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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
24/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	2025 On 06-February-20			Bond Future	136.58	136.4524	136.5788	136.4524	4,913.00
24/12/2019	2025 On 07-May-20			Bond Future	139.10	138.9705	139.0964	138.9705	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
24/12/2019	2025 On 06-August-20			Bond Future	140.22	140.0953	140.2203	140.0953	0.00
24/12/2019	2025 On 05-November-20			Bond Future	142.85	142.7224	142.8468	142.7224	0.00
24/12/2019	2029 On 06-February-20			Bond Future	101.60	101.6014	101.5989	101.6014	3,765.00
24/12/2019	2029 On 07-May-20			Bond Future	102.36	102.3666	102.3620	102.3666	0.00
24/12/2019	2029 On 06-August-20			Bond Future	104.29	104.3013	104.2942	104.3013	0.00
24/12/2019	2029 On 05-November-20			Bond Future	105.11	105.1172	105.1078	105.1172	0.00
24/12/2019	2030 On 06-February-20			Bond Future	9.03	93.4672	9.0291	93.4672	77,583.00
24/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	1011	1	1011	1	5,820.00
24/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1925	2	1925	2	0.00
24/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	71	0	71	0	5,820.00
24/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1486	1	1486	1	0.00
24/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2606	3	2606	3	0.00
24/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1523	1	1523	1	0.00
24/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1561	2	1561	2	0.00
24/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	755	1	755	1	0.00
24/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	802	1	802	1	0.00
24/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	570	1	570	1	5,000.00
24/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4078	4	4078	4	0.00
24/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	345	0	345	0	5,000.00
24/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	778	1	778	1	0.00
24/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1191	1	1191	1	0.00
24/12/2019	2030 On 07-May-20			Bond Future	9.09	95.1691	9.0926	95.1691	0.00
24/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1275	1	1275	1	0.00
24/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1252	1	1252	1	0.00
24/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1228	1	1228	1	0.00
24/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3113	3	3113	3	0.00
24/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3152	3	3152	3	0.00
24/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3075	3	3075	3	0.00
24/12/2019	2030 On 06-August-20			Bond Future	9.16	92.9126	9.1572	92.9126	0.00
24/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2495	2	2495	2	0.00
24/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2554	3	2554	3	0.00
24/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2525	2	2525	2	0.00
24/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	2865	3	2865	3	0.00
24/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	2835	3	2835	3	0.00

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24/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	2895	3	2895	3	0.00
24/12/2019	2030 On 05-November-20			Bond Future	9.22	94.6568	9.2151	94.6568	0.00
24/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1176	1	1176	1	1,000.00
24/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2736	3	2736	3	1,000.00
24/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3763	4	3763	4	0.00
24/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1948	2	1948	2	3,000.00
24/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	6307	6	6307	6	0.00
24/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3795	4	3795	4	0.00
24/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7981	8	7981	8	0.00
24/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3288	3	3288	3	3,000.00
24/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1521	1	1521	1	16,000.00
24/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2708	3	2708	3	16,000.00
24/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7576	8	7576	8	0.00
24/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3828	4	3828	4	0.00
24/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	2759	3	2759	3	0.00
24/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	3795	4	3795	4	0.00
24/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	5626	6	5626	6	0.00
24/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1032	1	1032	1	3,000.00
24/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	2808	3	2808	3	0.00
24/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	4831	5	4831	5	0.00
24/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3202	3	3202	3	0.00
24/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1156	1	1156	1	16,000.00
24/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	2784	3	2784	3	0.00
24/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1551	2	1551	2	1,000.00
24/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	3763	4	3763	4	0.00
24/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6462	7	6462	7	0.00
24/12/2019	2032 On 06-February-20			Bond Future	9.41	94.5906	9.4074	94.5906	70,599.00
24/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	1204	1	1204	1	0.00
24/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	1238	1	1238	1	0.00
24/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	1171	1	1171	1	0.00
24/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1355	1	1355	1	0.00
24/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1321	1	1321	1	0.00
24/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1288	1	1288	1	0.00
24/12/2019	2032 On 07-May-20			Bond Future	9.48	92.1532	9.4763	92.1532	0.00

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24/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1482	1	1482	1	0.00
24/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1536	1	1536	1	0.00
24/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1509	1	1509	1	0.00
24/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3500	4	3500	4	0.00
24/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3458	4	3458	4	0.00
24/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	3541	4	3541	4	0.00
24/12/2019	2032 On 06-August-20			Bond Future	9.55	93.8488	9.5458	93.8488	0.00
24/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2721	3	2721	3	0.00
24/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2753	3	2753	3	0.00
24/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2786	3	2786	3	0.00
24/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3280	3	3280	3	0.00
24/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3347	3	3347	3	0.00
24/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3313	3	3313	3	0.00
24/12/2019	2032 On 05-November-20			Bond Future	9.61	91.4520	9.6140	91.4520	0.00
24/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	4166	4	4166	4	0.00
24/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	9706	10	9706	10	0.00
24/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	9307	9	9307	9	0.00
24/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	2200	2	2200	2	3,000.00
24/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3655	4	3655	4	3,000.00
24/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	3117	3	3117	3	1,000.00
24/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	4201	4	4201	4	0.00
24/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1798	2	1798	2	1,000.00
24/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	4131	4	4131	4	0.00
24/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3267	3	3267	3	0.00
24/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5502	6	5502	6	0.00
24/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6250	6	6250	6	0.00
24/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	961	1	961	1	1,000.00
24/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4239	4	4239	4	0.00
24/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3211	3	3211	3	0.00
24/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	3681	4	3681	4	0.00
24/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3239	3	3239	3	0.00
24/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1064	1	1064	1	3,000.00
24/12/2019	2033 On 06-February-20			Bond Future	101.16	101.1623	101.1602	101.1623	6,260.00
24/12/2019	2033 On 07-May-20			Bond Future	101.83	101.8369	101.8329	101.8369	0.00

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24/12/2019	2033 On 06-August-20			Bond Future	103.76	103.7617	103.7552	103.7617	0.00
24/12/2019	2033 On 05-November-20			Bond Future	104.48	104.4890	104.4802	104.4890	0.00
24/12/2019	2037 On 06-February-20			Bond Future	9.91	88.5490	9.9150	88.5490	77,689.00
24/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	703	1	703	1	0.00
24/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	678	1	678	1	0.00
24/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	653	1	653	1	0.00
24/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	2524	3	2524	3	0.00
24/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	2576	3	2576	3	0.00
24/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	2473	3	2473	3	0.00
24/12/2019	2037 On 07-May-20			Bond Future	9.99	90.1614	9.9910	90.1614	0.00
24/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1405	1	1405	1	0.00
24/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1432	1	1432	1	0.00
24/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1460	1	1460	1	0.00
24/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	4315	4	4315	4	0.00
24/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	4414	5	4414	5	0.00
24/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	4364	5	4364	5	0.00
24/12/2019	2037 On 06-August-20			Bond Future	10.07	87.5601	10.0689	87.5601	0.00
24/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2797	3	2797	3	0.00
24/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2831	3	2831	3	0.00
24/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2763	3	2763	3	0.00
24/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4289	4	4289	4	0.00
24/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4248	4	4248	4	0.00
24/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4208	4	4208	4	0.00
24/12/2019	2037 On 05-November-20			Bond Future	10.14	89.2059	10.1404	89.2059	0.00
24/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4433	4	4433	4	0.00
24/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	4358	4	4358	4	0.00
24/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	4395	4	4395	4	0.00
24/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4148	4	4148	4	0.00
24/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4081	4	4081	4	0.00
24/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4114	4	4114	4	0.00
24/12/2019	2038 On 06-February-20			Bond Future	117.10	117.1055	117.1029	117.1055	10,886.00
24/12/2019	2038 On 07-May-20			Bond Future	119.26	119.2664	119.2615	119.2664	0.00
24/12/2019	2038 On 06-August-20			Bond Future	119.82	119.8313	119.8234	119.8313	0.00
24/12/2019	2038 On 05-November-20			Bond Future	122.07	122.0783	122.0677	122.0783	0.00

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24/12/2019	2040 On 06-February-20			Bond Future	10.04	91.2028	10.0352	91.2028	52,644.00
24/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	563	1	563	1	0.00
24/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
24/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	611	1	611	1	0.00
24/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	7	0	7	0	0.00
24/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	587	1	587	1	0.00
24/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	2900	3	2900	3	0.00
24/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	2842	3	2842	3	0.00
24/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	8864	9	8864	9	0.00
24/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	2959	3	2959	3	0.00
24/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	14619	15	14619	15	0.00
24/12/2019	2040 On 07-May-20			Bond Future	10.11	92.8635	10.1117	92.8635	0.00
24/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	997	1	997	1	2,640.00
24/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2519	2	2519	2	2,640.00
24/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1663	2	1663	2	0.00
24/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1632	2	1632	2	0.00
24/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1602	2	1602	2	0.00
24/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	4675	5	4675	5	0.00
24/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	4570	5	4570	5	0.00
24/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	4623	5	4623	5	0.00
24/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	3402	4	3402	4	0.00
24/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6002	6	6002	6	0.00
24/12/2019	2040 On 06-August-20			Bond Future	10.19	90.0610	10.1899	90.0610	0.00
24/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	3142	3	3142	3	0.00
24/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	3216	3	3216	3	0.00
24/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	3179	3	3179	3	0.00
24/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	4471	5	4471	5	0.00
24/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4386	5	4386	5	0.00
24/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4428	5	4428	5	0.00
24/12/2019	2040 On 05-November-20			Bond Future	10.26	91.7541	10.2618	91.7541	0.00
24/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2675	3	2675	3	2,000.00
24/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	4403	4	4403	4	2,000.00
24/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	2034	2	2034	2	2,000.00
24/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3554	3	3554	3	2,000.00

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24/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4677	5	4677	5	0.00
24/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	11312	11	11312	11	0.00
24/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4717	5	4717	5	0.00
24/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	10337	10	10337	10	0.00
24/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4757	5	4757	5	0.00
24/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4351	4	4351	4	0.00
24/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1628	2	1628	2	2,000.00
24/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8157	8	8157	8	0.00
24/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	5588	6	5588	6	0.00
24/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4315	4	4315	4	0.00
24/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1325	1	1325	1	2,000.00
24/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	4647	5	4647	5	0.00
24/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4387	4	4387	4	0.00
24/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	6882	7	6882	7	0.00
24/12/2019	2044 On 06-February-20			Bond Future	10.11	87.8663	10.1095	87.8663	50,701.00
24/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	494	0	494	0	0.00
24/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	8	0	8	0	328.00
24/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	433	0	433	0	328.00
24/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	515	0	515	0	0.00
24/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	5358	5	5358	5	0.00
24/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	473	0	473	0	0.00
24/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	3234	3	3234	3	0.00
24/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	3362	4	3362	4	0.00
24/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	229	0	229	0	328.00
24/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	3297	3	3297	3	0.00
24/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	3492	4	3492	4	0.00
24/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	8895	9	8895	9	0.00
24/12/2019	2044 On 07-May-20			Bond Future	10.18	89.4662	10.1842	89.4662	0.00
24/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	6070	6	6070	6	0.00
24/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1617	2	1617	2	0.00
24/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	567	1	567	1	100.00
24/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	2242	2	2242	2	100.00
24/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	465	0	465	0	556.00
24/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1678	2	1678	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
24/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	777	1	777	1	129.00
24/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	2206	2	2206	2	129.00
24/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	7649	7	7649	7	0.00
24/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1999	2	1999	2	556.00
24/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	7248	7	7248	7	0.00
24/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1647	2	1647	2	0.00
24/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1011	1	1011	1	556.00
24/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	925	1	925	1	100.00
24/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	8351	9	8351	9	0.00
24/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	4222	4	4222	4	0.00
24/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	4789	5	4789	5	0.00
24/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	3889	4	3889	4	0.00
24/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	4843	5	4843	5	0.00
24/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	6948	7	6948	7	0.00
24/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	3935	4	3935	4	0.00
24/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1328	1	1328	1	129.00
24/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	7815	8	7815	8	0.00
24/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	4735	5	4735	5	0.00
24/12/2019	2044 On 06-August-20			Bond Future	10.26	86.7265	10.2606	86.7265	0.00
24/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	1068	1	1068	1	602.00
24/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	2335	2	2335	2	0.00
24/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2740	3	2740	3	602.00
24/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	580	1	580	1	140.00
24/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1737	2	1737	2	140.00
24/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2400	2	2400	2	0.00
24/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	7732	8	7732	8	0.00
24/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	6896	7	6896	7	0.00
24/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2367	2	2367	2	0.00
24/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	5519	6	5519	6	0.00
24/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	1907	2	1907	2	140.00
24/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	11376	12	11376	12	0.00
24/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	6662	7	6662	7	0.00
24/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	5468	6	5468	6	0.00
24/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1623	2	1623	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
24/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	5569	6	5569	6	0.00
24/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	4984	5	4984	5	0.00
24/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	8629	9	8629	9	0.00
24/12/2019	2044 On 05-November-20			Bond Future	10.33	88.3571	10.3307	88.3571	0.00
24/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	9482	9	9482	9	0.00
24/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2509	2	2509	2	1,815.00
24/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	3263	3	3263	3	0.00
24/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4661	5	4661	5	0.00
24/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	3296	3	3296	3	568.00
24/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4740	5	4740	5	0.00
24/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	9738	10	9738	10	0.00
24/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1482	1	1482	1	568.00
24/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	8418	8	8418	8	0.00
24/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	837	1	837	1	1,815.00
24/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3468	3	3468	3	1,815.00
24/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	4700	5	4700	5	0.00
24/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	4551	5	4551	5	0.00
24/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	5928	6	5928	6	0.00
24/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	4514	5	4514	5	0.00
24/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2312	2	2312	2	1,815.00
24/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	1888	2	1888	2	1,815.00
24/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	13494	14	13494	14	0.00
24/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	7458	8	7458	8	0.00
24/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	10204	10	10204	10	0.00
24/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6212	6	6212	6	0.00
24/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	4589	5	4589	5	0.00
24/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6164	6	6164	6	0.00
24/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	1962	2	1962	2	568.00
24/12/2019	2046 On 06-February-20			Bond Future	107.55	107.3659	107.5547	107.3659	12,850.00
24/12/2019	2046 On 07-May-20			Bond Future	107.79	107.6034	107.7935	107.6034	0.00
24/12/2019	2046 On 06-August-20			Bond Future	109.83	109.6370	109.8283	109.6370	0.00
24/12/2019	2046 On 05-November-20			Bond Future	110.09	109.9016	110.0941	109.9016	0.00
24/12/2019	2050 On 06-February-20			Bond Future	110.39	110.2842	110.3909	110.2842	11,797.00
24/12/2019	2050 On 07-May-20			Bond Future	112.43	112.3193	112.4257	112.3193	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
24/12/2019	2050 On 06-August-20			Bond Future	112.67	112.5668	112.6725	112.5668	0.00
24/12/2019	2050 On 05-November-20			Bond Future	114.78	114.6777	114.7830	114.6777	0.00
24/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	AL37 On 06-February-20			Index Future	683.32	682.9440	683.3190	682.9440	0.00
24/12/2019	AL37 On 07-May-20			Index Future	695.75	695.3800	695.7470	695.3800	0.00
24/12/2019	AL37 On 06-August-20			Index Future	708.58	708.2190	708.5770	708.2190	0.00
24/12/2019	AL7T On 06-February-20			Index Future	790.96	790.0340	790.9640	790.0340	0.00
24/12/2019	AL7T On 07-May-20			Index Future	805.35	804.4200	805.3510	804.4200	0.00
24/12/2019	AL7T On 06-August-20			Index Future	820.20	819.2720	820.2010	819.2720	0.00
24/12/2019	ALBI On 06-February-20			Index Future	704.58	703.5370	704.5790	703.5370	416.00
24/12/2019	ALBI On 07-May-20			Index Future	717.39	716.3470	717.3940	716.3470	0.00
24/12/2019	ALBI On 06-August-20			Index Future	730.62	729.5730	730.6220	729.5730	0.00
24/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2019	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
24/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2019	ES33 On 06-February-20			Bond Future	10.96	78.7926	10.9555	78.7926	350.00
24/12/2019	ES33 On 07-May-20			Bond Future	11.07	76.4338	11.0722	76.4338	0.00
24/12/2019	ES33 On 06-August-20			Bond Future	11.19	77.8370	11.1914	77.8370	0.00
24/12/2019	ES33 On 05-November-20			Bond Future	11.31	75.5092	11.3128	75.5092	0.00
24/12/2019	ES42 On 06-February-20			Bond Future	11.25	80.0217	11.2523	80.0217	4,919.00
24/12/2019	ES42 On 07-May-20			Bond Future	11.37	77.2143	11.3670	77.2143	0.00
24/12/2019	ES42 On 06-August-20			Bond Future	11.48	78.6310	11.4823	78.6310	0.00
24/12/2019	ES42 On 05-November-20			Bond Future	11.60	75.8481	11.5985	75.8481	0.00
24/12/2019	GOVI On 06-February-20			GOVI	696.83	695.7590	696.8310	695.7590	1,245.00
24/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	62990	7	62990	7	0.00
24/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	63190	7	63190	7	0.00
24/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	63090	7	63090	7	0.00
24/12/2019	GOVI On 07-May-20			GOVI	709.51	708.4270	709.5060	708.4270	0.00
24/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	104940	12	104940	12	0.00
24/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	104740	12	104740	12	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
24/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	104840	12	104840	12	0.00
24/12/2019	GOVI On 06-August-20			GOVI	722.59	721.5070	722.5890	721.5070	0.00
24/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
24/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	55410	7	55410	7	0.00
24/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	55310	7	55310	7	0.00
24/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	55510	7	55510	7	0.00
24/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2019	IGOV On 06-February-20			Index Future	259.90	259.6870	259.9040	259.6870	1,011.00
24/12/2019	IGOV On 07-May-20			Index Future	264.69	264.4790	264.6940	264.4790	47.00
24/12/2019	IGOV On 06-August-20			Index Future	269.64	269.4250	269.6380	269.4250	0.00
24/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
24/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
24/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
24/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4400	95.4400	95.4400	0.00
24/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4000	94.4000	94.4000	0.00
24/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.31	93.3100	93.3100	93.3100	0.00
24/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.18	93.1800	93.1800	93.1800	0.00
24/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.12	95.1200	95.1200	95.1200	51.00
24/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.02	95.0200	95.0200	95.0200	0.00
24/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.95	95.9500	95.9500	95.9500	0.00
24/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.66	99.6600	99.6600	99.6600	0.00
24/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.69	100.6900	100.6900	100.6900	0.00
24/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.75	93.7600	93.7500	93.7600	0.00
24/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.64	99.6500	99.6400	99.6500	0.00
24/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
24/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.18	90.2300	90.1800	90.2300	0.00
24/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.01	87.0600	87.0100	87.0600	0.00
24/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.64	85.6900	85.6400	85.6900	0.00
24/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.79	87.8300	87.7900	87.8300	0.00
24/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.64	91.6700	91.6400	91.6700	0.00
24/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.12	90.1500	90.1200	90.1500	0.00
24/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.21	92.2400	92.2100	92.2400	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
24/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.76	97.7800	97.7600	97.7800	0.00
24/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.11	98.1300	98.1100	98.1300	0.00
24/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.43	91.4500	91.4300	91.4500	0.00
24/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.81	98.8300	98.8100	98.8300	0.00
24/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
24/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/12/2019	R023 On 06-February-20			Bond Future	7.17	105.0446	7.1738	105.0446	44,450.00
24/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	1014	1	1014	1	0.00
24/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	1062	1	1062	1	0.00
24/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	1038	1	1038	1	0.00
24/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	75	0	75	0	0.00
24/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	72	0	72	0	0.00
24/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	78	0	78	0	0.00
24/12/2019	R023 On 07-May-20			Bond Future	7.15	103.0249	7.1485	103.0249	13,512.00
24/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	328	0	328	0	0.00
24/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	338	0	338	0	0.00
24/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	319	0	319	0	0.00
24/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	973	1	973	1	0.00
24/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	958	1	958	1	0.00
24/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	942	1	942	1	0.00
24/12/2019	R023 On 06-August-20			Bond Future	7.10	104.9277	7.1031	104.9277	0.00
24/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	982	1	982	1	0.00
24/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	1012	1	1012	1	0.00
24/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	997	1	997	1	0.00
24/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	602	1	602	1	0.00
24/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	611	1	611	1	0.00
24/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	619	1	619	1	0.00
24/12/2019	R023 On 05-November-20			Bond Future	7.05	102.9600	7.0510	102.9600	0.00
24/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1442	1	1442	1	0.00
24/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1427	1	1427	1	0.00
24/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1457	1	1457	1	0.00
24/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	588	1	588	1	0.00
24/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	582	1	582	1	0.00

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24/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	576	1	576	1	0.00
24/12/2019	R035 On 06-February-20			Bond Future	9.74	97.0494	9.7415	97.0494	118,282.00
24/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	930	1	930	1	0.00
24/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	899	1	899	1	0.00
24/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	868	1	868	1	0.00
24/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2003	2	2003	2	0.00
24/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	1913	2	1913	2	0.00
24/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	1958	2	1958	2	0.00
24/12/2019	R035 On 07-May-20			Bond Future	9.81	94.3133	9.8127	94.3133	0.00
24/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	713	1	713	1	5,000.00
24/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1552	1	1552	1	0.00
24/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2467	2	2467	2	5,000.00
24/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2577	2	2577	2	3,530.00
24/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	846	1	846	1	3,530.00
24/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1611	2	1611	2	0.00
24/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	6247	6	6247	6	0.00
24/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	7233	7	7233	7	0.00
24/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1582	2	1582	2	0.00
24/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4109	4	4109	4	0.00
24/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	2927	3	2927	3	0.00
24/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	2817	3	2817	3	0.00
24/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4015	4	4015	4	0.00
24/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	5646	6	5646	6	0.00
24/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	732	1	732	1	5,000.00
24/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4062	4	4062	4	0.00
24/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	942	1	942	1	3,530.00
24/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	6067	6	6067	6	0.00
24/12/2019	R035 On 06-August-20			Bond Future	9.88	96.0482	9.8842	96.0482	0.00
24/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	970	1	970	1	24,761.00
24/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3593	3	3593	3	0.00
24/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3555	3	3555	3	0.00
24/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	634	1	634	1	3,000.00
24/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3631	4	3631	4	0.00
24/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3369	3	3369	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
24/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3302	3	3302	3	0.00
24/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	9355	10	9355	10	0.00
24/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	7670	8	7670	8	0.00
24/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3335	3	3335	3	0.00
24/12/2019	R035 On 05-November-20			Bond Future	9.96	93.3506	9.9579	93.3506	0.00
24/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5652	6	5652	6	0.00
24/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5610	5	5610	5	0.00
24/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5695	6	5695	6	0.00
24/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3093	3	3093	3	0.00
24/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3067	3	3067	3	0.00
24/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3042	3	3042	3	0.00
24/12/2019	R186 On 06-February-20			Bond Future	8.24	113.0685	8.2360	113.0685	103,551.00
24/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	2044	2	2044	2	0.00
24/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	599	1	599	1	821.00
24/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	2130	2	2130	2	0.00
24/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1835	2	1835	2	0.00
24/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	2087	2	2087	2	0.00
24/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	4187	4	4187	4	0.00
24/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	310	0	310	0	0.00
24/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	299	0	299	0	0.00
24/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	54	0	54	0	821.00
24/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	384	0	384	0	821.00
24/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1300	1	1300	1	0.00
24/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	321	0	321	0	0.00
24/12/2019	R186 On 07-May-20			Bond Future	8.28	115.1273	8.2799	115.1273	1,650.00
24/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2355	2	2355	2	0.00
24/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1177	1	1177	1	0.00
24/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3995	4	3995	4	0.00
24/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	817	1	817	1	0.00
24/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1679	2	1679	2	6,000.00
24/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1200	1	1200	1	0.00
24/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	399	0	399	0	6,000.00
24/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1155	1	1155	1	0.00
24/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2288	2	2288	2	0.00

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24/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4123	4	4123	4	0.00
24/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	577	1	577	1	6,000.00
24/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2224	2	2224	2	0.00
24/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	2879	3	2879	3	2,500.00
24/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1679	2	1679	2	0.00
24/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2256	2	2256	2	0.00
24/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1182	1	1182	1	23,208.00
24/12/2019	R186 On 06-August-20			Bond Future	8.32	111.9453	8.3224	111.9453	0.00
24/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2259	2	2259	2	0.00
24/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2287	2	2287	2	0.00
24/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2231	2	2231	2	0.00
24/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2036	2	2036	2	0.00
24/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2012	2	2012	2	0.00
24/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	1988	2	1988	2	0.00
24/12/2019	R186 On 05-November-20			Bond Future	8.36	114.0445	8.3615	114.0445	0.00
24/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3366	3	3366	3	0.00
24/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3336	3	3336	3	0.00
24/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2459	2	2459	2	3,500.00
24/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5433	5	5433	5	0.00
24/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1345	1	1345	1	3,500.00
24/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3305	3	3305	3	0.00
24/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	3997	4	3997	4	0.00
24/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	1903	2	1903	2	0.00
24/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1048	1	1048	1	3,500.00
24/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2567	3	2567	3	0.00
24/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	1922	2	1922	2	0.00
24/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	1884	2	1884	2	0.00
24/12/2019	R197 On 06-February-20			Bond Future	301.39	301.4004	301.3894	301.4004	2,540.00
24/12/2019	R197 On 07-May-20			Bond Future	306.94	306.9622	306.9450	306.9622	0.00
24/12/2019	R197 On 06-August-20			Bond Future	304.96	304.9895	304.9649	304.9895	0.00
24/12/2019	R197 On 05-November-20			Bond Future	310.68	310.7083	310.6768	310.7083	0.00
24/12/2019	R202 On 06-February-20			Bond Future	227.08	226.3490	227.0844	226.3490	8,469.00
24/12/2019	R202 On 07-May-20			Bond Future	231.27	230.5259	231.2702	230.5259	0.00
24/12/2019	R202 On 06-August-20			Bond Future	231.51	230.7538	231.5066	230.7538	0.00



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24/12/2019	R202 On 05-November-20			Bond Future	235.84	235.0807	235.8429	235.0807	0.00
24/12/2019	R208 On 06-February-20			Bond Future	6.63	102.5833	6.6329	102.5833	14,955.00
24/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	555	1	555	1	0.00
24/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	533	1	533	1	0.00
24/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	544	1	544	1	0.00
24/12/2019	R208 On 07-May-20			Bond Future	6.42	101.0478	6.4151	101.0478	60.00
24/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1380	1	1380	1	0.00
24/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1389	1	1389	1	0.00
24/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1372	1	1372	1	0.00
24/12/2019	R208 On 06-August-20			Bond Future	5.98	102.9169	5.9822	102.9169	0.00
24/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	32	0	32	0	0.00
24/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	33	0	33	0	0.00
24/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	30	0	30	0	0.00
24/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	299	0	299	0	0.00
24/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	294	0	294	0	0.00
24/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	289	0	289	0	0.00
24/12/2019	R208 On 05-November-20			Bond Future	4.95	101.4369	4.9547	101.4369	0.00
24/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	63	0	63	0	0.00
24/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	61	0	61	0	0.00
24/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	60	0	60	0	0.00
24/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	128	0	128	0	0.00
24/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	131	0	131	0	0.00
24/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	126	0	126	0	0.00
24/12/2019	R209 On 06-February-20			Bond Future	9.78	73.7705	9.7817	73.7705	103,446.00
24/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	506	0	506	0	0.00
24/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	324	0	324	0	7,500.00
24/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	525	0	525	0	0.00
24/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	487	0	487	0	0.00

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24/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2301	2	2301	2	0.00
24/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2254	2	2254	2	0.00
24/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	2798	3	2798	3	0.00
24/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2208	2	2208	2	0.00
24/12/2019	R209 On 07-May-20			Bond Future	9.85	71.9625	9.8492	71.9625	0.00
24/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1223	1	1223	1	0.00
24/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1269	1	1269	1	0.00
24/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1246	1	1246	1	0.00
24/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	3738	4	3738	4	0.00
24/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	3695	4	3695	4	0.00
24/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	3781	4	3781	4	0.00
24/12/2019	R209 On 06-August-20			Bond Future	9.92	73.2859	9.9170	73.2859	0.00
24/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
24/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	35989	36	35989	36	0.00
24/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36097	36	36097	36	0.00
24/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	35880	36	35880	36	0.00
24/12/2019	R209 On 05-November-20			Bond Future	9.98	71.5120	9.9834	71.5120	0.00
24/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3655	4	3655	4	0.00
24/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3719	4	3719	4	0.00
24/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3687	4	3687	4	0.00
24/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3525	4	3525	4	0.00
24/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3496	4	3496	4	0.00
24/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3554	4	3554	4	0.00
24/12/2019	R210 On 06-February-20			Bond Future	188.86	188.8611	188.8561	188.8611	1,721.00
24/12/2019	R210 On 07-May-20			Bond Future	189.69	189.7029	189.6940	189.7029	0.00
24/12/2019	R210 On 06-August-20			Bond Future	193.27	193.2883	193.2747	193.2883	0.00
24/12/2019	R210 On 05-November-20			Bond Future	194.18	194.1972	194.1794	194.1972	0.00
24/12/2019	R212 On 06-February-20			Bond Future	161.79	161.7774	161.7868	161.7774	7,963.00
24/12/2019	R212 On 07-May-20			Bond Future	164.77	164.7627	164.7691	164.7627	0.00
24/12/2019	R212 On 06-August-20			Bond Future	165.59	165.5886	165.5913	165.5886	0.00
24/12/2019	R212 On 05-November-20			Bond Future	168.69	168.6937	168.6928	168.6937	0.00
24/12/2019	R213 On 06-February-20			Bond Future	9.25	87.6565	9.2523	87.6565	24,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	1199	1	1199	1	0.00
24/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	1167	1	1167	1	0.00
24/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	1135	1	1135	1	0.00
24/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1058	1	1058	1	0.00
24/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1087	1	1087	1	0.00
24/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1030	1	1030	1	0.00
24/12/2019	R213 On 07-May-20			Bond Future	9.31	85.7008	9.3143	85.7008	0.00
24/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1252	1	1252	1	0.00
24/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1276	1	1276	1	0.00
24/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1299	1	1299	1	0.00
24/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3093	3	3093	3	0.00
24/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3170	3	3170	3	0.00
24/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3131	3	3131	3	0.00
24/12/2019	R213 On 06-August-20			Bond Future	9.38	87.2784	9.3760	87.2784	0.00
24/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2484	2	2484	2	0.00
24/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2543	2	2543	2	0.00
24/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2513	2	2513	2	0.00
24/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	2964	3	2964	3	0.00
24/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	2934	3	2934	3	0.00
24/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	2994	3	2994	3	0.00
24/12/2019	R213 On 05-November-20			Bond Future	9.44	85.3661	9.4405	85.3661	0.00
24/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3771	4	3771	4	0.00
24/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3803	4	3803	4	0.00
24/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3836	4	3836	4	0.00
24/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	2859	3	2859	3	0.00
24/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	2909	3	2909	3	0.00
24/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	2884	3	2884	3	0.00
24/12/2019	R214 On 06-February-20			Bond Future	9.99	72.2968	9.9938	72.2968	19,434.00
24/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	510	0	510	0	0.00
24/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	551	1	551	1	0.00
24/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	3100	3	3100	3	0.00
24/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	223	0	223	0	1,000.00
24/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	893	1	893	1	1,000.00
24/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	530	0	530	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
24/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	2367	3	2367	3	0.00
24/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	3451	4	3451	4	0.00
24/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	2319	2	2319	2	0.00
24/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	1714	2	1714	2	0.00
24/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	2416	3	2416	3	0.00
24/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	386	0	386	0	1,000.00
24/12/2019	R214 On 07-May-20			Bond Future	10.06	70.3150	10.0600	70.3150	0.00
24/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1558	2	1558	2	0.00
24/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1585	2	1585	2	0.00
24/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	624	1	624	1	1,250.00
24/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1984	2	1984	2	1,250.00
24/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4832	5	4832	5	0.00
24/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1532	1	1532	1	0.00
24/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	3594	4	3594	4	0.00
24/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	2970	3	2970	3	0.00
24/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	5783	6	5783	6	0.00
24/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1100	1	1100	1	1,250.00
24/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	3553	4	3553	4	0.00
24/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	3511	4	3511	4	0.00
24/12/2019	R214 On 06-August-20			Bond Future	10.13	71.6080	10.1262	71.6080	0.00
24/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2697	3	2697	3	0.00
24/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2728	3	2728	3	0.00
24/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2759	3	2759	3	0.00
24/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	3643	4	3643	4	0.00
24/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	3712	4	3712	4	0.00
24/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	3678	4	3678	4	0.00
24/12/2019	R214 On 05-November-20			Bond Future	10.19	69.6565	10.1939	69.6565	0.00
24/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	4059	4	4059	4	0.00
24/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	4092	4	4092	4	0.00
24/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	4026	4	4026	4	0.00
24/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	3734	4	3734	4	0.00
24/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	3704	4	3704	4	0.00
24/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	3674	4	3674	4	0.00
24/12/2019	R248 On 06-February-20			Bond Future	10.08	91.3404	10.0850	91.3404	94,909.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	436	0	436	0	0.00
24/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	398	0	398	0	0.00
24/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	417	0	417	0	0.00
24/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	3690	4	3690	4	0.00
24/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	3553	4	3553	4	0.00
24/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	3621	4	3621	4	0.00
24/12/2019	R248 On 07-May-20			Bond Future	10.15	88.5638	10.1536	88.5638	0.00
24/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1662	2	1662	2	0.00
24/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1725	2	1725	2	0.00
24/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1693	2	1693	2	0.00
24/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	4846	5	4846	5	0.00
24/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	4902	5	4902	5	0.00
24/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	4790	5	4790	5	0.00
24/12/2019	R248 On 06-August-20			Bond Future	10.22	90.1921	10.2223	90.1921	0.00
24/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	940	1	940	1	20,640.00
24/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3691	4	3691	4	0.00
24/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3775	4	3775	4	0.00
24/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	596	1	596	1	3,000.00
24/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3733	4	3733	4	0.00
24/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	3995	4	3995	4	0.00
24/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	3955	4	3955	4	0.00
24/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	11545	12	11545	12	0.00
24/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4035	4	4035	4	0.00
24/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	9463	10	9463	10	0.00
24/12/2019	R248 On 05-November-20			Bond Future	10.29	87.4486	10.2925	87.4486	0.00
24/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3731	4	3731	4	0.00
24/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3695	4	3695	4	0.00
24/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3658	4	3658	4	0.00
24/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	5835	6	5835	6	0.00
24/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	5882	6	5882	6	0.00
24/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	5788	6	5788	6	0.00