
17/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	955	1	955	1	0.00
17/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	119	0	119	0	0.00
17/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	115	0	115	0	0.00
17/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	124	0	124	0	0.00
17/12/2019	R023 On 07-May-20			Bond Future	7.20	102.8714	7.1992	102.8714	13,512.00
17/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	306	0	306	0	0.00
17/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	315	0	315	0	0.00
17/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	297	0	297	0	0.00
17/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1080	1	1080	1	0.00
17/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1063	1	1063	1	0.00
17/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1047	1	1047	1	0.00
17/12/2019	R023 On 06-August-20			Bond Future	7.16	104.7694	7.1585	104.7694	0.00
17/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	932	1	932	1	0.00
17/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	960	1	960	1	0.00
17/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	946	1	946	1	0.00
17/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	679	1	679	1	0.00
17/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	688	1	688	1	0.00
17/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	697	1	697	1	0.00
17/12/2019	R023 On 05-November-20			Bond Future	7.11	102.8007	7.1121	102.8007	0.00
17/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1346	1	1346	1	0.00
17/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1332	1	1332	1	0.00
17/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1360	1	1360	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
17/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	622	1	622	1	0.00
17/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	615	1	615	1	0.00
17/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	608	1	608	1	0.00
17/12/2019	R035 On 06-February-20			Bond Future	9.88	96.1577	9.8785	96.1577	118,282.00
17/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	686	1	686	1	0.00
17/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	662	1	662	1	0.00
17/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	638	1	638	1	0.00
17/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2782	3	2782	3	0.00
17/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2679	3	2679	3	0.00
17/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2730	3	2730	3	0.00
17/12/2019	R035 On 07-May-20			Bond Future	9.95	93.4069	9.9541	93.4069	0.00
17/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	518	1	518	1	5,000.00
17/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1999	2	1999	2	5,000.00
17/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1207	1	1207	1	0.00
17/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2096	2	2096	2	3,530.00
17/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	623	1	623	1	3,530.00
17/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1257	1	1257	1	0.00
17/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6411	6	6411	6	0.00
17/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1232	1	1232	1	0.00
17/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5471	5	5471	5	0.00
17/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3485	4	3485	4	0.00
17/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4789	5	4789	5	0.00
17/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3361	3	3361	3	0.00
17/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4687	5	4687	5	0.00
17/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6449	7	6449	7	0.00
17/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	936	1	936	1	5,000.00
17/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4738	5	4738	5	0.00
17/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1191	1	1191	1	3,530.00
17/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	6897	7	6897	7	0.00
17/12/2019	R035 On 06-August-20			Bond Future	10.03	95.1232	10.0302	95.1232	0.00
17/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	733	1	733	1	24,761.00
17/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2963	3	2963	3	0.00
17/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2929	3	2929	3	0.00
17/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	465	0	465	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2999	3	2999	3	0.00
17/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3786	4	3786	4	0.00
17/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3712	4	3712	4	0.00
17/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10229	10	10229	10	0.00
17/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8476	9	8476	9	0.00
17/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3749	4	3749	4	0.00
17/12/2019	R035 On 05-November-20			Bond Future	10.11	92.4101	10.1087	92.4101	0.00
17/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4895	5	4895	5	0.00
17/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4855	5	4855	5	0.00
17/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4934	5	4934	5	0.00
17/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3399	3	3399	3	0.00
17/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3370	3	3370	3	0.00
17/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3341	3	3341	3	0.00
17/12/2019	R186 On 06-February-20			Bond Future	8.31	112.5597	8.3083	112.5597	103,735.00
17/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1795	2	1795	2	0.00
17/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	514	0	514	0	821.00
17/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1874	2	1874	2	0.00
17/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1605	2	1605	2	0.00
17/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1834	2	1834	2	0.00
17/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3827	4	3827	4	0.00
17/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	457	1	457	1	0.00
17/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	442	1	442	1	0.00
17/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	94	0	94	0	821.00
17/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	554	1	554	1	821.00
17/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1614	2	1614	2	0.00
17/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	472	1	472	1	0.00
17/12/2019	R186 On 07-May-20			Bond Future	8.36	114.6112	8.3555	114.6112	1,650.00
17/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2145	2	2145	2	0.00
17/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1058	1	1058	1	0.00
17/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3691	4	3691	4	0.00
17/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	731	1	731	1	0.00
17/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1521	1	1521	1	6,000.00
17/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1079	1	1079	1	0.00
17/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	359	0	359	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1038	1	1038	1	0.00
17/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2575	3	2575	3	0.00
17/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4488	5	4488	5	0.00
17/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	677	1	677	1	6,000.00
17/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2508	3	2508	3	0.00
17/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3197	3	3197	3	2,500.00
17/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1925	2	1925	2	0.00
17/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2541	3	2541	3	0.00
17/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1377	1	1377	1	23,208.00
17/12/2019	R186 On 06-August-20			Bond Future	8.40	111.4175	8.4017	111.4175	0.00
17/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2056	2	2056	2	0.00
17/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2082	2	2082	2	0.00
17/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2030	2	2030	2	0.00
17/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2245	2	2245	2	0.00
17/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2220	2	2220	2	0.00
17/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2195	2	2195	2	0.00
17/12/2019	R186 On 05-November-20			Bond Future	8.44	113.5091	8.4447	113.5091	0.00
17/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3132	3	3132	3	0.00
17/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3103	3	3103	3	0.00
17/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2266	2	2266	2	3,500.00
17/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5139	5	5139	5	0.00
17/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1213	1	1213	1	3,500.00
17/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3073	3	3073	3	0.00
17/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4280	4	4280	4	0.00
17/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2085	2	2085	2	0.00
17/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1170	1	1170	1	3,500.00
17/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2789	3	2789	3	0.00
17/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2106	2	2106	2	0.00
17/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2066	2	2066	2	0.00
17/12/2019	R197 On 06-February-20			Bond Future	301.58	301.6014	301.5785	301.6014	2,540.00
17/12/2019	R197 On 07-May-20			Bond Future	307.14	307.1719	307.1432	307.1719	0.00
17/12/2019	R197 On 06-August-20			Bond Future	305.17	305.1978	305.1724	305.1978	0.00
17/12/2019	R197 On 05-November-20			Bond Future	310.89	310.9255	310.8933	310.9255	0.00
17/12/2019	R202 On 06-February-20			Bond Future	226.37	226.3824	226.3688	226.3824	8,469.00



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17/12/2019	R202 On 07-May-20			Bond Future	230.55	230.5638	230.5456	230.5638	0.00
17/12/2019	R202 On 06-August-20			Bond Future	230.77	230.7880	230.7726	230.7880	0.00
17/12/2019	R202 On 05-November-20			Bond Future	235.10	235.1196	235.0989	235.1196	0.00
17/12/2019	R208 On 06-February-20			Bond Future	6.62	102.6052	6.6218	102.6052	12,719.00
17/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	543	1	543	1	0.00
17/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	521	1	521	1	0.00
17/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	532	1	532	1	0.00
17/12/2019	R208 On 07-May-20			Bond Future	6.40	101.0719	6.3985	101.0719	0.00
17/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1366	1	1366	1	0.00
17/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1375	1	1375	1	0.00
17/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1358	1	1358	1	0.00
17/12/2019	R208 On 06-August-20			Bond Future	5.96	102.9398	5.9557	102.9398	0.00
17/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	36	0	36	0	0.00
17/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	38	0	38	0	0.00
17/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	34	0	34	0	0.00
17/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	287	0	287	0	0.00
17/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	282	0	282	0	0.00
17/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	277	0	277	0	0.00
17/12/2019	R208 On 05-November-20			Bond Future	4.91	101.4618	4.9068	101.4618	0.00
17/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	75	0	75	0	0.00
17/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	73	0	73	0	0.00
17/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	72	0	72	0	0.00
17/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	122	0	122	0	0.00
17/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	124	0	124	0	0.00
17/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	120	0	120	0	0.00
17/12/2019	R209 On 06-February-20			Bond Future	9.91	73.0519	9.9121	73.0519	103,946.00
17/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	380	0	380	0	0.00
17/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	241	0	241	0	7,500.00

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17/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	395	0	395	0	0.00
17/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	365	0	365	0	0.00
17/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2997	3	2997	3	0.00
17/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2946	3	2946	3	0.00
17/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3533	4	3533	4	0.00
17/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2895	3	2895	3	0.00
17/12/2019	R209 On 07-May-20			Bond Future	9.98	71.2319	9.9834	71.2319	0.00
17/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	989	1	989	1	0.00
17/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1028	1	1028	1	0.00
17/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1009	1	1009	1	0.00
17/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4332	4	4332	4	0.00
17/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4286	4	4286	4	0.00
17/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4378	4	4378	4	0.00
17/12/2019	R209 On 06-August-20			Bond Future	10.06	72.5405	10.0552	72.5405	0.00
17/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36834	37	36834	37	0.00
17/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36943	37	36943	37	0.00
17/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36726	37	36726	37	0.00
17/12/2019	R209 On 05-November-20			Bond Future	10.13	70.7540	10.1257	70.7540	0.00
17/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3168	3	3168	3	0.00
17/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3226	3	3226	3	0.00
17/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3197	3	3197	3	0.00
17/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3895	4	3895	4	0.00
17/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3863	4	3863	4	0.00
17/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3926	4	3926	4	0.00
17/12/2019	R210 On 06-February-20			Bond Future	188.89	188.8993	188.8869	188.8993	1,721.00
17/12/2019	R210 On 07-May-20			Bond Future	189.73	189.7447	189.7288	189.7447	0.00
17/12/2019	R210 On 06-August-20			Bond Future	193.31	193.3277	193.3137	193.3277	0.00
17/12/2019	R210 On 05-November-20			Bond Future	194.22	194.2404	194.2222	194.2404	0.00
17/12/2019	R212 On 06-February-20			Bond Future	161.82	161.8383	161.8249	161.8383	7,963.00
17/12/2019	R212 On 07-May-20			Bond Future	164.81	164.8273	164.8109	164.8273	0.00
17/12/2019	R212 On 06-August-20			Bond Future	165.64	165.6516	165.6369	165.6516	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
17/12/2019	R212 On 05-November-20			Bond Future	168.74	168.7604	168.7420	168.7604	0.00
17/12/2019	R213 On 06-February-20			Bond Future	9.38	86.9576	9.3781	86.9576	24,111.00
17/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	930	1	930	1	0.00
17/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	904	1	904	1	0.00
17/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	878	1	878	1	0.00
17/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1560	2	1560	2	0.00
17/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1595	2	1595	2	0.00
17/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1525	2	1525	2	0.00
17/12/2019	R213 On 07-May-20			Bond Future	9.44	84.9906	9.4443	84.9906	0.00
17/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1031	1	1031	1	0.00
17/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1051	1	1051	1	0.00
17/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1072	1	1072	1	0.00
17/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3642	4	3642	4	0.00
17/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3726	4	3726	4	0.00
17/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3684	4	3684	4	0.00
17/12/2019	R213 On 06-August-20			Bond Future	9.51	86.5534	9.5105	86.5534	0.00
17/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2048	2	2048	2	0.00
17/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2101	2	2101	2	0.00
17/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2075	2	2075	2	0.00
17/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3315	3	3315	3	0.00
17/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3282	3	3282	3	0.00
17/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3348	3	3348	3	0.00
17/12/2019	R213 On 05-November-20			Bond Future	9.58	84.6292	9.5797	84.6292	0.00
17/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3252	3	3252	3	0.00
17/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3282	3	3282	3	0.00
17/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3312	3	3312	3	0.00
17/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3139	3	3139	3	0.00
17/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3193	3	3193	3	0.00
17/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3166	3	3166	3	0.00
17/12/2019	R214 On 06-February-20			Bond Future	10.15	71.5149	10.1451	71.5149	19,434.00
17/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	356	0	356	0	0.00
17/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	385	0	385	0	0.00
17/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2450	3	2450	3	0.00
17/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	152	0	152	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	640	1	640	1	1,000.00
17/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	370	0	370	0	0.00
17/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3191	3	3191	3	0.00
17/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4363	4	4363	4	0.00
17/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3137	3	3137	3	0.00
17/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2444	2	2444	2	0.00
17/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3245	3	3245	3	0.00
17/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	719	1	719	1	1,000.00
17/12/2019	R214 On 07-May-20			Bond Future	10.22	69.5202	10.2156	69.5202	0.00
17/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1219	1	1219	1	0.00
17/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1242	1	1242	1	0.00
17/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	456	0	456	0	1,250.00
17/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1582	2	1582	2	1,250.00
17/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4142	4	4142	4	0.00
17/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1197	1	1197	1	0.00
17/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4259	4	4259	4	0.00
17/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3568	4	3568	4	0.00
17/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6615	7	6615	7	0.00
17/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1410	1	1410	1	1,250.00
17/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4214	4	4214	4	0.00
17/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4168	4	4168	4	0.00
17/12/2019	R214 On 06-August-20			Bond Future	10.29	70.7971	10.2864	70.7971	0.00
17/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2140	2	2140	2	0.00
17/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2167	2	2167	2	0.00
17/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2195	2	2195	2	0.00
17/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4097	4	4097	4	0.00
17/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4173	4	4173	4	0.00
17/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4135	4	4135	4	0.00
17/12/2019	R214 On 05-November-20			Bond Future	10.36	68.8318	10.3587	68.8318	0.00
17/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3404	3	3404	3	0.00
17/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3434	3	3434	3	0.00
17/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3373	3	3373	3	0.00
17/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4116	4	4116	4	0.00
17/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4084	4	4084	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
17/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4051	4	4051	4	0.00
17/12/2019	R248 On 06-February-20			Bond Future	10.25	90.2297	10.2469	90.2297	94,797.00
17/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	283	0	283	0	0.00
17/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	257	0	257	0	0.00
17/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	270	0	270	0	0.00
17/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	4873	5	4873	5	0.00
17/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	4723	5	4723	5	0.00
17/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	4798	5	4798	5	0.00
17/12/2019	R248 On 07-May-20			Bond Future	10.32	87.4342	10.3203	87.4342	0.00
17/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1144	1	1144	1	0.00
17/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1195	1	1195	1	0.00
17/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1169	1	1169	1	0.00
17/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5668	6	5668	6	0.00
17/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5730	6	5730	6	0.00
17/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5607	6	5607	6	0.00
17/12/2019	R248 On 06-August-20			Bond Future	10.39	89.0400	10.3942	89.0400	0.00
17/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	667	1	667	1	20,640.00
17/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2985	3	2985	3	0.00
17/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3058	3	3058	3	0.00
17/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	407	0	407	0	3,000.00
17/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3021	3	3021	3	0.00
17/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4653	5	4653	5	0.00
17/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4608	5	4608	5	0.00
17/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	12725	13	12725	13	0.00
17/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4697	5	4697	5	0.00
17/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	10559	11	10559	11	0.00
17/12/2019	R248 On 05-November-20			Bond Future	10.47	86.2767	10.4696	86.2767	0.00
17/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3057	3	3057	3	0.00
17/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3024	3	3024	3	0.00
17/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2992	3	2992	3	0.00
17/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6558	7	6558	7	0.00
17/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6609	7	6609	7	0.00
17/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6507	7	6507	7	0.00