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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
18/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	2025 On 06-February-20			Bond Future	136.53	136.5403	136.5335	136.5403	4,913.00
18/12/2019	2025 On 07-May-20			Bond Future	139.05	139.0597	139.0529	139.0597	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
18/12/2019	2025 On 06-August-20			Bond Future	140.18	140.1856	140.1789	140.1856	0.00
18/12/2019	2025 On 05-November-20			Bond Future	142.81	142.8136	142.8070	142.8136	0.00
18/12/2019	2029 On 06-February-20			Bond Future	101.82	101.8243	101.8204	101.8243	3,765.00
18/12/2019	2029 On 07-May-20			Bond Future	102.59	102.5933	102.5895	102.5933	0.00
18/12/2019	2029 On 06-August-20			Bond Future	104.53	104.5319	104.5282	104.5319	0.00
18/12/2019	2029 On 05-November-20			Bond Future	105.35	105.3515	105.3480	105.3515	0.00
18/12/2019	2030 On 06-February-20			Bond Future	9.13	92.8567	9.1264	92.8567	77,662.00
18/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	818	1	818	1	5,820.00
18/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1605	2	1605	2	0.00
18/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	56	0	56	0	5,820.00
18/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1222	1	1222	1	0.00
18/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2214	2	2214	2	0.00
18/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1255	1	1255	1	0.00
18/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1288	1	1288	1	0.00
18/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1081	1	1081	1	0.00
18/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1138	1	1138	1	0.00
18/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	850	1	850	1	5,000.00
18/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4663	5	4663	5	0.00
18/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	553	1	553	1	5,000.00
18/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1110	1	1110	1	0.00
18/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1599	2	1599	2	0.00
18/12/2019	2030 On 07-May-20			Bond Future	9.19	94.5474	9.1934	94.5474	0.00
18/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1102	1	1102	1	0.00
18/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1081	1	1081	1	0.00
18/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1060	1	1060	1	0.00
18/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3552	4	3552	4	0.00
18/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3593	4	3593	4	0.00
18/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3510	4	3510	4	0.00
18/12/2019	2030 On 06-August-20			Bond Future	9.26	92.2789	9.2617	92.2789	0.00
18/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2238	2	2238	2	0.00
18/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2293	2	2293	2	0.00
18/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2265	2	2265	2	0.00
18/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3225	3	3225	3	0.00
18/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3193	3	3193	3	0.00

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18/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3257	3	3257	3	0.00
18/12/2019	2030 On 05-November-20			Bond Future	9.32	94.0111	9.3235	94.0111	0.00
18/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1041	1	1041	1	1,000.00
18/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2482	2	2482	2	1,000.00
18/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1749	2	1749	2	3,000.00
18/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3448	3	3448	3	0.00
18/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5886	6	5886	6	0.00
18/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3480	3	3480	3	0.00
18/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3001	3	3001	3	3,000.00
18/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1356	1	1356	1	16,000.00
18/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7507	7	7507	7	0.00
18/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2456	2	2456	2	16,000.00
18/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7116	7	7116	7	0.00
18/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3511	3	3511	3	0.00
18/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3070	3	3070	3	0.00
18/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1187	1	1187	1	3,000.00
18/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4171	4	4171	4	0.00
18/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6090	6	6090	6	0.00
18/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3123	3	3123	3	0.00
18/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5261	5	5261	5	0.00
18/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3543	3	3543	3	0.00
18/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1324	1	1324	1	16,000.00
18/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3096	3	3096	3	0.00
18/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1759	2	1759	2	1,000.00
18/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4138	4	4138	4	0.00
18/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6955	7	6955	7	0.00
18/12/2019	2032 On 06-February-20			Bond Future	9.52	93.9233	9.5154	93.9233	70,671.00
18/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	961	1	961	1	0.00
18/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	990	1	990	1	0.00
18/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	934	1	934	1	0.00
18/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1842	2	1842	2	0.00
18/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1802	2	1802	2	0.00
18/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1763	2	1763	2	0.00
18/12/2019	2032 On 07-May-20			Bond Future	9.59	91.4738	9.5880	91.4738	0.00

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18/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1269	1	1269	1	0.00
18/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1317	1	1317	1	0.00
18/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1293	1	1293	1	0.00
18/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4019	4	4019	4	0.00
18/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3975	4	3975	4	0.00
18/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4064	4	4064	4	0.00
18/12/2019	2032 On 06-August-20			Bond Future	9.66	93.1563	9.6612	93.1563	0.00
18/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2414	2	2414	2	0.00
18/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2444	2	2444	2	0.00
18/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2473	2	2473	2	0.00
18/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3715	4	3715	4	0.00
18/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3787	4	3787	4	0.00
18/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3751	4	3751	4	0.00
18/12/2019	2032 On 05-November-20			Bond Future	9.73	90.7463	9.7334	90.7463	0.00
18/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3787	4	3787	4	0.00
18/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8721	9	8721	9	0.00
18/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	9108	9	9108	9	0.00
18/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1958	2	1958	2	3,000.00
18/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3308	3	3308	3	3,000.00
18/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2806	3	2806	3	1,000.00
18/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3821	4	3821	4	0.00
18/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1590	1	1590	1	1,000.00
18/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3754	4	3754	4	0.00
18/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3650	4	3650	4	0.00
18/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6018	6	6018	6	0.00
18/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6800	7	6800	7	0.00
18/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1121	1	1121	1	1,000.00
18/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3590	4	3590	4	0.00
18/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4686	5	4686	5	0.00
18/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4093	4	4093	4	0.00
18/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3620	4	3620	4	0.00
18/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1237	1	1237	1	3,000.00
18/12/2019	2033 On 06-February-20			Bond Future	101.17	101.1695	101.1674	101.1695	6,260.00
18/12/2019	2033 On 07-May-20			Bond Future	101.84	101.8443	101.8421	101.8443	0.00

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18/12/2019	2033 On 06-August-20			Bond Future	103.77	103.7686	103.7666	103.7686	0.00
18/12/2019	2033 On 05-November-20			Bond Future	104.49	104.4957	104.4937	104.4957	0.00
18/12/2019	2037 On 06-February-20			Bond Future	10.03	87.7750	10.0285	87.7750	77,621.00
18/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	545	0	545	0	0.00
18/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	524	0	524	0	0.00
18/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	505	0	505	0	0.00
18/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3207	3	3207	3	0.00
18/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3264	3	3264	3	0.00
18/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3151	3	3151	3	0.00
18/12/2019	2037 On 07-May-20			Bond Future	10.11	89.3732	10.1080	89.3732	0.00
18/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1187	1	1187	1	0.00
18/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1211	1	1211	1	0.00
18/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1235	1	1235	1	0.00
18/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	4940	5	4940	5	0.00
18/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5045	5	5045	5	0.00
18/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	4992	5	4992	5	0.00
18/12/2019	2037 On 06-August-20			Bond Future	10.19	86.7569	10.1896	86.7569	0.00
18/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2467	2	2467	2	0.00
18/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2498	2	2498	2	0.00
18/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2436	2	2436	2	0.00
18/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4824	5	4824	5	0.00
18/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4782	5	4782	5	0.00
18/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4739	5	4739	5	0.00
18/12/2019	2037 On 05-November-20			Bond Future	10.26	88.3875	10.2648	88.3875	0.00
18/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4015	4	4015	4	0.00
18/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3946	4	3946	4	0.00
18/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3981	4	3981	4	0.00
18/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4613	5	4613	5	0.00
18/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4541	4	4541	4	0.00
18/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4577	4	4577	4	0.00
18/12/2019	2038 On 06-February-20			Bond Future	116.86	116.8660	116.8629	116.8660	10,814.00
18/12/2019	2038 On 07-May-20			Bond Future	119.02	119.0225	119.0194	119.0225	0.00
18/12/2019	2038 On 06-August-20			Bond Future	119.58	119.5820	119.5790	119.5820	0.00
18/12/2019	2038 On 05-November-20			Bond Future	121.82	121.8237	121.8209	121.8237	0.00

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18/12/2019	2040 On 06-February-20			Bond Future	10.16	90.2150	10.1640	90.2150	52,644.00
18/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	404	0	404	0	0.00
18/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
18/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	440	0	440	0	0.00
18/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	5	0	5	0	0.00
18/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	422	0	422	0	0.00
18/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	3750	4	3750	4	0.00
18/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	3685	4	3685	4	0.00
18/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	9877	10	9877	10	0.00
18/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	3815	4	3815	4	0.00
18/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	15634	16	15634	16	0.00
18/12/2019	2040 On 07-May-20			Bond Future	10.24	91.8576	10.2444	91.8576	0.00
18/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	805	1	805	1	2,640.00
18/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1375	1	1375	1	0.00
18/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2128	2	2128	2	2,640.00
18/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1349	1	1349	1	0.00
18/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1322	1	1322	1	0.00
18/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5427	5	5427	5	0.00
18/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5314	5	5314	5	0.00
18/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5371	5	5371	5	0.00
18/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4042	4	4042	4	0.00
18/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6841	7	6841	7	0.00
18/12/2019	2040 On 06-August-20			Bond Future	10.33	89.0361	10.3269	89.0361	0.00
18/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2726	2	2726	2	0.00
18/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2793	3	2793	3	0.00
18/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2759	3	2759	3	0.00
18/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5104	5	5104	5	0.00
18/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5012	5	5012	5	0.00
18/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5058	5	5058	5	0.00
18/12/2019	2040 On 05-November-20			Bond Future	10.40	90.7098	10.4029	90.7098	0.00
18/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2331	2	2331	2	2,000.00
18/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3915	4	3915	4	2,000.00
18/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1754	2	1754	2	2,000.00
18/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3133	3	3133	3	2,000.00

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18/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4169	4	4169	4	0.00
18/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	10485	10	10485	10	0.00
18/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4206	4	4206	4	0.00
18/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9547	9	9547	9	0.00
18/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4243	4	4243	4	0.00
18/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4906	5	4906	5	0.00
18/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1906	2	1906	2	2,000.00
18/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8944	9	8944	9	0.00
18/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6232	6	6232	6	0.00
18/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4867	5	4867	5	0.00
18/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1565	2	1565	2	2,000.00
18/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5225	5	5225	5	0.00
18/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4945	5	4945	5	0.00
18/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7605	8	7605	8	0.00
18/12/2019	2044 On 06-February-20			Bond Future	10.24	86.8298	10.2432	86.8298	50,639.00
18/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	348	0	348	0	0.00
18/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	5	0	5	0	328.00
18/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	303	0	303	0	328.00
18/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	364	0	364	0	0.00
18/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4506	4	4506	4	0.00
18/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	333	0	333	0	0.00
18/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4148	4	4148	4	0.00
18/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4286	4	4286	4	0.00
18/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	442	0	442	0	328.00
18/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4216	4	4216	4	0.00
18/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	4427	5	4427	5	0.00
18/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	9957	10	9957	10	0.00
18/12/2019	2044 On 07-May-20			Bond Future	10.32	88.4107	10.3219	88.4107	0.00
18/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5354	5	5354	5	0.00
18/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1326	1	1326	1	0.00
18/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	442	0	442	0	100.00
18/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1869	2	1869	2	100.00
18/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	359	0	359	0	556.00
18/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1378	1	1378	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
18/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6847	7	6847	7	0.00
18/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	614	0	614	0	129.00
18/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1838	2	1838	2	129.00
18/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1656	1	1656	1	556.00
18/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6466	6	6466	6	0.00
18/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1352	1	1352	1	0.00
18/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1312	1	1312	1	556.00
18/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1206	1	1206	1	100.00
18/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4599	5	4599	5	0.00
18/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	9328	9	9328	9	0.00
18/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	4962	5	4962	5	0.00
18/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5576	6	5576	6	0.00
18/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5635	6	5635	6	0.00
18/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	7868	8	7868	8	0.00
18/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4649	5	4649	5	0.00
18/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1694	2	1694	2	129.00
18/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	8773	9	8773	9	0.00
18/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5518	6	5518	6	0.00
18/12/2019	2044 On 06-August-20			Bond Future	10.40	85.6509	10.4026	85.6509	0.00
18/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	876	1	876	1	602.00
18/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1980	2	1980	2	0.00
18/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2342	2	2342	2	602.00
18/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	467	0	467	0	140.00
18/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1452	1	1452	1	140.00
18/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2038	2	2038	2	0.00
18/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6971	7	6971	7	0.00
18/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	6177	6	6177	6	0.00
18/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2009	2	2009	2	0.00
18/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6261	6	6261	6	0.00
18/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2289	2	2289	2	140.00
18/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	12363	12	12363	12	0.00
18/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7478	8	7478	8	0.00
18/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6207	6	6207	6	0.00
18/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1962	2	1962	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
18/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6315	6	6315	6	0.00
18/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5687	6	5687	6	0.00
18/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	9537	10	9537	10	0.00
18/12/2019	2044 On 05-November-20			Bond Future	10.48	87.2612	10.4770	87.2612	0.00
18/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2168	2	2168	2	1,815.00
18/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4133	4	4133	4	0.00
18/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2850	3	2850	3	0.00
18/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8690	8	8690	8	0.00
18/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8937	9	8937	9	0.00
18/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4207	4	4207	4	0.00
18/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2881	3	2881	3	568.00
18/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1258	1	1258	1	568.00
18/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7670	7	7670	7	0.00
18/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	699	1	699	1	1,815.00
18/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3037	3	3037	3	1,815.00
18/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	4170	4	4170	4	0.00
18/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5141	5	5141	5	0.00
18/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6617	7	6617	7	0.00
18/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5101	5	5101	5	0.00
18/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2684	3	2684	3	1,815.00
18/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2207	2	2207	2	1,815.00
18/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	14475	15	14475	15	0.00
18/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11098	11	11098	11	0.00
18/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6919	7	6919	7	0.00
18/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8237	8	8237	8	0.00
18/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2290	2	2290	2	568.00
18/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5181	5	5181	5	0.00
18/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6868	7	6868	7	0.00
18/12/2019	2046 On 06-February-20			Bond Future	107.37	107.3720	107.3701	107.3720	12,785.00
18/12/2019	2046 On 07-May-20			Bond Future	107.61	107.6093	107.6076	107.6093	0.00
18/12/2019	2046 On 06-August-20			Bond Future	109.64	109.6427	109.6410	109.6427	0.00
18/12/2019	2046 On 05-November-20			Bond Future	109.91	109.9068	109.9052	109.9068	0.00
18/12/2019	2050 On 06-February-20			Bond Future	110.07	110.0748	110.0724	110.0748	11,827.00
18/12/2019	2050 On 07-May-20			Bond Future	112.10	112.1059	112.1037	112.1059	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
18/12/2019	2050 On 06-August-20			Bond Future	112.35	112.3488	112.3466	112.3488	0.00
18/12/2019	2050 On 05-November-20			Bond Future	114.45	114.4550	114.4530	114.4550	0.00
18/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	AL37 On 06-February-20			Index Future	681.67	681.8850	681.6730	681.8850	0.00
18/12/2019	AL37 On 07-May-20			Index Future	694.09	694.3010	694.0850	694.3010	0.00
18/12/2019	AL37 On 06-August-20			Index Future	706.90	707.1190	706.8990	707.1190	0.00
18/12/2019	AL7T On 06-February-20			Index Future	786.85	786.4010	786.8450	786.4010	0.00
18/12/2019	AL7T On 07-May-20			Index Future	801.17	800.7200	801.1720	800.7200	0.00
18/12/2019	AL7T On 06-August-20			Index Future	815.96	815.5020	815.9630	815.5020	0.00
18/12/2019	ALBI On 06-February-20			Index Future	699.33	698.6910	699.3250	698.6910	414.00
18/12/2019	ALBI On 07-May-20			Index Future	712.06	711.4130	712.0580	711.4130	0.00
18/12/2019	ALBI On 06-August-20			Index Future	725.20	724.5460	725.2040	724.5460	0.00
18/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2019	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
18/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2019	ES33 On 06-February-20			Bond Future	11.07	78.1352	11.0731	78.1352	350.00
18/12/2019	ES33 On 07-May-20			Bond Future	11.19	75.7644	11.1939	75.7644	0.00
18/12/2019	ES33 On 06-August-20			Bond Future	11.32	77.1548	11.3174	77.1548	0.00
18/12/2019	ES33 On 05-November-20			Bond Future	11.44	74.8140	11.4432	74.8140	0.00
18/12/2019	ES42 On 06-February-20			Bond Future	11.39	79.1772	11.3896	79.1772	4,919.00
18/12/2019	ES42 On 07-May-20			Bond Future	11.51	76.3544	11.5091	76.3544	0.00
18/12/2019	ES42 On 06-August-20			Bond Future	11.63	77.7548	11.6294	77.7548	0.00
18/12/2019	ES42 On 05-November-20			Bond Future	11.75	74.9554	11.7509	74.9554	0.00
18/12/2019	GOVI On 06-February-20			GOVI	691.43	690.7890	691.4270	690.7890	1,246.00
18/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	117030	12	117030	12	0.00
18/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	117230	12	117230	12	0.00
18/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	117130	12	117130	12	0.00
18/12/2019	GOVI On 07-May-20			GOVI	704.02	703.3670	704.0160	703.3670	0.00
18/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	159840	17	159840	17	0.00
18/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	159640	17	159640	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
18/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	159740	17	159740	17	0.00
18/12/2019	GOVI On 06-August-20			GOVI	717.01	716.3520	717.0140	716.3520	0.00
18/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
18/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	111160	12	111160	12	0.00
18/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	111060	12	111060	12	0.00
18/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	111260	12	111260	12	0.00
18/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2019	IGOV On 06-February-20			Index Future	259.63	259.6500	259.6290	259.6500	1,011.00
18/12/2019	IGOV On 07-May-20			Index Future	264.42	264.4410	264.4200	264.4410	47.00
18/12/2019	IGOV On 06-August-20			Index Future	269.36	269.3850	269.3640	269.3850	0.00
18/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
18/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
18/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
18/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
18/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4400	95.4500	95.4400	0.00
18/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.3900	94.4100	94.3900	0.00
18/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.31	93.2900	93.3100	93.2900	0.00
18/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.17	93.1500	93.1700	93.1500	0.00
18/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.11	95.0900	95.1100	95.0900	51.00
18/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.01	94.9800	95.0100	94.9800	0.00
18/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.95	95.9100	95.9500	95.9100	0.00
18/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.67	99.6200	99.6700	99.6200	0.00
18/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.71	100.6600	100.7100	100.6600	0.00
18/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.78	93.7300	93.7800	93.7300	0.00
18/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.69	99.6300	99.6900	99.6300	0.00
18/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
18/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.30	90.2300	90.3000	90.2300	0.00
18/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.13	87.0600	87.1300	87.0600	0.00
18/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.76	85.6900	85.7600	85.6900	0.00
18/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.91	87.8400	87.9100	87.8400	0.00
18/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.75	91.6900	91.7500	91.6900	0.00
18/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.23	90.1600	90.2300	90.1600	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
18/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.33	92.2400	92.3300	92.2400	0.00
18/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.87	97.7800	97.8700	97.7800	0.00
18/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.22	98.1200	98.2200	98.1200	0.00
18/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.56	91.4500	91.5600	91.4500	0.00
18/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.94	98.8300	98.9400	98.8300	0.00
18/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
18/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
18/12/2019	R023 On 06-February-20			Bond Future	7.24	104.9298	7.2364	104.9298	44,450.00
18/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	893	1	893	1	0.00
18/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	938	1	938	1	0.00
18/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	915	1	915	1	0.00
18/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	122	0	122	0	0.00
18/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	118	0	118	0	0.00
18/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	126	0	126	0	0.00
18/12/2019	R023 On 07-May-20			Bond Future	7.22	102.9080	7.2164	102.9080	13,512.00
18/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	285	0	285	0	0.00
18/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	294	0	294	0	0.00
18/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	277	0	277	0	0.00
18/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1103	1	1103	1	0.00
18/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1086	1	1086	1	0.00
18/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1069	1	1069	1	0.00
18/12/2019	R023 On 06-August-20			Bond Future	7.18	104.8080	7.1775	104.8080	0.00
18/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	896	1	896	1	0.00
18/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	924	1	924	1	0.00
18/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	910	1	910	1	0.00
18/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	687	1	687	1	0.00
18/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	696	1	696	1	0.00
18/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	705	1	705	1	0.00
18/12/2019	R023 On 05-November-20			Bond Future	7.13	102.8378	7.1332	102.8378	0.00
18/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1341	1	1341	1	0.00
18/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1327	1	1327	1	0.00
18/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1355	1	1355	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
18/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	661	1	661	1	0.00
18/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	654	1	654	1	0.00
18/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	648	1	648	1	0.00
18/12/2019	R035 On 06-February-20			Bond Future	9.86	96.2340	9.8604	96.2340	118,282.00
18/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	705	1	705	1	0.00
18/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	680	1	680	1	0.00
18/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	656	1	656	1	0.00
18/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2667	3	2667	3	0.00
18/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2565	3	2565	3	0.00
18/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2616	3	2616	3	0.00
18/12/2019	R035 On 07-May-20			Bond Future	9.94	93.4830	9.9354	93.4830	0.00
18/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	579	1	579	1	5,000.00
18/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2115	2	2115	2	5,000.00
18/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1302	1	1302	1	0.00
18/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2213	2	2213	2	3,530.00
18/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	691	1	691	1	3,530.00
18/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1354	1	1354	1	0.00
18/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6558	6	6558	6	0.00
18/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1328	1	1328	1	0.00
18/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5617	5	5617	5	0.00
18/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3466	3	3466	3	0.00
18/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4750	5	4750	5	0.00
18/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3344	3	3344	3	0.00
18/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4649	5	4649	5	0.00
18/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6382	6	6382	6	0.00
18/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	949	1	949	1	5,000.00
18/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4699	5	4699	5	0.00
18/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1203	1	1203	1	3,530.00
18/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	6823	7	6823	7	0.00
18/12/2019	R035 On 06-August-20			Bond Future	10.01	95.2019	10.0108	95.2019	0.00
18/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	813	1	813	1	24,761.00
18/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3177	3	3177	3	0.00
18/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3142	3	3142	3	0.00
18/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	526	0	526	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
18/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3212	3	3212	3	0.00
18/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3862	4	3862	4	0.00
18/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3789	4	3789	4	0.00
18/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10153	10	10153	10	0.00
18/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8419	8	8419	8	0.00
18/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3825	4	3825	4	0.00
18/12/2019	R035 On 05-November-20			Bond Future	10.09	92.4884	10.0886	92.4884	0.00
18/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5137	5	5137	5	0.00
18/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5097	5	5097	5	0.00
18/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5178	5	5178	5	0.00
18/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3501	3	3501	3	0.00
18/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3473	3	3473	3	0.00
18/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3445	3	3445	3	0.00
18/12/2019	R186 On 06-February-20			Bond Future	8.31	112.7553	8.3066	112.7553	103,945.00
18/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1807	2	1807	2	0.00
18/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	516	1	516	1	821.00
18/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1887	2	1887	2	0.00
18/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1615	2	1615	2	0.00
18/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1847	2	1847	2	0.00
18/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3843	4	3843	4	0.00
18/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	460	0	460	0	0.00
18/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	446	0	446	0	0.00
18/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	101	0	101	0	821.00
18/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	554	1	554	1	821.00
18/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1607	2	1607	2	0.00
18/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	475	0	475	0	0.00
18/12/2019	R186 On 07-May-20			Bond Future	8.35	114.8084	8.3537	114.8084	1,650.00
18/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2155	2	2155	2	0.00
18/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1059	1	1059	1	0.00
18/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3722	4	3722	4	0.00
18/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	730	1	730	1	0.00
18/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1523	2	1523	2	6,000.00
18/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1080	1	1080	1	0.00
18/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	353	0	353	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
18/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1038	1	1038	1	0.00
18/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2567	3	2567	3	0.00
18/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4472	4	4472	4	0.00
18/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	700	1	700	1	6,000.00
18/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2499	3	2499	3	0.00
18/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3187	3	3187	3	2,500.00
18/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1918	2	1918	2	0.00
18/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2533	3	2533	3	0.00
18/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1378	1	1378	1	23,208.00
18/12/2019	R186 On 06-August-20			Bond Future	8.40	111.6198	8.3998	111.6198	0.00
18/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2081	2	2081	2	0.00
18/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2108	2	2108	2	0.00
18/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2055	2	2055	2	0.00
18/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2261	2	2261	2	0.00
18/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2235	2	2235	2	0.00
18/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2210	2	2210	2	0.00
18/12/2019	R186 On 05-November-20			Bond Future	8.44	113.7128	8.4427	113.7128	0.00
18/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3151	3	3151	3	0.00
18/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3121	3	3121	3	0.00
18/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5154	5	5154	5	0.00
18/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1232	1	1232	1	3,500.00
18/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2283	2	2283	2	3,500.00
18/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3092	3	3092	3	0.00
18/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4289	4	4289	4	0.00
18/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2094	2	2094	2	0.00
18/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1174	1	1174	1	3,500.00
18/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2797	3	2797	3	0.00
18/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2114	2	2114	2	0.00
18/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2074	2	2074	2	0.00
18/12/2019	R197 On 06-February-20			Bond Future	301.45	301.5785	301.4498	301.5785	2,540.00
18/12/2019	R197 On 07-May-20			Bond Future	307.01	307.1432	307.0124	307.1432	0.00
18/12/2019	R197 On 06-August-20			Bond Future	305.04	305.1724	305.0396	305.1724	0.00
18/12/2019	R197 On 05-November-20			Bond Future	310.76	310.8933	310.7583	310.8933	0.00
18/12/2019	R202 On 06-February-20			Bond Future	226.36	226.3688	226.3629	226.3688	8,469.00



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18/12/2019	R202 On 07-May-20			Bond Future	230.54	230.5456	230.5398	230.5456	0.00
18/12/2019	R202 On 06-August-20			Bond Future	230.77	230.7726	230.7670	230.7726	0.00
18/12/2019	R202 On 05-November-20			Bond Future	235.09	235.0989	235.0934	235.0989	0.00
18/12/2019	R208 On 06-February-20			Bond Future	6.63	102.5984	6.6260	102.5984	12,719.00
18/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	548	1	548	1	0.00
18/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	526	1	526	1	0.00
18/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	537	1	537	1	0.00
18/12/2019	R208 On 07-May-20			Bond Future	6.40	101.0631	6.4039	101.0631	60.00
18/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1371	1	1371	1	0.00
18/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1380	1	1380	1	0.00
18/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1362	1	1362	1	0.00
18/12/2019	R208 On 06-August-20			Bond Future	5.96	102.9321	5.9630	102.9321	0.00
18/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	35	0	35	0	0.00
18/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	37	0	37	0	0.00
18/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	33	0	33	0	0.00
18/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	290	0	290	0	0.00
18/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	285	0	285	0	0.00
18/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	281	0	281	0	0.00
18/12/2019	R208 On 05-November-20			Bond Future	4.92	101.4520	4.9185	101.4520	0.00
18/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	70	0	70	0	0.00
18/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	68	0	68	0	0.00
18/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	66	0	66	0	0.00
18/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	121	0	121	0	0.00
18/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	123	0	123	0	0.00
18/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	119	0	119	0	0.00
18/12/2019	R209 On 06-February-20			Bond Future	9.89	73.0847	9.8944	73.0847	103,946.00
18/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	388	0	388	0	0.00
18/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	246	0	246	0	7,500.00

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18/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	404	0	404	0	0.00
18/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	373	0	373	0	0.00
18/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2895	3	2895	3	0.00
18/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2845	3	2845	3	0.00
18/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3428	4	3428	4	0.00
18/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2795	3	2795	3	0.00
18/12/2019	R209 On 07-May-20			Bond Future	9.97	71.2642	9.9652	71.2642	0.00
18/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1036	1	1036	1	0.00
18/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1077	1	1077	1	0.00
18/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1056	1	1056	1	0.00
18/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4268	4	4268	4	0.00
18/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4222	4	4222	4	0.00
18/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4313	4	4313	4	0.00
18/12/2019	R209 On 06-August-20			Bond Future	10.04	72.5742	10.0364	72.5742	0.00
18/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
18/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36720	37	36720	37	0.00
18/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36828	37	36828	37	0.00
18/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36611	37	36611	37	0.00
18/12/2019	R209 On 05-November-20			Bond Future	10.11	70.7868	10.1063	70.7868	0.00
18/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3307	3	3307	3	0.00
18/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3367	3	3367	3	0.00
18/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3337	3	3337	3	0.00
18/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3918	4	3918	4	0.00
18/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3887	4	3887	4	0.00
18/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3950	4	3950	4	0.00
18/12/2019	R210 On 06-February-20			Bond Future	188.88	188.8869	188.8792	188.8869	1,721.00
18/12/2019	R210 On 07-May-20			Bond Future	189.72	189.7288	189.7211	189.7288	0.00
18/12/2019	R210 On 06-August-20			Bond Future	193.31	193.3137	193.3062	193.3137	0.00
18/12/2019	R210 On 05-November-20			Bond Future	194.21	194.2222	194.2148	194.2222	0.00
18/12/2019	R212 On 06-February-20			Bond Future	161.81	161.8249	161.8108	161.8249	7,963.00
18/12/2019	R212 On 07-May-20			Bond Future	164.80	164.8109	164.7965	164.8109	0.00
18/12/2019	R212 On 06-August-20			Bond Future	165.62	165.6369	165.6225	165.6369	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
18/12/2019	R212 On 05-November-20			Bond Future	168.73	168.7420	168.7276	168.7420	0.00
18/12/2019	R213 On 06-February-20			Bond Future	9.36	87.0198	9.3552	87.0198	24,111.00
18/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	967	1	967	1	0.00
18/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	940	1	940	1	0.00
18/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	913	1	913	1	0.00
18/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1458	2	1458	2	0.00
18/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1492	2	1492	2	0.00
18/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1424	2	1424	2	0.00
18/12/2019	R213 On 07-May-20			Bond Future	9.42	85.0524	9.4207	85.0524	0.00
18/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1074	1	1074	1	0.00
18/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1094	1	1094	1	0.00
18/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1115	1	1115	1	0.00
18/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3545	4	3545	4	0.00
18/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3628	4	3628	4	0.00
18/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3586	4	3586	4	0.00
18/12/2019	R213 On 06-August-20			Bond Future	9.49	86.6175	9.4860	86.6175	0.00
18/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2218	2	2218	2	0.00
18/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2272	2	2272	2	0.00
18/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2245	2	2245	2	0.00
18/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3341	3	3341	3	0.00
18/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3309	3	3309	3	0.00
18/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3374	3	3374	3	0.00
18/12/2019	R213 On 05-November-20			Bond Future	9.55	84.6927	9.5542	84.6927	0.00
18/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3444	3	3444	3	0.00
18/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3475	3	3475	3	0.00
18/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3505	3	3505	3	0.00
18/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3186	3	3186	3	0.00
18/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3238	3	3238	3	0.00
18/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3212	3	3212	3	0.00
18/12/2019	R214 On 06-February-20			Bond Future	10.13	71.4840	10.1273	71.4840	19,434.00
18/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	365	0	365	0	0.00
18/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	395	0	395	0	0.00
18/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2514	2	2514	2	0.00
18/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	154	0	154	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
18/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	658	1	658	1	1,000.00
18/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	380	0	380	0	0.00
18/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3085	3	3085	3	0.00
18/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4251	4	4251	4	0.00
18/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3032	3	3032	3	0.00
18/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2348	2	2348	2	0.00
18/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3139	3	3139	3	0.00
18/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	668	1	668	1	1,000.00
18/12/2019	R214 On 07-May-20			Bond Future	10.20	69.4874	10.1972	69.4874	0.00
18/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1288	1	1288	1	0.00
18/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1311	1	1311	1	0.00
18/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	494	0	494	0	1,250.00
18/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1660	2	1660	2	1,250.00
18/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4252	4	4252	4	0.00
18/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1265	1	1265	1	0.00
18/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4211	4	4211	4	0.00
18/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3529	4	3529	4	0.00
18/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6536	7	6536	7	0.00
18/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1403	1	1403	1	1,250.00
18/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4165	4	4165	4	0.00
18/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4121	4	4121	4	0.00
18/12/2019	R214 On 06-August-20			Bond Future	10.27	70.7647	10.2674	70.7647	0.00
18/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2334	2	2334	2	0.00
18/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2362	2	2362	2	0.00
18/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2390	2	2390	2	0.00
18/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4173	4	4173	4	0.00
18/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4248	4	4248	4	0.00
18/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4210	4	4210	4	0.00
18/12/2019	R214 On 05-November-20			Bond Future	10.34	68.7973	10.3391	68.7973	0.00
18/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3617	3	3617	3	0.00
18/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3648	3	3648	3	0.00
18/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3586	3	3586	3	0.00
18/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4208	4	4208	4	0.00
18/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4175	4	4175	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
18/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4143	4	4143	4	0.00
18/12/2019	R248 On 06-February-20			Bond Future	10.23	90.2322	10.2289	90.2322	94,797.00
18/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	291	0	291	0	0.00
18/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	264	0	264	0	0.00
18/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	277	0	277	0	0.00
18/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	4735	5	4735	5	0.00
18/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	4586	5	4586	5	0.00
18/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	4660	5	4660	5	0.00
18/12/2019	R248 On 07-May-20			Bond Future	10.30	87.4353	10.3018	87.4353	0.00
18/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1334	1	1334	1	0.00
18/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1387	1	1387	1	0.00
18/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1361	1	1361	1	0.00
18/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5712	6	5712	6	0.00
18/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5772	6	5772	6	0.00
18/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5651	6	5651	6	0.00
18/12/2019	R248 On 06-August-20			Bond Future	10.38	89.0422	10.3751	89.0422	0.00
18/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	751	1	751	1	20,640.00
18/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3154	3	3154	3	0.00
18/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3229	3	3229	3	0.00
18/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	469	0	469	0	3,000.00
18/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3191	3	3191	3	0.00
18/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4672	5	4672	5	0.00
18/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4629	5	4629	5	0.00
18/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	12637	13	12637	13	0.00
18/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4716	5	4716	5	0.00
18/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	10493	11	10493	11	0.00
18/12/2019	R248 On 05-November-20			Bond Future	10.45	86.2772	10.4499	86.2772	0.00
18/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3233	3	3233	3	0.00
18/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3200	3	3200	3	0.00
18/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3167	3	3167	3	0.00
18/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6581	7	6581	7	0.00
18/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6631	7	6631	7	0.00
18/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6530	7	6530	7	0.00