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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
30/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	2025 On 06-February-20			Bond Future	136.22	136.3672	136.2233	136.3672	5,063.00
30/12/2019	2025 On 07-May-20			Bond Future	138.73	138.8809	138.7345	138.8809	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
30/12/2019	2025 On 06-August-20			Bond Future	139.85	140.0010	139.8518	140.0010	0.00
30/12/2019	2025 On 05-November-20			Bond Future	142.47	142.6234	142.4715	142.6234	0.00
30/12/2019	2029 On 06-February-20			Bond Future	101.66	101.5878	101.6619	101.5878	3,765.00
30/12/2019	2029 On 07-May-20			Bond Future	102.43	102.3507	102.4261	102.3507	0.00
30/12/2019	2029 On 06-August-20			Bond Future	104.36	104.2829	104.3598	104.2829	0.00
30/12/2019	2029 On 05-November-20			Bond Future	105.17	105.0963	105.1747	105.0963	0.00
30/12/2019	2030 On 06-February-20			Bond Future	9.01	93.9843	9.0066	93.9843	77,583.00
30/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	1001	1	1001	1	5,820.00
30/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1961	2	1961	2	0.00
30/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	56	0	56	0	5,820.00
30/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1500	2	1500	2	0.00
30/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2674	3	2674	3	0.00
30/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1539	2	1539	2	0.00
30/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1579	2	1579	2	0.00
30/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	634	1	634	1	0.00
30/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	677	1	677	1	0.00
30/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	466	0	466	0	5,000.00
30/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	3923	4	3923	4	0.00
30/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	274	0	274	0	5,000.00
30/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	655	1	655	1	0.00
30/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1043	1	1043	1	0.00
30/12/2019	2030 On 07-May-20			Bond Future	9.07	95.6937	9.0693	95.6937	0.00
30/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1183	1	1183	1	0.00
30/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1159	1	1159	1	0.00
30/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1135	1	1135	1	0.00
30/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	2879	3	2879	3	0.00
30/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	2918	3	2918	3	0.00
30/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	2840	3	2840	3	0.00
30/12/2019	2030 On 06-August-20			Bond Future	9.13	93.4450	9.1329	93.4450	0.00
30/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2475	3	2475	3	0.00
30/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2536	3	2536	3	0.00
30/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2505	3	2505	3	0.00
30/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	2702	3	2702	3	0.00
30/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	2672	3	2672	3	0.00

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30/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	2731	3	2731	3	0.00
30/12/2019	2030 On 05-November-20			Bond Future	9.19	95.1971	9.1898	95.1971	0.00
30/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2736	3	2736	3	1,000.00
30/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1163	1	1163	1	1,000.00
30/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3777	4	3777	4	0.00
30/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1942	2	1942	2	3,000.00
30/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	6352	7	6352	7	0.00
30/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3811	4	3811	4	0.00
30/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	8047	8	8047	8	0.00
30/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3297	3	3297	3	3,000.00
30/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1510	2	1510	2	16,000.00
30/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2708	3	2708	3	16,000.00
30/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7637	8	7637	8	0.00
30/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3844	4	3844	4	0.00
30/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	2628	3	2628	3	0.00
30/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	3648	4	3648	4	0.00
30/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	5468	5	5468	5	0.00
30/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	951	1	951	1	3,000.00
30/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	2676	3	2676	3	0.00
30/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	4678	5	4678	5	0.00
30/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3063	3	3063	3	0.00
30/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1070	1	1070	1	16,000.00
30/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	2652	3	2652	3	0.00
30/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1449	1	1449	1	1,000.00
30/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	3616	3	3616	3	0.00
30/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6301	6	6301	6	0.00
30/12/2019	2032 On 06-February-20			Bond Future	9.38	95.1537	9.3847	95.1537	71,285.00
30/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	1161	1	1161	1	0.00
30/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	1197	1	1197	1	0.00
30/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	1126	1	1126	1	0.00
30/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1158	1	1158	1	0.00
30/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1126	1	1126	1	0.00
30/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1094	1	1094	1	0.00
30/12/2019	2032 On 07-May-20			Bond Future	9.45	92.7248	9.4529	92.7248	0.00

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30/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1295	1	1295	1	0.00
30/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1350	1	1350	1	0.00
30/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1323	1	1323	1	0.00
30/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3158	3	3158	3	0.00
30/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3118	3	3118	3	0.00
30/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	3199	3	3199	3	0.00
30/12/2019	2032 On 06-August-20			Bond Future	9.52	94.4290	9.5214	94.4290	0.00
30/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2796	3	2796	3	0.00
30/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2829	3	2829	3	0.00
30/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2862	3	2862	3	0.00
30/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3198	3	3198	3	0.00
30/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3263	3	3263	3	0.00
30/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3230	3	3230	3	0.00
30/12/2019	2032 On 05-November-20			Bond Future	9.59	92.0410	9.5888	92.0410	0.00
30/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	4240	4	4240	4	0.00
30/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	9788	10	9788	10	0.00
30/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	9384	10	9384	10	0.00
30/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	2249	2	2249	2	3,000.00
30/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3722	4	3722	4	3,000.00
30/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	3177	3	3177	3	1,000.00
30/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	4276	4	4276	4	0.00
30/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1840	2	1840	2	1,000.00
30/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	4203	4	4203	4	0.00
30/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3178	3	3178	3	0.00
30/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5389	5	5389	5	0.00
30/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6130	6	6130	6	0.00
30/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	881	1	881	1	1,000.00
30/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4137	4	4137	4	0.00
30/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3124	3	3124	3	0.00
30/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	3586	3	3586	3	0.00
30/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3151	3	3151	3	0.00
30/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	979	1	979	1	3,000.00
30/12/2019	2033 On 06-February-20			Bond Future	101.59	101.6044	101.5949	101.6044	6,960.00
30/12/2019	2033 On 07-May-20			Bond Future	102.28	102.2852	102.2755	102.2852	0.00

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30/12/2019	2033 On 06-August-20			Bond Future	104.21	104.2162	104.2064	104.2162	0.00
30/12/2019	2033 On 05-November-20			Bond Future	104.94	104.9499	104.9400	104.9499	0.00
30/12/2019	2037 On 06-February-20			Bond Future	9.89	89.2461	9.8922	89.2461	77,689.00
30/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	632	1	632	1	0.00
30/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	607	1	607	1	0.00
30/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	583	1	583	1	0.00
30/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	2284	2	2284	2	0.00
30/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	2336	2	2336	2	0.00
30/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	2233	2	2233	2	0.00
30/12/2019	2037 On 07-May-20			Bond Future	9.97	90.8693	9.9675	90.8693	0.00
30/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1240	1	1240	1	0.00
30/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1268	1	1268	1	0.00
30/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1296	1	1296	1	0.00
30/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	3979	4	3979	4	0.00
30/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	4077	4	4077	4	0.00
30/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	4028	4	4028	4	0.00
30/12/2019	2037 On 06-August-20			Bond Future	10.04	88.2792	10.0445	88.2792	0.00
30/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2887	3	2887	3	0.00
30/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2922	3	2922	3	0.00
30/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2853	3	2853	3	0.00
30/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4202	4	4202	4	0.00
30/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4162	4	4162	4	0.00
30/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4123	4	4123	4	0.00
30/12/2019	2037 On 05-November-20			Bond Future	10.12	89.9365	10.1152	89.9365	0.00
30/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4443	5	4443	5	0.00
30/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	4368	5	4368	5	0.00
30/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	4405	5	4405	5	0.00
30/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	3978	4	3978	4	0.00
30/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	3912	4	3912	4	0.00
30/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	3945	4	3945	4	0.00
30/12/2019	2038 On 06-February-20			Bond Future	117.00	117.0906	116.9960	117.0906	10,886.00
30/12/2019	2038 On 07-May-20			Bond Future	119.15	119.2490	119.1527	119.2490	0.00
30/12/2019	2038 On 06-August-20			Bond Future	119.71	119.8106	119.7126	119.8106	0.00
30/12/2019	2038 On 05-November-20			Bond Future	121.95	122.0549	121.9550	122.0549	0.00

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30/12/2019	2040 On 06-February-20			Bond Future	10.02	91.9499	10.0175	91.9499	52,644.00
30/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	539	1	539	1	0.00
30/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
30/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	587	1	587	1	0.00
30/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	4	0	4	0	0.00
30/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	563	1	563	1	0.00
30/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	2735	2	2735	2	0.00
30/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	2676	2	2676	2	0.00
30/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	8720	8	8720	8	0.00
30/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	2794	3	2794	3	0.00
30/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	14477	14	14477	14	0.00
30/12/2019	2040 On 07-May-20			Bond Future	10.09	93.6223	10.0933	93.6223	0.00
30/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	817	1	817	1	2,640.00
30/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2339	3	2339	3	2,640.00
30/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1481	2	1481	2	0.00
30/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1450	2	1450	2	0.00
30/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1419	2	1419	2	0.00
30/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	4348	4	4348	4	0.00
30/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	4245	4	4245	4	0.00
30/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	4296	4	4296	4	0.00
30/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	3077	3	3077	3	0.00
30/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	5678	5	5678	5	0.00
30/12/2019	2040 On 06-August-20			Bond Future	10.17	90.8319	10.1710	90.8319	0.00
30/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	3134	3	3134	3	0.00
30/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	3209	3	3209	3	0.00
30/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	3171	3	3171	3	0.00
30/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	4316	4	4316	4	0.00
30/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4233	4	4233	4	0.00
30/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4274	4	4274	4	0.00
30/12/2019	2040 On 05-November-20			Bond Future	10.24	92.5375	10.2422	92.5375	0.00
30/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2715	3	2715	3	2,000.00
30/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	4452	5	4452	5	2,000.00
30/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	2063	2	2063	2	2,000.00
30/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3601	4	3601	4	2,000.00

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30/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4729	5	4729	5	0.00
30/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	11366	12	11366	12	0.00
30/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4769	5	4769	5	0.00
30/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	10379	11	10379	11	0.00
30/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4810	5	4810	5	0.00
30/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4253	4	4253	4	0.00
30/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1521	1	1521	1	2,000.00
30/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8036	8	8036	8	0.00
30/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	5484	5	5484	5	0.00
30/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4218	4	4218	4	0.00
30/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1230	1	1230	1	2,000.00
30/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	4546	4	4546	4	0.00
30/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4289	4	4289	4	0.00
30/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	6772	7	6772	7	0.00
30/12/2019	2044 On 06-February-20			Bond Future	10.09	88.6220	10.0918	88.6220	50,701.00
30/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	468	1	468	1	0.00
30/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	5	0	5	0	328.00
30/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	409	1	409	1	328.00
30/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	488	1	488	1	0.00
30/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	5451	6	5451	6	0.00
30/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	447	1	447	1	0.00
30/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	3065	3	3065	3	0.00
30/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	3194	3	3194	3	0.00
30/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	180	0	180	0	328.00
30/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	3129	3	3129	3	0.00
30/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	3325	3	3325	3	0.00
30/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	8750	8	8750	8	0.00
30/12/2019	2044 On 07-May-20			Bond Future	10.17	90.2339	10.1659	90.2339	0.00
30/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5962	6	5962	6	0.00
30/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1329	1	1329	1	0.00
30/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	355	0	355	0	100.00
30/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1970	2	1970	2	100.00
30/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	279	0	279	0	556.00
30/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1390	2	1390	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
30/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	521	1	521	1	129.00
30/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1933	2	1933	2	129.00
30/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	7602	8	7602	8	0.00
30/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1718	2	1718	2	556.00
30/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	7187	8	7187	8	0.00
30/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1359	2	1359	2	0.00
30/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	806	1	806	1	556.00
30/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	733	1	733	1	100.00
30/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	8019	8	8019	8	0.00
30/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	3796	4	3796	4	0.00
30/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	4356	4	4356	4	0.00
30/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	3471	3	3471	3	0.00
30/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	4410	4	4410	4	0.00
30/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	6547	6	6547	6	0.00
30/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	3516	3	3516	3	0.00
30/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1075	1	1075	1	129.00
30/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	7458	7	7458	7	0.00
30/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	4303	4	4303	4	0.00
30/12/2019	2044 On 06-August-20			Bond Future	10.24	87.5064	10.2417	87.5064	0.00
30/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	1025	1	1025	1	602.00
30/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	2392	3	2392	3	0.00
30/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2809	3	2809	3	602.00
30/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	515	1	515	1	140.00
30/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1771	2	1771	2	140.00
30/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2459	3	2459	3	0.00
30/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	7937	8	7937	8	0.00
30/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	7084	7	7084	7	0.00
30/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2426	3	2426	3	0.00
30/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	5429	5	5429	5	0.00
30/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	1948	2	1948	2	140.00
30/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	11163	11	11163	11	0.00
30/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	6548	6	6548	6	0.00
30/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	5380	5	5380	5	0.00
30/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1679	2	1679	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
30/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	5479	5	5479	5	0.00
30/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	4906	5	4906	5	0.00
30/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	8438	8	8438	8	0.00
30/12/2019	2044 On 05-November-20			Bond Future	10.31	89.1497	10.3112	89.1497	0.00
30/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2548	3	2548	3	1,815.00
30/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4720	5	4720	5	0.00
30/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	3310	4	3310	4	0.00
30/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	9566	10	9566	10	0.00
30/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	3345	4	3345	4	568.00
30/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4800	5	4800	5	0.00
30/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	9804	10	9804	10	0.00
30/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1458	2	1458	2	568.00
30/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	8550	9	8550	9	0.00
30/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	806	1	806	1	1,815.00
30/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3517	4	3517	4	1,815.00
30/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	4760	5	4760	5	0.00
30/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	4460	4	4460	4	0.00
30/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	5827	6	5827	6	0.00
30/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	4423	4	4423	4	0.00
30/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2294	2	2294	2	1,815.00
30/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	1804	2	1804	2	1,815.00
30/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	13312	13	13312	13	0.00
30/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	7346	7	7346	7	0.00
30/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	10028	10	10028	10	0.00
30/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6109	6	6109	6	0.00
30/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	1896	2	1896	2	568.00
30/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	4497	4	4497	4	0.00
30/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6061	6	6061	6	0.00
30/12/2019	2046 On 06-February-20			Bond Future	107.53	107.5442	107.5344	107.5442	12,850.00
30/12/2019	2046 On 07-May-20			Bond Future	107.77	107.7828	107.7729	107.7828	0.00
30/12/2019	2046 On 06-August-20			Bond Future	109.81	109.8176	109.8075	109.8176	0.00
30/12/2019	2046 On 05-November-20			Bond Future	110.07	110.0834	110.0730	110.0834	0.00
30/12/2019	2050 On 06-February-20			Bond Future	110.04	110.3801	110.0444	110.3801	11,797.00
30/12/2019	2050 On 07-May-20			Bond Future	112.07	112.4148	112.0729	112.4148	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
30/12/2019	2050 On 06-August-20			Bond Future	112.31	112.6614	112.3131	112.6614	0.00
30/12/2019	2050 On 05-November-20			Bond Future	114.42	114.7718	114.4171	114.7718	0.00
30/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	AL37 On 06-February-20			Index Future	683.47	684.7540	683.4740	684.7540	0.00
30/12/2019	AL37 On 07-May-20			Index Future	695.91	697.2090	695.9050	697.2090	0.00
30/12/2019	AL37 On 06-August-20			Index Future	708.74	710.0660	708.7390	710.0660	0.00
30/12/2019	AL7T On 06-February-20			Index Future	792.25	794.5380	792.2540	794.5380	0.00
30/12/2019	AL7T On 07-May-20			Index Future	806.66	808.9890	806.6640	808.9890	0.00
30/12/2019	AL7T On 06-August-20			Index Future	821.54	823.9080	821.5400	823.9080	0.00
30/12/2019	ALBI On 06-February-20			Index Future	705.50	707.6670	705.5020	707.6670	416.00
30/12/2019	ALBI On 07-May-20			Index Future	718.33	720.5390	718.3340	720.5390	0.00
30/12/2019	ALBI On 06-August-20			Index Future	731.58	733.8260	731.5810	733.8260	0.00
30/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2019	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
30/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2019	ES33 On 06-February-20			Bond Future	10.93	79.3116	10.9312	79.3116	350.00
30/12/2019	ES33 On 07-May-20			Bond Future	11.05	76.9607	11.0470	76.9607	0.00
30/12/2019	ES33 On 06-August-20			Bond Future	11.17	78.3720	11.1653	78.3720	0.00
30/12/2019	ES33 On 05-November-20			Bond Future	11.29	76.0525	11.2856	76.0525	0.00
30/12/2019	ES42 On 06-February-20			Bond Future	11.23	80.6487	11.2333	80.6487	4,919.00
30/12/2019	ES42 On 07-May-20			Bond Future	11.35	77.8511	11.3473	77.8511	0.00
30/12/2019	ES42 On 06-August-20			Bond Future	11.46	79.2780	11.4619	79.2780	0.00
30/12/2019	ES42 On 05-November-20			Bond Future	11.58	76.5055	11.5773	76.5055	0.00
30/12/2019	GOVI On 06-February-20			GOVI	697.78	700.0010	697.7760	700.0010	1,245.00
30/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	53540	3	53540	3	0.00
30/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	53740	3	53740	3	0.00
30/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	53640	3	53640	3	0.00
30/12/2019	GOVI On 07-May-20			GOVI	710.47	712.7330	710.4670	712.7330	0.00
30/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	95330	7	95330	7	0.00
30/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	95130	7	95130	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	95230	7	95230	7	0.00
30/12/2019	GOVI On 06-August-20			GOVI	723.57	725.8760	723.5700	725.8760	0.00
30/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
30/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	45600	2	45600	2	0.00
30/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	45500	2	45500	2	0.00
30/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	45700	2	45700	2	0.00
30/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2019	IGOV On 06-February-20			Index Future	259.79	259.9270	259.7920	259.9270	1,011.00
30/12/2019	IGOV On 07-May-20			Index Future	264.58	264.7190	264.5810	264.7190	47.00
30/12/2019	IGOV On 06-August-20			Index Future	269.52	269.6630	269.5230	269.6630	0.00
30/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
30/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0400	102.0300	102.0400	0.00
30/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
30/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4500	95.4400	95.4500	0.00
30/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4000	94.4000	94.4000	0.00
30/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.30	93.3000	93.3000	93.3000	0.00
30/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.17	93.1700	93.1700	93.1700	0.00
30/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.11	95.1000	95.1100	95.1000	51.00
30/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.01	94.9900	95.0100	94.9900	0.00
30/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.93	95.9100	95.9300	95.9100	0.00
30/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.64	99.6100	99.6400	99.6100	0.00
30/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.67	100.6400	100.6700	100.6400	0.00
30/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.74	93.7000	93.7400	93.7000	0.00
30/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.64	99.6000	99.6400	99.6000	0.00
30/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
30/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.16	90.0800	90.1600	90.0800	0.00
30/12/2019	IS10 On 16-March-26			Interest Rate Swap	86.97	86.9000	86.9700	86.9000	0.00
30/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.56	85.5100	85.5600	85.5100	0.00
30/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.66	87.6500	87.6600	87.6500	0.00
30/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.48	91.4800	91.4800	91.4800	0.00
30/12/2019	IS10 On 15-March-27			Interest Rate Swap	89.95	89.9600	89.9500	89.9600	0.00
30/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.03	92.0400	92.0300	92.0400	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
30/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.58	97.5800	97.5800	97.5800	0.00
30/12/2019	IS10 On 20-December-27			Interest Rate Swap	97.93	97.9200	97.9300	97.9200	0.00
30/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.25	91.2400	91.2500	91.2400	0.00
30/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.65	98.6300	98.6500	98.6300	0.00
30/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
30/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/12/2019	R023 On 06-February-20			Bond Future	7.20	105.1283	7.1998	105.1283	44,450.00
30/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	933	1	933	1	0.00
30/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	982	1	982	1	0.00
30/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	957	1	957	1	0.00
30/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	65	0	65	0	0.00
30/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	62	0	62	0	0.00
30/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	68	0	68	0	0.00
30/12/2019	R023 On 07-May-20			Bond Future	7.18	103.1081	7.1770	103.1081	13,512.00
30/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	233	0	233	0	0.00
30/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	241	0	241	0	0.00
30/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	225	0	225	0	0.00
30/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	951	1	951	1	0.00
30/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	934	1	934	1	0.00
30/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	917	1	917	1	0.00
30/12/2019	R023 On 06-August-20			Bond Future	7.13	105.0102	7.1347	105.0102	0.00
30/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	928	1	928	1	0.00
30/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	958	1	958	1	0.00
30/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	943	1	943	1	0.00
30/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	622	1	622	1	0.00
30/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	630	1	630	1	0.00
30/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	638	1	638	1	0.00
30/12/2019	R023 On 05-November-20			Bond Future	7.09	103.0418	7.0862	103.0418	0.00
30/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1379	1	1379	1	0.00
30/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1364	1	1364	1	0.00
30/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1393	1	1393	1	0.00
30/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	599	1	599	1	0.00
30/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	593	1	593	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
30/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	587	1	587	1	0.00
30/12/2019	R035 On 06-February-20			Bond Future	9.72	97.7479	9.7236	97.7479	118,282.00
30/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	907	1	907	1	0.00
30/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	876	1	876	1	0.00
30/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	845	1	845	1	0.00
30/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	1847	2	1847	2	0.00
30/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	1757	2	1757	2	0.00
30/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	1802	2	1802	2	0.00
30/12/2019	R035 On 07-May-20			Bond Future	9.79	95.0226	9.7942	95.0226	0.00
30/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	549	1	549	1	5,000.00
30/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1384	2	1384	2	0.00
30/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2309	3	2309	3	5,000.00
30/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2423	3	2423	3	3,530.00
30/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	678	1	678	1	3,530.00
30/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1443	2	1443	2	0.00
30/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	6264	7	6264	7	0.00
30/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	7276	8	7276	8	0.00
30/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1413	2	1413	2	0.00
30/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	3805	4	3805	4	0.00
30/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	2634	2	2634	2	0.00
30/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	2527	2	2527	2	0.00
30/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	3712	4	3712	4	0.00
30/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	5343	5	5343	5	0.00
30/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	640	1	640	1	5,000.00
30/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	3758	4	3758	4	0.00
30/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	824	1	824	1	3,530.00
30/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	5767	5	5767	5	0.00
30/12/2019	R035 On 06-August-20			Bond Future	9.87	96.7686	9.8650	96.7686	0.00
30/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	894	1	894	1	24,761.00
30/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3605	4	3605	4	0.00
30/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3567	4	3567	4	0.00
30/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	569	1	569	1	3,000.00
30/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3644	4	3644	4	0.00
30/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3243	3	3243	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
30/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3177	3	3177	3	0.00
30/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	9153	9	9153	9	0.00
30/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	7456	7	7456	7	0.00
30/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3210	3	3210	3	0.00
30/12/2019	R035 On 05-November-20			Bond Future	9.94	94.0825	9.9381	94.0825	0.00
30/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5650	6	5650	6	0.00
30/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5607	6	5607	6	0.00
30/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5693	6	5693	6	0.00
30/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	2950	3	2950	3	0.00
30/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	2924	3	2924	3	0.00
30/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	2899	3	2899	3	0.00
30/12/2019	R186 On 06-February-20			Bond Future	8.22	113.4726	8.2242	113.4726	103,551.00
30/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	2032	2	2032	2	0.00
30/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	540	1	540	1	821.00
30/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	2121	2	2121	2	0.00
30/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1814	2	1814	2	0.00
30/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	2076	2	2076	2	0.00
30/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	4229	4	4229	4	0.00
30/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	234	0	234	0	0.00
30/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	224	0	224	0	0.00
30/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	31	0	31	0	821.00
30/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	298	0	298	0	821.00
30/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1176	1	1176	1	0.00
30/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	244	0	244	0	0.00
30/12/2019	R186 On 07-May-20			Bond Future	8.27	115.5365	8.2675	115.5365	1,650.00
30/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2271	2	2271	2	0.00
30/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1073	1	1073	1	0.00
30/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3964	4	3964	4	0.00
30/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	717	1	717	1	0.00
30/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1580	2	1580	2	6,000.00
30/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1096	1	1096	1	0.00
30/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	319	0	319	0	6,000.00
30/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1051	1	1051	1	0.00
30/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2118	2	2118	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
30/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	3977	4	3977	4	0.00
30/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	479	0	479	0	6,000.00
30/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2054	2	2054	2	0.00
30/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	2712	3	2712	3	2,500.00
30/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1513	1	1513	1	0.00
30/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2085	2	2085	2	0.00
30/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1032	1	1032	1	23,230.00
30/12/2019	R186 On 06-August-20			Bond Future	8.31	112.3597	8.3094	112.3597	0.00
30/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2238	2	2238	2	0.00
30/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2267	2	2267	2	0.00
30/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2210	2	2210	2	0.00
30/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	1947	2	1947	2	0.00
30/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	1924	2	1924	2	0.00
30/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	1901	2	1901	2	0.00
30/12/2019	R186 On 05-November-20			Bond Future	8.35	114.4642	8.3477	114.4642	0.00
30/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3419	4	3419	4	0.00
30/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3388	4	3388	4	0.00
30/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5512	6	5512	6	0.00
30/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1372	1	1372	1	3,500.00
30/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2496	3	2496	3	3,500.00
30/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3357	4	3357	4	0.00
30/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	3954	4	3954	4	0.00
30/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	1886	2	1886	2	0.00
30/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1057	1	1057	1	3,500.00
30/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2534	2	2534	2	0.00
30/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	1904	2	1904	2	0.00
30/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	1868	2	1868	2	0.00
30/12/2019	R197 On 06-February-20			Bond Future	301.42	301.4560	301.4232	301.4560	2,540.00
30/12/2019	R197 On 07-May-20			Bond Future	306.98	307.0130	306.9794	307.0130	0.00
30/12/2019	R197 On 06-August-20			Bond Future	305.00	305.0343	305.0004	305.0343	0.00
30/12/2019	R197 On 05-November-20			Bond Future	310.71	310.7479	310.7135	310.7479	0.00
30/12/2019	R202 On 06-February-20			Bond Future	227.04	227.0607	227.0392	227.0607	8,469.00
30/12/2019	R202 On 07-May-20			Bond Future	231.22	231.2463	231.2244	231.2463	0.00
30/12/2019	R202 On 06-August-20			Bond Future	231.46	231.4824	231.4601	231.4824	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
30/12/2019	R202 On 05-November-20			Bond Future	235.80	235.8183	235.7959	235.8183	0.00
30/12/2019	R208 On 06-February-20			Bond Future	6.66	102.5538	6.6590	102.5538	14,955.00
30/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	583	1	583	1	0.00
30/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	562	1	562	1	0.00
30/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	573	1	573	1	0.00
30/12/2019	R208 On 07-May-20			Bond Future	6.45	101.0157	6.4489	101.0157	60.00
30/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1409	1	1409	1	0.00
30/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1418	1	1418	1	0.00
30/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1400	1	1400	1	0.00
30/12/2019	R208 On 06-August-20			Bond Future	6.03	102.8817	6.0294	102.8817	0.00
30/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	16	0	16	0	0.00
30/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	17	0	17	0	0.00
30/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	15	0	15	0	0.00
30/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	313	0	313	0	0.00
30/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	307	0	307	0	0.00
30/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	302	0	302	0	0.00
30/12/2019	R208 On 05-November-20			Bond Future	5.03	101.3992	5.0316	101.3992	0.00
30/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	52	0	52	0	0.00
30/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	50	0	50	0	0.00
30/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	49	0	49	0	0.00
30/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	147	0	147	0	0.00
30/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	150	0	150	0	0.00
30/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	145	0	145	0	0.00
30/12/2019	R209 On 06-February-20			Bond Future	9.76	74.3306	9.7591	74.3306	103,446.00
30/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	486	1	486	1	0.00
30/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	301	0	301	0	7,500.00
30/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	505	1	505	1	0.00
30/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	467	1	467	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
30/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2138	2	2138	2	0.00
30/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2091	2	2091	2	0.00
30/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	2632	2	2632	2	0.00
30/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2045	2	2045	2	0.00
30/12/2019	R209 On 07-May-20			Bond Future	9.83	72.5313	9.8260	72.5313	0.00
30/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1112	1	1112	1	0.00
30/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1160	1	1160	1	0.00
30/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1136	1	1136	1	0.00
30/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	3482	3	3482	3	0.00
30/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	3440	3	3440	3	0.00
30/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	3525	3	3525	3	0.00
30/12/2019	R209 On 06-August-20			Bond Future	9.89	73.8637	9.8930	73.8637	0.00
30/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
30/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	35840	36	35840	36	0.00
30/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	35949	36	35949	36	0.00
30/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	35732	35	35732	35	0.00
30/12/2019	R209 On 05-November-20			Bond Future	9.96	72.0990	9.9587	72.0990	0.00
30/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3725	4	3725	4	0.00
30/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3789	4	3789	4	0.00
30/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3757	4	3757	4	0.00
30/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3444	3	3444	3	0.00
30/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3416	3	3416	3	0.00
30/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3473	3	3473	3	0.00
30/12/2019	R210 On 06-February-20			Bond Future	188.82	188.8349	188.8162	188.8349	1,721.00
30/12/2019	R210 On 07-May-20			Bond Future	189.65	189.6723	189.6533	189.6723	0.00
30/12/2019	R210 On 06-August-20			Bond Future	193.23	193.2530	193.2337	193.2530	0.00
30/12/2019	R210 On 05-November-20			Bond Future	194.14	194.1574	194.1378	194.1574	0.00
30/12/2019	R212 On 06-February-20			Bond Future	161.74	161.7633	161.7445	161.7633	7,963.00
30/12/2019	R212 On 07-May-20			Bond Future	164.73	164.7451	164.7260	164.7451	0.00
30/12/2019	R212 On 06-August-20			Bond Future	165.55	165.5670	165.5476	165.5670	0.00
30/12/2019	R212 On 05-November-20			Bond Future	168.65	168.6683	168.6486	168.6683	0.00
30/12/2019	R213 On 06-February-20			Bond Future	9.23	88.1990	9.2296	88.1990	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
30/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	1196	1	1196	1	0.00
30/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	1162	1	1162	1	0.00
30/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	1128	1	1128	1	0.00
30/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	915	1	915	1	0.00
30/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	942	1	942	1	0.00
30/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	888	1	888	1	0.00
30/12/2019	R213 On 07-May-20			Bond Future	9.29	86.2514	9.2909	86.2514	0.00
30/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1159	1	1159	1	0.00
30/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1182	1	1182	1	0.00
30/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1206	1	1206	1	0.00
30/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	2859	3	2859	3	0.00
30/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	2935	3	2935	3	0.00
30/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	2897	3	2897	3	0.00
30/12/2019	R213 On 06-August-20			Bond Future	9.35	87.8374	9.3517	87.8374	0.00
30/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2457	3	2457	3	0.00
30/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2517	3	2517	3	0.00
30/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2487	3	2487	3	0.00
30/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	2793	3	2793	3	0.00
30/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	2764	3	2764	3	0.00
30/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	2823	3	2823	3	0.00
30/12/2019	R213 On 05-November-20			Bond Future	9.42	85.9337	9.4152	85.9337	0.00
30/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3784	4	3784	4	0.00
30/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3816	4	3816	4	0.00
30/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3849	4	3849	4	0.00
30/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	2726	3	2726	3	0.00
30/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	2775	3	2775	3	0.00
30/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	2751	3	2751	3	0.00
30/12/2019	R214 On 06-February-20			Bond Future	9.98	72.9135	9.9762	72.9135	19,434.00
30/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	485	1	485	1	0.00
30/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	526	1	526	1	0.00
30/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	3151	3	3151	3	0.00
30/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	198	0	198	0	1,000.00
30/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	868	1	868	1	1,000.00
30/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	505	1	505	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
30/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	2226	2	2226	2	0.00
30/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	3310	3	3310	3	0.00
30/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	2178	2	2178	2	0.00
30/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	1573	1	1573	1	0.00
30/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	2274	2	2274	2	0.00
30/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	321	0	321	0	1,000.00
30/12/2019	R214 On 07-May-20			Bond Future	10.04	70.9416	10.0418	70.9416	0.00
30/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1428	2	1428	2	0.00
30/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1454	2	1454	2	0.00
30/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	484	1	484	1	1,250.00
30/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1859	2	1859	2	1,250.00
30/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4838	5	4838	5	0.00
30/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1401	2	1401	2	0.00
30/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	3345	3	3345	3	0.00
30/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	2727	3	2727	3	0.00
30/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	5525	5	5525	5	0.00
30/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	987	1	987	1	1,250.00
30/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	3304	3	3304	3	0.00
30/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	3263	3	3263	3	0.00
30/12/2019	R214 On 06-August-20			Bond Future	10.11	72.2447	10.1075	72.2447	0.00
30/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2685	3	2685	3	0.00
30/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2717	3	2717	3	0.00
30/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2749	3	2749	3	0.00
30/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	3513	3	3513	3	0.00
30/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	3580	3	3580	3	0.00
30/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	3547	3	3547	3	0.00
30/12/2019	R214 On 05-November-20			Bond Future	10.17	70.3035	10.1746	70.3035	0.00
30/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	4058	4	4058	4	0.00
30/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	4092	4	4092	4	0.00
30/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	4025	4	4025	4	0.00
30/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	3610	3	3610	3	0.00
30/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	3580	3	3580	3	0.00
30/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	3551	3	3551	3	0.00
30/12/2019	R248 On 06-February-20			Bond Future	10.07	92.1190	10.0672	92.1190	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
30/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	413	1	413	1	0.00
30/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	375	1	375	1	0.00
30/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	394	1	394	1	0.00
30/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	3521	3	3521	3	0.00
30/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	3382	3	3382	3	0.00
30/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	3451	3	3451	3	0.00
30/12/2019	R248 On 07-May-20			Bond Future	10.14	89.3548	10.1353	89.3548	0.00
30/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1363	2	1363	2	0.00
30/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1426	2	1426	2	0.00
30/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1394	2	1394	2	0.00
30/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	4397	4	4397	4	0.00
30/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	4452	4	4452	4	0.00
30/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	4342	4	4342	4	0.00
30/12/2019	R248 On 06-August-20			Bond Future	10.20	90.9958	10.2035	90.9958	0.00
30/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	860	1	860	1	20,640.00
30/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3779	4	3779	4	0.00
30/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3863	4	3863	4	0.00
30/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	531	1	531	1	3,000.00
30/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3821	4	3821	4	0.00
30/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	3931	4	3931	4	0.00
30/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	3892	4	3892	4	0.00
30/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	11327	11	11327	11	0.00
30/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	3970	4	3970	4	0.00
30/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	9230	9	9230	9	0.00
30/12/2019	R248 On 05-November-20			Bond Future	10.27	88.2655	10.2731	88.2655	0.00
30/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3787	4	3787	4	0.00
30/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3750	4	3750	4	0.00
30/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3714	4	3714	4	0.00
30/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	5735	6	5735	6	0.00
30/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	5782	6	5782	6	0.00
30/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	5688	5	5688	5	0.00