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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
20/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	2025 On 06-February-20			Bond Future	136.46	136.4659	136.4592	136.4659	4,913.00
20/12/2019	2025 On 07-May-20			Bond Future	138.98	138.9840	138.9773	138.9840	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
20/12/2019	2025 On 06-August-20			Bond Future	140.10	140.1087	140.1021	140.1087	0.00
20/12/2019	2025 On 05-November-20			Bond Future	142.73	142.7356	142.7290	142.7356	0.00
20/12/2019	2029 On 06-February-20			Bond Future	101.82	101.8192	101.8155	101.8192	3,765.00
20/12/2019	2029 On 07-May-20			Bond Future	102.58	102.5883	102.5845	102.5883	0.00
20/12/2019	2029 On 06-August-20			Bond Future	104.52	104.5269	104.5232	104.5269	0.00
20/12/2019	2029 On 05-November-20			Bond Future	105.34	105.3467	105.3431	105.3467	0.00
20/12/2019	2030 On 06-February-20			Bond Future	9.06	93.2204	9.0571	93.2204	77,662.00
20/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	978	1	978	1	5,820.00
20/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1853	2	1853	2	0.00
20/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	74	0	74	0	5,820.00
20/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1432	1	1432	1	0.00
20/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2509	2	2509	2	0.00
20/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1468	1	1468	1	0.00
20/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1504	1	1504	1	0.00
20/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	871	1	871	1	0.00
20/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	921	1	921	1	0.00
20/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	671	1	671	1	5,000.00
20/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4255	4	4255	4	0.00
20/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	421	0	421	0	5,000.00
20/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	896	1	896	1	0.00
20/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1332	1	1332	1	0.00
20/12/2019	2030 On 07-May-20			Bond Future	9.12	94.9177	9.1215	94.9177	0.00
20/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1239	1	1239	1	0.00
20/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1216	1	1216	1	0.00
20/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1194	1	1194	1	0.00
20/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3253	3	3253	3	0.00
20/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3292	3	3292	3	0.00
20/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3213	3	3213	3	0.00
20/12/2019	2030 On 06-August-20			Bond Future	9.19	92.6564	9.1868	92.6564	0.00
20/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2433	2	2433	2	0.00
20/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2491	2	2491	2	0.00
20/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2462	2	2462	2	0.00
20/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	2979	3	2979	3	0.00
20/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	2948	3	2948	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3010	3	3010	3	0.00
20/12/2019	2030 On 05-November-20			Bond Future	9.25	94.3956	9.2456	94.3956	0.00
20/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1146	1	1146	1	1,000.00
20/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2674	3	2674	3	1,000.00
20/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3684	4	3684	4	0.00
20/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1901	2	1901	2	3,000.00
20/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	6197	6	6197	6	0.00
20/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3716	4	3716	4	0.00
20/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2647	3	2647	3	16,000.00
20/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7454	7	7454	7	0.00
20/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3748	4	3748	4	0.00
20/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7854	8	7854	8	0.00
20/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3217	3	3217	3	3,000.00
20/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1483	1	1483	1	16,000.00
20/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	3911	4	3911	4	0.00
20/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	5766	6	5766	6	0.00
20/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1083	1	1083	1	3,000.00
20/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	2857	3	2857	3	0.00
20/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	2907	3	2907	3	0.00
20/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	4962	5	4962	5	0.00
20/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3308	3	3308	3	0.00
20/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1211	1	1211	1	16,000.00
20/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	2882	3	2882	3	0.00
20/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1619	2	1619	2	1,000.00
20/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	3879	4	3879	4	0.00
20/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6609	7	6609	7	0.00
20/12/2019	2032 On 06-February-20			Bond Future	9.44	94.2173	9.4409	94.2173	70,671.00
20/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	1152	1	1152	1	0.00
20/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	1185	1	1185	1	0.00
20/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	1121	1	1121	1	0.00
20/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1531	2	1531	2	0.00
20/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1495	2	1495	2	0.00
20/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1460	2	1460	2	0.00
20/12/2019	2032 On 07-May-20			Bond Future	9.51	91.7731	9.5107	91.7731	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
20/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1431	1	1431	1	0.00
20/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1482	1	1482	1	0.00
20/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1456	1	1456	1	0.00
20/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3675	4	3675	4	0.00
20/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3633	4	3633	4	0.00
20/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	3717	4	3717	4	0.00
20/12/2019	2032 On 06-August-20			Bond Future	9.58	93.4614	9.5811	93.4614	0.00
20/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2638	3	2638	3	0.00
20/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2669	3	2669	3	0.00
20/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2701	3	2701	3	0.00
20/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3425	4	3425	4	0.00
20/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3493	4	3493	4	0.00
20/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3459	4	3459	4	0.00
20/12/2019	2032 On 05-November-20			Bond Future	9.65	91.0572	9.6504	91.0572	0.00
20/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	4060	4	4060	4	0.00
20/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	9531	9	9531	9	0.00
20/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	9135	9	9135	9	0.00
20/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	2135	2	2135	2	3,000.00
20/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3559	3	3559	3	3,000.00
20/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	3032	3	3032	3	1,000.00
20/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	4094	4	4094	4	0.00
20/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1743	2	1743	2	1,000.00
20/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	4025	4	4025	4	0.00
20/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3394	4	3394	4	0.00
20/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5669	6	5669	6	0.00
20/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6427	7	6427	7	0.00
20/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1017	1	1017	1	1,000.00
20/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4385	5	4385	5	0.00
20/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3337	3	3337	3	0.00
20/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	3817	4	3817	4	0.00
20/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3365	4	3365	4	0.00
20/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1124	1	1124	1	3,000.00
20/12/2019	2033 On 06-February-20			Bond Future	101.16	101.1667	101.1645	101.1667	6,260.00
20/12/2019	2033 On 07-May-20			Bond Future	101.84	101.8414	101.8392	101.8414	0.00

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20/12/2019	2033 On 06-August-20			Bond Future	103.76	103.7660	103.7639	103.7660	0.00
20/12/2019	2033 On 05-November-20			Bond Future	104.49	104.4930	104.4911	104.4930	0.00
20/12/2019	2037 On 06-February-20			Bond Future	9.95	88.2112	9.9538	88.2112	77,789.00
20/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	670	1	670	1	0.00
20/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	646	1	646	1	0.00
20/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	623	1	623	1	0.00
20/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	2779	3	2779	3	0.00
20/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	2833	3	2833	3	0.00
20/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	2727	3	2727	3	0.00
20/12/2019	2037 On 07-May-20			Bond Future	10.03	89.8173	10.0309	89.8173	0.00
20/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1343	1	1343	1	0.00
20/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1370	1	1370	1	0.00
20/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1396	1	1396	1	0.00
20/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	4542	5	4542	5	0.00
20/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	4643	5	4643	5	0.00
20/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	4592	5	4592	5	0.00
20/12/2019	2037 On 06-August-20			Bond Future	10.11	87.2093	10.1098	87.2093	0.00
20/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2696	3	2696	3	0.00
20/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2729	3	2729	3	0.00
20/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2663	3	2663	3	0.00
20/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4482	5	4482	5	0.00
20/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4441	5	4441	5	0.00
20/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4400	5	4400	5	0.00
20/12/2019	2037 On 05-November-20			Bond Future	10.18	88.8485	10.1823	88.8485	0.00
20/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4301	4	4301	4	0.00
20/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	4228	4	4228	4	0.00
20/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	4265	4	4265	4	0.00
20/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4316	4	4316	4	0.00
20/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4247	4	4247	4	0.00
20/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4281	4	4281	4	0.00
20/12/2019	2038 On 06-February-20			Bond Future	117.11	116.8619	117.1089	116.8619	10,886.00
20/12/2019	2038 On 07-May-20			Bond Future	119.27	119.0182	119.2699	119.0182	0.00
20/12/2019	2038 On 06-August-20			Bond Future	119.83	119.5780	119.8345	119.5780	0.00
20/12/2019	2038 On 05-November-20			Bond Future	122.08	121.8199	122.0815	121.8199	0.00

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20/12/2019	2040 On 06-February-20			Bond Future	10.07	90.8007	10.0740	90.8007	52,644.00
20/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	537	0	537	0	0.00
20/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
20/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	581	1	581	1	0.00
20/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	8	0	8	0	0.00
20/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	559	0	559	0	0.00
20/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	3180	3	3180	3	0.00
20/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	3120	3	3120	3	0.00
20/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	9172	9	9172	9	0.00
20/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	3240	3	3240	3	0.00
20/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	14926	15	14926	15	0.00
20/12/2019	2040 On 07-May-20			Bond Future	10.15	92.4540	10.1515	92.4540	0.00
20/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	952	1	952	1	2,640.00
20/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1592	1	1592	1	0.00
20/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2419	2	2419	2	2,640.00
20/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1563	1	1563	1	0.00
20/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1533	1	1533	1	0.00
20/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	4918	5	4918	5	0.00
20/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	4811	5	4811	5	0.00
20/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	4865	5	4865	5	0.00
20/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	3613	4	3613	4	0.00
20/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6269	7	6269	7	0.00
20/12/2019	2040 On 06-August-20			Bond Future	10.23	89.6437	10.2308	89.6437	0.00
20/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	3031	3	3031	3	0.00
20/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	3102	3	3102	3	0.00
20/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	3066	3	3066	3	0.00
20/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	4675	5	4675	5	0.00
20/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4588	5	4588	5	0.00
20/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4631	5	4631	5	0.00
20/12/2019	2040 On 05-November-20			Bond Future	10.30	91.3289	10.3038	91.3289	0.00
20/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2583	2	2583	2	2,000.00
20/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	4269	4	4269	4	2,000.00
20/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1960	2	1960	2	2,000.00
20/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3439	3	3439	3	2,000.00

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20/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4537	4	4537	4	0.00
20/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	11073	11	11073	11	0.00
20/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4576	4	4576	4	0.00
20/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	10110	10	10110	10	0.00
20/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4615	4	4615	4	0.00
20/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4528	5	4528	5	0.00
20/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1721	2	1721	2	2,000.00
20/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8402	9	8402	9	0.00
20/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	5792	6	5792	6	0.00
20/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4492	5	4492	5	0.00
20/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1406	1	1406	1	2,000.00
20/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	4831	5	4831	5	0.00
20/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4565	5	4565	5	0.00
20/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7109	7	7109	7	0.00
20/12/2019	2044 On 06-February-20			Bond Future	10.15	87.4607	10.1482	87.4607	50,701.00
20/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	473	0	473	0	0.00
20/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	9	0	9	0	328.00
20/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	416	0	416	0	328.00
20/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	493	0	493	0	0.00
20/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	5123	5	5123	5	0.00
20/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	453	0	453	0	0.00
20/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	3523	4	3523	4	0.00
20/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	3652	4	3652	4	0.00
20/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	305	0	305	0	328.00
20/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	3587	4	3587	4	0.00
20/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	3785	4	3785	4	0.00
20/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	9207	10	9207	10	0.00
20/12/2019	2044 On 07-May-20			Bond Future	10.22	89.0532	10.2239	89.0532	0.00
20/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5878	6	5878	6	0.00
20/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1549	1	1549	1	0.00
20/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	541	1	541	1	100.00
20/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	2152	2	2152	2	100.00
20/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	444	0	444	0	556.00
20/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1607	2	1607	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	742	1	742	1	129.00
20/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	2118	2	2118	2	129.00
20/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	7430	7	7430	7	0.00
20/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1578	1	1578	1	0.00
20/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1917	2	1917	2	556.00
20/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	7035	7	7035	7	0.00
20/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1114	1	1114	1	556.00
20/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1021	1	1021	1	100.00
20/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	8644	9	8644	9	0.00
20/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	4455	5	4455	5	0.00
20/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5035	5	5035	5	0.00
20/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4114	4	4114	4	0.00
20/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5090	5	5090	5	0.00
20/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	7227	7	7227	7	0.00
20/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4161	4	4161	4	0.00
20/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1451	2	1451	2	129.00
20/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	8104	8	8104	8	0.00
20/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	4980	5	4980	5	0.00
20/12/2019	2044 On 06-August-20			Bond Future	10.30	86.3055	10.3014	86.3055	0.00
20/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	1022	1	1022	1	602.00
20/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	2245	2	2245	2	0.00
20/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2638	3	2638	3	602.00
20/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	554	1	554	1	140.00
20/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1666	2	1666	2	140.00
20/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2308	2	2308	2	0.00
20/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	7524	7	7524	7	0.00
20/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2276	2	2276	2	0.00
20/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	6701	6	6701	6	0.00
20/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2030	2	2030	2	140.00
20/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	5746	6	5746	6	0.00
20/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	11668	12	11668	12	0.00
20/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	6909	7	6909	7	0.00
20/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	5695	6	5695	6	0.00
20/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1733	2	1733	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
20/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	5798	6	5798	6	0.00
20/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5201	5	5201	5	0.00
20/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	8901	9	8901	9	0.00
20/12/2019	2044 On 05-November-20			Bond Future	10.37	87.9281	10.3725	87.9281	0.00
20/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2421	2	2421	2	1,815.00
20/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4521	4	4521	4	0.00
20/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	3155	3	3155	3	0.00
20/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	9264	9	9264	9	0.00
20/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	3188	3	3188	3	568.00
20/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4599	4	4599	4	0.00
20/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	9518	9	9518	9	0.00
20/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1427	1	1427	1	568.00
20/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	8214	8	8214	8	0.00
20/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	804	1	804	1	1,815.00
20/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3355	3	3355	3	1,815.00
20/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	4560	4	4560	4	0.00
20/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	4733	5	4733	5	0.00
20/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6138	6	6138	6	0.00
20/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	4695	5	4695	5	0.00
20/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2431	3	2431	3	1,815.00
20/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	1990	2	1990	2	1,815.00
20/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	13783	14	13783	14	0.00
20/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	7693	8	7693	8	0.00
20/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	10471	11	10471	11	0.00
20/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6427	7	6427	7	0.00
20/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2068	2	2068	2	568.00
20/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	4771	5	4771	5	0.00
20/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6378	7	6378	7	0.00
20/12/2019	2046 On 06-February-20			Bond Future	107.37	107.3695	107.3676	107.3695	12,850.00
20/12/2019	2046 On 07-May-20			Bond Future	107.61	107.6070	107.6051	107.6070	0.00
20/12/2019	2046 On 06-August-20			Bond Future	109.64	109.6404	109.6387	109.6404	0.00
20/12/2019	2046 On 05-November-20			Bond Future	109.90	109.9049	109.9031	109.9049	0.00
20/12/2019	2050 On 06-February-20			Bond Future	110.29	110.0718	110.2866	110.0718	11,797.00
20/12/2019	2050 On 07-May-20			Bond Future	112.32	112.1028	112.3217	112.1028	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
20/12/2019	2050 On 06-August-20			Bond Future	112.57	112.3460	112.5692	112.3460	0.00
20/12/2019	2050 On 05-November-20			Bond Future	114.68	114.4521	114.6797	114.4521	0.00
20/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	AL37 On 06-February-20			Index Future	682.61	681.7900	682.6130	681.7900	0.00
20/12/2019	AL37 On 07-May-20			Index Future	695.04	694.2040	695.0420	694.2040	0.00
20/12/2019	AL37 On 06-August-20			Index Future	707.87	707.0200	707.8740	707.0200	0.00
20/12/2019	AL7T On 06-February-20			Index Future	789.39	787.9500	789.3890	787.9500	0.00
20/12/2019	AL7T On 07-May-20			Index Future	803.76	802.2970	803.7620	802.2970	0.00
20/12/2019	AL7T On 06-August-20			Index Future	818.60	817.1090	818.6010	817.1090	0.00
20/12/2019	ALBI On 06-February-20			Index Future	702.91	701.2680	702.9110	701.2680	416.00
20/12/2019	ALBI On 07-May-20			Index Future	715.71	714.0370	715.7100	714.0370	0.00
20/12/2019	ALBI On 06-August-20			Index Future	728.92	727.2200	728.9240	727.2200	0.00
20/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2019	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
20/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2019	ES33 On 06-February-20			Bond Future	10.99	78.4848	10.9912	78.4848	350.00
20/12/2019	ES33 On 07-May-20			Bond Future	11.11	76.1203	11.1090	76.1203	0.00
20/12/2019	ES33 On 06-August-20			Bond Future	11.23	77.5175	11.2293	77.5175	0.00
20/12/2019	ES33 On 05-November-20			Bond Future	11.35	75.1836	11.3517	75.1836	0.00
20/12/2019	ES42 On 06-February-20			Bond Future	11.29	79.6727	11.2928	79.6727	4,919.00
20/12/2019	ES42 On 07-May-20			Bond Future	11.41	76.8589	11.4087	76.8589	0.00
20/12/2019	ES42 On 06-August-20			Bond Future	11.53	78.2689	11.5253	78.2689	0.00
20/12/2019	ES42 On 05-November-20			Bond Future	11.64	75.4791	11.6428	75.4791	0.00
20/12/2019	GOVI On 06-February-20			GOVI	695.12	693.4290	695.1150	693.4290	1,246.00
20/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	80150	10	80150	10	0.00
20/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	80350	10	80350	10	0.00
20/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	80250	10	80250	10	0.00
20/12/2019	GOVI On 07-May-20			GOVI	707.77	706.0550	707.7710	706.0550	0.00
20/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	122290	14	122290	14	0.00
20/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	122090	14	122090	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	122190	14	122190	14	0.00
20/12/2019	GOVI On 06-August-20			GOVI	720.84	719.0900	720.8380	719.0900	0.00
20/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
20/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	72920	9	72920	9	0.00
20/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	72820	9	72820	9	0.00
20/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	73020	9	73020	9	0.00
20/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2019	IGOV On 06-February-20			Index Future	259.72	259.6120	259.7170	259.6120	1,011.00
20/12/2019	IGOV On 07-May-20			Index Future	264.51	264.4030	264.5100	264.4030	47.00
20/12/2019	IGOV On 06-August-20			Index Future	269.46	269.3470	269.4550	269.3470	0.00
20/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
20/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
20/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0500	102.0300	102.0500	0.00
20/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
20/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4500	95.4400	95.4500	0.00
20/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4100	94.4000	94.4100	0.00
20/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.30	93.3100	93.3000	93.3100	0.00
20/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.17	93.1800	93.1700	93.1800	0.00
20/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.11	95.1200	95.1100	95.1200	51.00
20/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.00	95.0200	95.0000	95.0200	0.00
20/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.94	95.9600	95.9400	95.9600	0.00
20/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.65	99.6800	99.6500	99.6800	0.00
20/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.68	100.7200	100.6800	100.7200	0.00
20/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.75	93.8000	93.7500	93.8000	0.00
20/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.65	99.7000	99.6500	99.7000	0.00
20/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
20/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.24	90.3500	90.2400	90.3500	0.00
20/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.07	87.1700	87.0700	87.1700	0.00
20/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.69	85.7800	85.6900	85.7800	0.00
20/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.83	87.9100	87.8300	87.9100	0.00
20/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.67	91.7400	91.6700	91.7400	0.00
20/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.15	90.2200	90.1500	90.2200	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
20/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.25	92.3100	92.2500	92.3100	0.00
20/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.79	97.8600	97.7900	97.8600	0.00
20/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.14	98.2200	98.1400	98.2200	0.00
20/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.46	91.5600	91.4600	91.5600	0.00
20/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.84	98.9700	98.8400	98.9700	0.00
20/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
20/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/12/2019	R023 On 06-February-20			Bond Future	7.19	104.9018	7.1890	104.9018	44,450.00
20/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	990	1	990	1	0.00
20/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	1037	1	1037	1	0.00
20/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	1014	1	1014	1	0.00
20/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	92	0	92	0	0.00
20/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	88	0	88	0	0.00
20/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	95	0	95	0	0.00
20/12/2019	R023 On 07-May-20			Bond Future	7.16	102.8795	7.1644	102.8795	13,512.00
20/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	323	0	323	0	0.00
20/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	332	0	332	0	0.00
20/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	313	0	313	0	0.00
20/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1008	1	1008	1	0.00
20/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	992	1	992	1	0.00
20/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	976	1	976	1	0.00
20/12/2019	R023 On 06-August-20			Bond Future	7.12	104.7792	7.1197	104.7792	0.00
20/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	967	1	967	1	0.00
20/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	996	1	996	1	0.00
20/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	982	1	982	1	0.00
20/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	625	1	625	1	0.00
20/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	634	1	634	1	0.00
20/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	642	1	642	1	0.00
20/12/2019	R023 On 05-November-20			Bond Future	7.07	102.8086	7.0686	102.8086	0.00
20/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1424	1	1424	1	0.00
20/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1409	1	1409	1	0.00
20/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1438	1	1438	1	0.00
20/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	607	1	607	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
20/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	601	1	601	1	0.00
20/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	595	1	595	1	0.00
20/12/2019	R035 On 06-February-20			Bond Future	9.79	96.6345	9.7906	96.6345	118,282.00
20/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	851	1	851	1	0.00
20/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	822	1	822	1	0.00
20/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	794	1	794	1	0.00
20/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2292	2	2292	2	0.00
20/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2197	2	2197	2	0.00
20/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2244	2	2244	2	0.00
20/12/2019	R035 On 07-May-20			Bond Future	9.86	93.8908	9.8632	93.8908	0.00
20/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	664	1	664	1	5,000.00
20/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1458	1	1458	1	0.00
20/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2331	2	2331	2	5,000.00
20/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2436	2	2436	2	3,530.00
20/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	789	1	789	1	3,530.00
20/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1514	1	1514	1	0.00
20/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5994	6	5994	6	0.00
20/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6961	7	6961	7	0.00
20/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1486	1	1486	1	0.00
20/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4383	5	4383	5	0.00
20/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3160	3	3160	3	0.00
20/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3044	3	3044	3	0.00
20/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4286	4	4286	4	0.00
20/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	5957	6	5957	6	0.00
20/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	829	1	829	1	5,000.00
20/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4334	5	4334	5	0.00
20/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1057	1	1057	1	3,530.00
20/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	6386	7	6386	7	0.00
20/12/2019	R035 On 06-August-20			Bond Future	9.94	95.6175	9.9361	95.6175	0.00
20/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	910	1	910	1	24,761.00
20/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3429	3	3429	3	0.00
20/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	593	1	593	1	3,000.00
20/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3392	3	3392	3	0.00
20/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3466	3	3466	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3579	4	3579	4	0.00
20/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3509	4	3509	4	0.00
20/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	9688	10	9688	10	0.00
20/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	7983	8	7983	8	0.00
20/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3544	4	3544	4	0.00
20/12/2019	R035 On 05-November-20			Bond Future	10.01	92.9118	10.0113	92.9118	0.00
20/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5447	5	5447	5	0.00
20/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5405	5	5405	5	0.00
20/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5489	5	5489	5	0.00
20/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3266	3	3266	3	0.00
20/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3240	3	3240	3	0.00
20/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3213	3	3213	3	0.00
20/12/2019	R186 On 06-February-20			Bond Future	8.26	112.7958	8.2634	112.7958	103,551.00
20/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1963	2	1963	2	0.00
20/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	580	1	580	1	821.00
20/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	2046	2	2046	2	0.00
20/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1761	2	1761	2	0.00
20/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	2004	2	2004	2	0.00
20/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	4057	4	4057	4	0.00
20/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	379	0	379	0	0.00
20/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	366	0	366	0	0.00
20/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	76	0	76	0	821.00
20/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	462	1	462	1	821.00
20/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1433	2	1433	2	0.00
20/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	392	0	392	0	0.00
20/12/2019	R186 On 07-May-20			Bond Future	8.31	114.8497	8.3083	114.8497	1,650.00
20/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1140	1	1140	1	0.00
20/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2287	2	2287	2	0.00
20/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3897	4	3897	4	0.00
20/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	791	1	791	1	0.00
20/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1628	2	1628	2	6,000.00
20/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1162	1	1162	1	0.00
20/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	387	0	387	0	6,000.00
20/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1119	1	1119	1	0.00

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20/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2404	3	2404	3	0.00
20/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4263	4	4263	4	0.00
20/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	631	1	631	1	6,000.00
20/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2339	2	2339	2	0.00
20/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3005	3	3005	3	2,500.00
20/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1779	2	1779	2	0.00
20/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1266	1	1266	1	23,208.00
20/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2371	3	2371	3	0.00
20/12/2019	R186 On 06-August-20			Bond Future	8.35	111.6621	8.3519	111.6621	0.00
20/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2198	2	2198	2	0.00
20/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2225	2	2225	2	0.00
20/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2170	2	2170	2	0.00
20/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2128	2	2128	2	0.00
20/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2104	2	2104	2	0.00
20/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2080	2	2080	2	0.00
20/12/2019	R186 On 05-November-20			Bond Future	8.39	113.7559	8.3921	113.7559	0.00
20/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3290	3	3290	3	0.00
20/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3260	3	3260	3	0.00
20/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2399	2	2399	2	3,500.00
20/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5333	5	5333	5	0.00
20/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1307	1	1307	1	3,500.00
20/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3230	3	3230	3	0.00
20/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4112	4	4112	4	0.00
20/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	1981	2	1981	2	0.00
20/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1101	1	1101	1	3,500.00
20/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2660	3	2660	3	0.00
20/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2000	2	2000	2	0.00
20/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	1962	2	1962	2	0.00
20/12/2019	R197 On 06-February-20			Bond Future	301.42	301.4428	301.4216	301.4428	2,540.00
20/12/2019	R197 On 07-May-20			Bond Future	306.98	307.0052	306.9838	307.0052	0.00
20/12/2019	R197 On 06-August-20			Bond Future	305.01	305.0324	305.0110	305.0324	0.00
20/12/2019	R197 On 05-November-20			Bond Future	310.73	310.7512	310.7298	310.7512	0.00
20/12/2019	R202 On 06-February-20			Bond Future	226.36	226.3610	226.3551	226.3610	8,469.00
20/12/2019	R202 On 07-May-20			Bond Future	230.53	230.5378	230.5320	230.5378	0.00



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20/12/2019	R202 On 06-August-20			Bond Future	230.76	230.7651	230.7596	230.7651	0.00
20/12/2019	R202 On 05-November-20			Bond Future	235.09	235.0917	235.0862	235.0917	0.00
20/12/2019	R208 On 06-February-20			Bond Future	6.63	102.5924	6.6315	102.5924	14,955.00
20/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	554	1	554	1	0.00
20/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	532	1	532	1	0.00
20/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	543	1	543	1	0.00
20/12/2019	R208 On 07-May-20			Bond Future	6.41	101.0570	6.4111	101.0570	60.00
20/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1377	1	1377	1	0.00
20/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1386	1	1386	1	0.00
20/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1368	1	1368	1	0.00
20/12/2019	R208 On 06-August-20			Bond Future	5.97	102.9261	5.9728	102.9261	0.00
20/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	33	0	33	0	0.00
20/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	35	0	35	0	0.00
20/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	32	0	32	0	0.00
20/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	295	0	295	0	0.00
20/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	290	0	290	0	0.00
20/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	285	0	285	0	0.00
20/12/2019	R208 On 05-November-20			Bond Future	4.93	101.4460	4.9341	101.4460	0.00
20/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	67	0	67	0	0.00
20/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	65	0	65	0	0.00
20/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	63	0	63	0	0.00
20/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	124	0	124	0	0.00
20/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	127	0	127	0	0.00
20/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	122	0	122	0	0.00
20/12/2019	R209 On 06-February-20			Bond Future	9.82	73.4539	9.8151	73.4539	103,946.00
20/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	491	0	491	0	0.00
20/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	318	0	318	0	7,500.00
20/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	509	0	509	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	473	0	473	0	0.00
20/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2497	3	2497	3	0.00
20/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2450	3	2450	3	0.00
20/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3002	3	3002	3	0.00
20/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2403	3	2403	3	0.00
20/12/2019	R209 On 07-May-20			Bond Future	9.88	71.6401	9.8834	71.6401	0.00
20/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1181	1	1181	1	0.00
20/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1226	1	1226	1	0.00
20/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1204	1	1204	1	0.00
20/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	3908	4	3908	4	0.00
20/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	3865	4	3865	4	0.00
20/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	3952	4	3952	4	0.00
20/12/2019	R209 On 06-August-20			Bond Future	9.95	72.9573	9.9520	72.9573	0.00
20/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36204	36	36204	36	0.00
20/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36312	37	36312	37	0.00
20/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36096	36	36096	36	0.00
20/12/2019	R209 On 05-November-20			Bond Future	10.02	71.1771	10.0192	71.1771	0.00
20/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3563	3	3563	3	0.00
20/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3626	4	3626	4	0.00
20/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3595	3	3595	3	0.00
20/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3650	4	3650	4	0.00
20/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3621	4	3621	4	0.00
20/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3680	4	3680	4	0.00
20/12/2019	R210 On 06-February-20			Bond Future	188.87	188.8766	188.8689	188.8766	1,721.00
20/12/2019	R210 On 07-May-20			Bond Future	189.71	189.7184	189.7107	189.7184	0.00
20/12/2019	R210 On 06-August-20			Bond Future	193.30	193.3036	193.2960	193.3036	0.00
20/12/2019	R210 On 05-November-20			Bond Future	194.20	194.2123	194.2048	194.2123	0.00
20/12/2019	R212 On 06-February-20			Bond Future	161.79	161.8060	161.7917	161.8060	7,963.00
20/12/2019	R212 On 07-May-20			Bond Future	164.78	164.7917	164.7773	164.7917	0.00
20/12/2019	R212 On 06-August-20			Bond Future	165.60	165.6177	165.6032	165.6177	0.00
20/12/2019	R212 On 05-November-20			Bond Future	168.71	168.7228	168.7082	168.7228	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
20/12/2019	R213 On 06-February-20			Bond Future	9.29	87.3795	9.2858	87.3795	24,111.00
20/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	1143	1	1143	1	0.00
20/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	1112	1	1112	1	0.00
20/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	1082	1	1082	1	0.00
20/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1208	1	1208	1	0.00
20/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1239	1	1239	1	0.00
20/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1178	1	1178	1	0.00
20/12/2019	R213 On 07-May-20			Bond Future	9.35	85.4187	9.3487	85.4187	0.00
20/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1206	1	1206	1	0.00
20/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1229	1	1229	1	0.00
20/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1251	1	1251	1	0.00
20/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3252	3	3252	3	0.00
20/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3330	3	3330	3	0.00
20/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3291	3	3291	3	0.00
20/12/2019	R213 On 06-August-20			Bond Future	9.41	86.9908	9.4113	86.9908	0.00
20/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2408	2	2408	2	0.00
20/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2465	2	2465	2	0.00
20/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2437	2	2437	2	0.00
20/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3095	3	3095	3	0.00
20/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3065	3	3065	3	0.00
20/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3127	3	3127	3	0.00
20/12/2019	R213 On 05-November-20			Bond Future	9.48	85.0731	9.4768	85.0731	0.00
20/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3675	4	3675	4	0.00
20/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3706	4	3706	4	0.00
20/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3738	4	3738	4	0.00
20/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	2972	3	2972	3	0.00
20/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3023	3	3023	3	0.00
20/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	2998	3	2998	3	0.00
20/12/2019	R214 On 06-February-20			Bond Future	10.03	71.9662	10.0324	71.9662	19,434.00
20/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	487	0	487	0	0.00
20/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	525	0	525	0	0.00
20/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2945	3	2945	3	0.00
20/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	216	0	216	0	1,000.00
20/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	847	1	847	1	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
20/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	506	0	506	0	0.00
20/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	2597	3	2597	3	0.00
20/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	3698	4	3698	4	0.00
20/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	2547	3	2547	3	0.00
20/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	1922	2	1922	2	0.00
20/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	2646	3	2646	3	0.00
20/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	484	1	484	1	1,000.00
20/12/2019	R214 On 07-May-20			Bond Future	10.10	69.9785	10.0996	69.9785	0.00
20/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1494	1	1494	1	0.00
20/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1520	1	1520	1	0.00
20/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	596	1	596	1	1,250.00
20/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1905	2	1905	2	1,250.00
20/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4677	5	4677	5	0.00
20/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1469	1	1469	1	0.00
20/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	3788	4	3788	4	0.00
20/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3147	3	3147	3	0.00
20/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6012	6	6012	6	0.00
20/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1201	1	1201	1	1,250.00
20/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	3745	4	3745	4	0.00
20/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	3703	4	3703	4	0.00
20/12/2019	R214 On 06-August-20			Bond Future	10.17	71.2650	10.1667	71.2650	0.00
20/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2604	2	2604	2	0.00
20/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2634	3	2634	3	0.00
20/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2664	3	2664	3	0.00
20/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	3808	4	3808	4	0.00
20/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	3879	4	3879	4	0.00
20/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	3843	4	3843	4	0.00
20/12/2019	R214 On 05-November-20			Bond Future	10.24	69.3070	10.2354	69.3070	0.00
20/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3942	4	3942	4	0.00
20/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3975	4	3975	4	0.00
20/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3910	4	3910	4	0.00
20/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	3881	4	3881	4	0.00
20/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	3850	4	3850	4	0.00
20/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	3820	4	3820	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
20/12/2019	R248 On 06-February-20			Bond Future	10.12	90.9225	10.1238	90.9225	94,909.00
20/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	418	0	418	0	0.00
20/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	381	0	381	0	0.00
20/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	399	0	399	0	0.00
20/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	3994	4	3994	4	0.00
20/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	3854	4	3854	4	0.00
20/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	3924	4	3924	4	0.00
20/12/2019	R248 On 07-May-20			Bond Future	10.19	88.1382	10.1933	88.1382	0.00
20/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1591	1	1591	1	0.00
20/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1651	2	1651	2	0.00
20/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1621	2	1621	2	0.00
20/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5098	5	5098	5	0.00
20/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5155	5	5155	5	0.00
20/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5041	5	5041	5	0.00
20/12/2019	R248 On 06-August-20			Bond Future	10.26	89.7584	10.2631	89.7584	0.00
20/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	898	1	898	1	20,640.00
20/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3561	3	3561	3	0.00
20/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3642	3	3642	3	0.00
20/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	570	1	570	1	3,000.00
20/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3601	3	3601	3	0.00
20/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4192	4	4192	4	0.00
20/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4151	4	4151	4	0.00
20/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	11847	12	11847	12	0.00
20/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4233	4	4233	4	0.00
20/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	9750	10	9750	10	0.00
20/12/2019	R248 On 05-November-20			Bond Future	10.33	87.0067	10.3344	87.0067	0.00
20/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3610	3	3610	3	0.00
20/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3575	3	3575	3	0.00
20/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3539	3	3539	3	0.00
20/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6048	6	6048	6	0.00
20/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6095	6	6095	6	0.00
20/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6000	6	6000	6	0.00