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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
31/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	2025 On 06-February-20			Bond Future	136.12	136.2233	136.1176	136.2233	5,063.00
31/12/2019	2025 On 07-May-20			Bond Future	138.63	138.7345	138.6257	138.7345	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
31/12/2019	2025 On 06-August-20			Bond Future	139.73	139.8518	139.7339	139.8518	0.00
31/12/2019	2025 On 05-November-20			Bond Future	142.35	142.4715	142.3486	142.4715	0.00
31/12/2019	2029 On 06-February-20			Bond Future	101.67	101.6619	101.6745	101.6619	3,765.00
31/12/2019	2029 On 07-May-20			Bond Future	102.44	102.4261	102.4382	102.4261	0.00
31/12/2019	2029 On 06-August-20			Bond Future	104.37	104.3598	104.3669	104.3598	0.00
31/12/2019	2029 On 05-November-20			Bond Future	105.18	105.1747	105.1798	105.1747	0.00
31/12/2019	2030 On 06-February-20			Bond Future	9.05	93.7039	9.0451	93.7039	77,583.00
31/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	873	1	873	1	5,820.00
31/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1780	2	1780	2	0.00
31/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	41	0	41	0	5,820.00
31/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1340	1	1340	1	0.00
31/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2472	3	2472	3	0.00
31/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1378	2	1378	2	0.00
31/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1416	2	1416	2	0.00
31/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	709	1	709	1	0.00
31/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	756	1	756	1	0.00
31/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	524	0	524	0	5,000.00
31/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4147	4	4147	4	0.00
31/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	310	0	310	0	5,000.00
31/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	732	1	732	1	0.00
31/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1153	1	1153	1	0.00
31/12/2019	2030 On 07-May-20			Bond Future	9.11	95.4083	9.1094	95.4083	0.00
31/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1087	1	1087	1	0.00
31/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1065	1	1065	1	0.00
31/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1043	1	1043	1	0.00
31/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3028	3	3028	3	0.00
31/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3068	3	3068	3	0.00
31/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	2989	3	2989	3	0.00
31/12/2019	2030 On 06-August-20			Bond Future	9.18	93.1542	9.1754	93.1542	0.00
31/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2345	2	2345	2	0.00
31/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2404	3	2404	3	0.00
31/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2375	3	2375	3	0.00
31/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	2824	3	2824	3	0.00
31/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	2793	3	2793	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
31/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	2854	3	2854	3	0.00
31/12/2019	2030 On 05-November-20			Bond Future	9.23	94.9010	9.2344	94.9010	0.00
31/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1092	1	1092	1	1,000.00
31/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2610	3	2610	3	1,000.00
31/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1841	2	1841	2	3,000.00
31/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3626	4	3626	4	0.00
31/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	6158	6	6158	6	0.00
31/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3658	4	3658	4	0.00
31/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7834	8	7834	8	0.00
31/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3156	3	3156	3	3,000.00
31/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1425	2	1425	2	16,000.00
31/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2583	3	2583	3	16,000.00
31/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7428	8	7428	8	0.00
31/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3691	4	3691	4	0.00
31/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	2734	3	2734	3	0.00
31/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	3782	4	3782	4	0.00
31/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	5642	5	5642	5	0.00
31/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	997	1	997	1	3,000.00
31/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	2784	3	2784	3	0.00
31/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	4836	5	4836	5	0.00
31/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3181	3	3181	3	0.00
31/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1120	1	1120	1	16,000.00
31/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	2759	3	2759	3	0.00
31/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1514	1	1514	1	1,000.00
31/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	3750	4	3750	4	0.00
31/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6489	6	6489	6	0.00
31/12/2019	2032 On 06-February-20			Bond Future	9.42	94.8842	9.4229	94.8842	70,272.00
31/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	1019	1	1019	1	0.00
31/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	1053	1	1053	1	0.00
31/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	987	1	987	1	0.00
31/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1276	1	1276	1	0.00
31/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1241	1	1241	1	0.00
31/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1207	1	1207	1	0.00
31/12/2019	2032 On 07-May-20			Bond Future	9.49	92.4503	9.4925	92.4503	0.00

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31/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1193	1	1193	1	0.00
31/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1245	1	1245	1	0.00
31/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1219	1	1219	1	0.00
31/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3317	3	3317	3	0.00
31/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3276	3	3276	3	0.00
31/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	3359	3	3359	3	0.00
31/12/2019	2032 On 06-August-20			Bond Future	9.56	94.1494	9.5633	94.1494	0.00
31/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2657	3	2657	3	0.00
31/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2689	3	2689	3	0.00
31/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2721	3	2721	3	0.00
31/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3330	3	3330	3	0.00
31/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3397	3	3397	3	0.00
31/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3363	3	3363	3	0.00
31/12/2019	2032 On 05-November-20			Bond Future	9.63	91.7563	9.6324	91.7563	0.00
31/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	4077	4	4077	4	0.00
31/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	9150	9	9150	9	0.00
31/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	9551	10	9551	10	0.00
31/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	2138	2	2138	2	3,000.00
31/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3571	4	3571	4	3,000.00
31/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	3040	3	3040	3	1,000.00
31/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	4112	4	4112	4	0.00
31/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1743	2	1743	2	1,000.00
31/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	4041	4	4041	4	0.00
31/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3295	3	3295	3	0.00
31/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5557	5	5557	5	0.00
31/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6312	6	6312	6	0.00
31/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	922	1	922	1	1,000.00
31/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3240	3	3240	3	0.00
31/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4279	4	4279	4	0.00
31/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	3714	4	3714	4	0.00
31/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3268	3	3268	3	0.00
31/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1024	1	1024	1	3,000.00
31/12/2019	2033 On 06-February-20			Bond Future	101.57	101.5949	101.5667	101.5949	6,960.00
31/12/2019	2033 On 07-May-20			Bond Future	102.25	102.2755	102.2460	102.2755	0.00

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31/12/2019	2033 On 06-August-20			Bond Future	104.17	104.2064	104.1711	104.2064	0.00
31/12/2019	2033 On 05-November-20			Bond Future	104.90	104.9400	104.9020	104.9400	0.00
31/12/2019	2037 On 06-February-20			Bond Future	9.93	88.9117	9.9301	88.9117	77,689.00
31/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	534	1	534	1	0.00
31/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	511	1	511	1	0.00
31/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	490	1	490	1	0.00
31/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	2470	2	2470	2	0.00
31/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	2525	2	2525	2	0.00
31/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	2416	2	2416	2	0.00
31/12/2019	2037 On 07-May-20			Bond Future	10.01	90.5288	10.0068	90.5288	0.00
31/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1140	1	1140	1	0.00
31/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1166	1	1166	1	0.00
31/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1193	1	1193	1	0.00
31/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	4163	4	4163	4	0.00
31/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	4264	4	4264	4	0.00
31/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	4213	4	4213	4	0.00
31/12/2019	2037 On 06-August-20			Bond Future	10.09	87.9324	10.0858	87.9324	0.00
31/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2744	3	2744	3	0.00
31/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2777	3	2777	3	0.00
31/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2711	3	2711	3	0.00
31/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4358	4	4358	4	0.00
31/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4317	4	4317	4	0.00
31/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4277	4	4277	4	0.00
31/12/2019	2037 On 05-November-20			Bond Future	10.16	89.5834	10.1580	89.5834	0.00
31/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4273	4	4273	4	0.00
31/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	4199	4	4199	4	0.00
31/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	4236	4	4236	4	0.00
31/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4114	4	4114	4	0.00
31/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4046	4	4046	4	0.00
31/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4080	4	4080	4	0.00
31/12/2019	2038 On 06-February-20			Bond Future	116.96	116.9960	116.9627	116.9960	10,886.00
31/12/2019	2038 On 07-May-20			Bond Future	119.12	119.1527	119.1179	119.1527	0.00
31/12/2019	2038 On 06-August-20			Bond Future	119.67	119.7126	119.6711	119.7126	0.00
31/12/2019	2038 On 05-November-20			Bond Future	121.91	121.9550	121.9104	121.9550	0.00

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31/12/2019	2040 On 06-February-20			Bond Future	10.06	91.5511	10.0554	91.5511	52,644.00
31/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	450	1	450	1	0.00
31/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
31/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	492	1	492	1	0.00
31/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	3	0	3	0	0.00
31/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	471	1	471	1	0.00
31/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	2944	3	2944	3	0.00
31/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	2883	3	2883	3	0.00
31/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	9020	9	9020	9	0.00
31/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	3006	3	3006	3	0.00
31/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	14779	14	14779	14	0.00
31/12/2019	2040 On 07-May-20			Bond Future	10.13	93.2162	10.1326	93.2162	0.00
31/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	741	1	741	1	2,640.00
31/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2186	2	2186	2	2,640.00
31/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1366	1	1366	1	0.00
31/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1337	1	1337	1	0.00
31/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1308	1	1308	1	0.00
31/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	4545	4	4545	4	0.00
31/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	4438	4	4438	4	0.00
31/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	4491	4	4491	4	0.00
31/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	3232	3	3232	3	0.00
31/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	5910	6	5910	6	0.00
31/12/2019	2040 On 06-August-20			Bond Future	10.21	90.4183	10.2122	90.4183	0.00
31/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2978	3	2978	3	0.00
31/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	3051	3	3051	3	0.00
31/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	3015	3	3015	3	0.00
31/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	4479	4	4479	4	0.00
31/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4394	4	4394	4	0.00
31/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4436	4	4436	4	0.00
31/12/2019	2040 On 05-November-20			Bond Future	10.28	92.1163	10.2849	92.1163	0.00
31/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2586	3	2586	3	2,000.00
31/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	4277	4	4277	4	2,000.00
31/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1956	2	1956	2	2,000.00
31/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3446	4	3446	4	2,000.00

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31/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4548	5	4548	5	0.00
31/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	11093	11	11093	11	0.00
31/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4587	5	4587	5	0.00
31/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	10116	10	10116	10	0.00
31/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4626	5	4626	5	0.00
31/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4397	4	4397	4	0.00
31/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1584	2	1584	2	2,000.00
31/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8255	8	8255	8	0.00
31/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	5656	5	5656	5	0.00
31/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4361	4	4361	4	0.00
31/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1283	1	1283	1	2,000.00
31/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	4697	5	4697	5	0.00
31/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4433	4	4433	4	0.00
31/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	6969	7	6969	7	0.00
31/12/2019	2044 On 06-February-20			Bond Future	10.13	88.2182	10.1297	88.2182	50,701.00
31/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	387	0	387	0	0.00
31/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	3	0	3	0	328.00
31/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	336	0	336	0	328.00
31/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	405	0	405	0	0.00
31/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	5165	5	5165	5	0.00
31/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	370	0	370	0	0.00
31/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	3287	3	3287	3	0.00
31/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	3421	3	3421	3	0.00
31/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	200	0	200	0	328.00
31/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	3354	3	3354	3	0.00
31/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	3557	3	3557	3	0.00
31/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	9053	9	9053	9	0.00
31/12/2019	2044 On 07-May-20			Bond Future	10.21	89.8227	10.2052	89.8227	0.00
31/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5717	6	5717	6	0.00
31/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1220	1	1220	1	0.00
31/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	313	0	313	0	100.00
31/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1830	2	1830	2	100.00
31/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	244	0	244	0	556.00
31/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1278	1	1278	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
31/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	7337	8	7337	8	0.00
31/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	464	1	464	1	129.00
31/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1795	2	1795	2	129.00
31/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1590	2	1590	2	556.00
31/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6926	7	6926	7	0.00
31/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1249	1	1249	1	0.00
31/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	857	1	857	1	556.00
31/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	779	1	779	1	100.00
31/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	3644	3	3644	3	0.00
31/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	8296	8	8296	8	0.00
31/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	3980	4	3980	4	0.00
31/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	4557	4	4557	4	0.00
31/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	4613	4	4613	4	0.00
31/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	6802	7	6802	7	0.00
31/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	3690	4	3690	4	0.00
31/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1142	1	1142	1	129.00
31/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	7728	7	7728	7	0.00
31/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	4502	4	4502	4	0.00
31/12/2019	2044 On 06-August-20			Bond Future	10.28	87.0876	10.2828	87.0876	0.00
31/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	951	1	951	1	602.00
31/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	2261	2	2261	2	0.00
31/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2663	3	2663	3	602.00
31/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	472	1	472	1	140.00
31/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1663	2	1663	2	140.00
31/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2325	2	2325	2	0.00
31/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	7689	8	7689	8	0.00
31/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	6847	7	6847	7	0.00
31/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2293	2	2293	2	0.00
31/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	5618	5	5618	5	0.00
31/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2033	2	2033	2	140.00
31/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	11441	11	11441	11	0.00
31/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	6762	7	6762	7	0.00
31/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	5568	5	5568	5	0.00
31/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1754	2	1754	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
31/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	5669	5	5669	5	0.00
31/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5082	5	5082	5	0.00
31/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	8686	8	8686	8	0.00
31/12/2019	2044 On 05-November-20			Bond Future	10.35	88.7232	10.3539	88.7232	0.00
31/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2425	3	2425	3	1,815.00
31/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	3164	3	3164	3	0.00
31/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	9310	10	9310	10	0.00
31/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4538	5	4538	5	0.00
31/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	3197	3	3197	3	568.00
31/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4617	5	4617	5	0.00
31/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	9545	10	9545	10	0.00
31/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1374	1	1374	1	568.00
31/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	8306	9	8306	9	0.00
31/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	753	1	753	1	1,815.00
31/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3365	4	3365	4	1,815.00
31/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	4577	5	4577	5	0.00
31/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	4607	4	4607	4	0.00
31/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6005	6	6005	6	0.00
31/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	4569	4	4569	4	0.00
31/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2380	2	2380	2	1,815.00
31/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	1875	2	1875	2	1,815.00
31/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	13589	13	13589	13	0.00
31/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	7553	7	7553	7	0.00
31/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	10275	10	10275	10	0.00
31/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6292	6	6292	6	0.00
31/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	4645	4	4645	4	0.00
31/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	1970	2	1970	2	568.00
31/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6244	6	6244	6	0.00
31/12/2019	2046 On 06-February-20			Bond Future	107.89	107.5344	107.8878	107.5344	12,850.00
31/12/2019	2046 On 07-May-20			Bond Future	108.13	107.7729	108.1320	107.7729	0.00
31/12/2019	2046 On 06-August-20			Bond Future	110.17	109.8075	110.1678	109.8075	0.00
31/12/2019	2046 On 05-November-20			Bond Future	110.44	110.0730	110.4381	110.0730	0.00
31/12/2019	2050 On 06-February-20			Bond Future	109.80	110.0444	109.7986	110.0444	11,797.00
31/12/2019	2050 On 07-May-20			Bond Future	111.82	112.0729	111.8217	112.0729	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
31/12/2019	2050 On 06-August-20			Bond Future	112.05	112.3131	112.0515	112.3131	0.00
31/12/2019	2050 On 05-November-20			Bond Future	114.15	114.4171	114.1483	114.4171	0.00
31/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	AL37 On 06-February-20			Index Future	682.38	683.4740	682.3790	683.4740	0.00
31/12/2019	AL37 On 07-May-20			Index Future	694.78	695.9050	694.7840	695.9050	0.00
31/12/2019	AL37 On 06-August-20			Index Future	707.56	708.7390	707.5620	708.7390	0.00
31/12/2019	AL7T On 06-February-20			Index Future	790.18	792.2540	790.1770	792.2540	0.00
31/12/2019	AL7T On 07-May-20			Index Future	804.54	806.6640	804.5420	806.6640	0.00
31/12/2019	AL7T On 06-August-20			Index Future	819.34	821.5400	819.3380	821.5400	0.00
31/12/2019	ALBI On 06-February-20			Index Future	703.58	705.5020	703.5780	705.5020	416.00
31/12/2019	ALBI On 07-May-20			Index Future	716.37	718.3340	716.3690	718.3340	0.00
31/12/2019	ALBI On 06-August-20			Index Future	729.54	731.5810	729.5430	731.5810	0.00
31/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2019	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
31/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2019	ES33 On 06-February-20			Bond Future	10.97	79.0556	10.9677	79.0556	350.00
31/12/2019	ES33 On 07-May-20			Bond Future	11.09	76.7000	11.0850	76.7000	0.00
31/12/2019	ES33 On 06-August-20			Bond Future	11.21	78.1064	11.2054	78.1064	0.00
31/12/2019	ES33 On 05-November-20			Bond Future	11.33	75.7821	11.3275	75.7821	0.00
31/12/2019	ES42 On 06-February-20			Bond Future	11.28	80.3209	11.2751	80.3209	4,919.00
31/12/2019	ES42 On 07-May-20			Bond Future	11.39	77.5174	11.3907	77.5174	0.00
31/12/2019	ES42 On 06-August-20			Bond Future	11.51	78.9381	11.5076	78.9381	0.00
31/12/2019	ES42 On 05-November-20			Bond Future	11.62	76.1593	11.6249	76.1593	0.00
31/12/2019	GOVI On 06-February-20			GOVI	695.81	697.7760	695.8080	697.7760	1,243.00
31/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	73220	5	73220	5	0.00
31/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	73420	5	73420	5	0.00
31/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	73320	5	73320	5	0.00
31/12/2019	GOVI On 07-May-20			GOVI	708.46	710.4670	708.4570	710.4670	0.00
31/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	115430	10	115430	10	0.00
31/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	115230	10	115230	10	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
31/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	115330	10	115330	10	0.00
31/12/2019	GOVI On 06-August-20			GOVI	721.49	723.5700	721.4860	723.5700	0.00
31/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
31/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	66440	5	66440	5	0.00
31/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	66340	5	66340	5	0.00
31/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	66540	5	66540	5	0.00
31/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2019	IGOV On 06-February-20			Index Future	259.78	259.7920	259.7820	259.7920	1,011.00
31/12/2019	IGOV On 07-May-20			Index Future	264.57	264.5810	264.5690	264.5810	47.00
31/12/2019	IGOV On 06-August-20			Index Future	269.50	269.5230	269.4970	269.5230	0.00
31/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
31/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0300	102.0400	102.0300	0.00
31/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
31/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4400	95.4500	95.4400	0.00
31/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4000	94.4100	94.4000	0.00
31/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.32	93.3000	93.3200	93.3000	0.00
31/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.20	93.1700	93.2000	93.1700	0.00
31/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.13	95.1100	95.1300	95.1100	51.00
31/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.02	95.0100	95.0200	95.0100	0.00
31/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.95	95.9300	95.9500	95.9300	0.00
31/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.66	99.6400	99.6600	99.6400	0.00
31/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.70	100.6700	100.7000	100.6700	0.00
31/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.77	93.7400	93.7700	93.7400	0.00
31/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.66	99.6400	99.6600	99.6400	0.00
31/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
31/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.23	90.1600	90.2300	90.1600	0.00
31/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.05	86.9700	87.0500	86.9700	0.00
31/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.66	85.5600	85.6600	85.5600	0.00
31/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.78	87.6600	87.7800	87.6600	0.00
31/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.61	91.4800	91.6100	91.4800	0.00
31/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.09	89.9500	90.0900	89.9500	0.00
31/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.18	92.0300	92.1800	92.0300	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
31/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.73	97.5800	97.7300	97.5800	0.00
31/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.08	97.9300	98.0800	97.9300	0.00
31/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.40	91.2500	91.4000	91.2500	0.00
31/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.78	98.6500	98.7800	98.6500	0.00
31/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
31/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/12/2019	R023 On 06-February-20			Bond Future	7.24	104.9867	7.2359	104.9867	44,450.00
31/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	849	1	849	1	0.00
31/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	896	1	896	1	0.00
31/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	872	1	872	1	0.00
31/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	78	0	78	0	0.00
31/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	74	0	74	0	0.00
31/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	81	0	81	0	0.00
31/12/2019	R023 On 07-May-20			Bond Future	7.22	102.9640	7.2170	102.9640	13,512.00
31/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	203	0	203	0	0.00
31/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	210	0	210	0	0.00
31/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	196	0	196	0	0.00
31/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1023	1	1023	1	0.00
31/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1005	1	1005	1	0.00
31/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	987	1	987	1	0.00
31/12/2019	R023 On 06-August-20			Bond Future	7.18	104.8632	7.1813	104.8632	0.00
31/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	867	1	867	1	0.00
31/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	896	1	896	1	0.00
31/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	881	1	881	1	0.00
31/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	668	1	668	1	0.00
31/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	676	1	676	1	0.00
31/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	684	1	684	1	0.00
31/12/2019	R023 On 05-November-20			Bond Future	7.14	102.8924	7.1392	102.8924	0.00
31/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1307	1	1307	1	0.00
31/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1293	1	1293	1	0.00
31/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1321	1	1321	1	0.00
31/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	640	1	640	1	0.00
31/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	633	1	633	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
31/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	627	1	627	1	0.00
31/12/2019	R035 On 06-February-20			Bond Future	9.76	97.3757	9.7615	97.3757	118,282.00
31/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	782	1	782	1	0.00
31/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	754	1	754	1	0.00
31/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	726	1	726	1	0.00
31/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2009	2	2009	2	0.00
31/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	1914	2	1914	2	0.00
31/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	1961	2	1961	2	0.00
31/12/2019	R035 On 07-May-20			Bond Future	9.83	94.6437	9.8335	94.6437	0.00
31/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	492	1	492	1	5,000.00
31/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2161	2	2161	2	5,000.00
31/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1276	1	1276	1	0.00
31/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2271	2	2271	2	3,530.00
31/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	611	1	611	1	3,530.00
31/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1332	1	1332	1	0.00
31/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	7029	7	7029	7	0.00
31/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1304	1	1304	1	0.00
31/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	6029	6	6029	6	0.00
31/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	2773	3	2773	3	0.00
31/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	3984	4	3984	4	0.00
31/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	2662	3	2662	3	0.00
31/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	3889	4	3889	4	0.00
31/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	5563	5	5563	5	0.00
31/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	681	1	681	1	5,000.00
31/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	3936	4	3936	4	0.00
31/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	876	1	876	1	3,530.00
31/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	5997	6	5997	6	0.00
31/12/2019	R035 On 06-August-20			Bond Future	9.91	96.3826	9.9063	96.3826	0.00
31/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	827	1	827	1	24,761.00
31/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3440	4	3440	4	0.00
31/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3402	4	3402	4	0.00
31/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	523	1	523	1	3,000.00
31/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3478	4	3478	4	0.00
31/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3376	3	3376	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
31/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3308	3	3308	3	0.00
31/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	9403	9	9403	9	0.00
31/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	7687	7	7687	7	0.00
31/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3342	3	3342	3	0.00
31/12/2019	R035 On 05-November-20			Bond Future	9.98	93.6894	9.9810	93.6894	0.00
31/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5455	6	5455	6	0.00
31/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5413	6	5413	6	0.00
31/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5497	6	5497	6	0.00
31/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3060	3	3060	3	0.00
31/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3034	3	3034	3	0.00
31/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3008	3	3008	3	0.00
31/12/2019	R186 On 06-February-20			Bond Future	8.26	113.2201	8.2634	113.2201	103,551.00
31/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1853	2	1853	2	0.00
31/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	452	1	452	1	821.00
31/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1939	2	1939	2	0.00
31/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1643	2	1643	2	0.00
31/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1896	2	1896	2	0.00
31/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	4018	4	4018	4	0.00
31/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	270	0	270	0	0.00
31/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	260	0	260	0	0.00
31/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	37	0	37	0	821.00
31/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	344	0	344	0	821.00
31/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1305	1	1305	1	0.00
31/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	282	0	282	0	0.00
31/12/2019	R186 On 07-May-20			Bond Future	8.31	115.2794	8.3089	115.2794	1,650.00
31/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2128	2	2128	2	0.00
31/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	981	1	981	1	0.00
31/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3783	4	3783	4	0.00
31/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	646	1	646	1	0.00
31/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1463	2	1463	2	6,000.00
31/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1002	1	1002	1	0.00
31/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	281	0	281	0	6,000.00
31/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	960	1	960	1	0.00
31/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2248	2	2248	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
31/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4160	4	4160	4	0.00
31/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	520	0	520	0	6,000.00
31/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2182	2	2182	2	0.00
31/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	2863	3	2863	3	2,500.00
31/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1618	2	1618	2	0.00
31/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2215	2	2215	2	0.00
31/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1110	1	1110	1	23,230.00
31/12/2019	R186 On 06-August-20			Bond Future	8.35	112.0978	8.3541	112.0978	0.00
31/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2112	2	2112	2	0.00
31/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2140	2	2140	2	0.00
31/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2085	2	2085	2	0.00
31/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2054	2	2054	2	0.00
31/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2030	2	2030	2	0.00
31/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2006	2	2006	2	0.00
31/12/2019	R186 On 05-November-20			Bond Future	8.40	114.1976	8.3953	114.1976	0.00
31/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3272	3	3272	3	0.00
31/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3242	3	3242	3	0.00
31/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2372	2	2372	2	3,500.00
31/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5330	6	5330	6	0.00
31/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1287	1	1287	1	3,500.00
31/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3211	3	3211	3	0.00
31/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4108	4	4108	4	0.00
31/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	1978	2	1978	2	0.00
31/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1114	1	1114	1	3,500.00
31/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2649	3	2649	3	0.00
31/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	1997	2	1997	2	0.00
31/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	1959	2	1959	2	0.00
31/12/2019	R197 On 06-February-20			Bond Future	301.33	301.4232	301.3257	301.4232	2,540.00
31/12/2019	R197 On 07-May-20			Bond Future	306.88	306.9794	306.8779	306.9794	0.00
31/12/2019	R197 On 06-August-20			Bond Future	304.88	305.0004	304.8816	305.0004	0.00
31/12/2019	R197 On 05-November-20			Bond Future	310.59	310.7135	310.5863	310.7135	0.00
31/12/2019	R202 On 06-February-20			Bond Future	226.98	227.0392	226.9756	227.0392	8,469.00
31/12/2019	R202 On 07-May-20			Bond Future	231.16	231.2244	231.1576	231.2244	0.00
31/12/2019	R202 On 06-August-20			Bond Future	231.38	231.4601	231.3805	231.4601	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
31/12/2019	R202 On 05-November-20			Bond Future	235.71	235.7959	235.7101	235.7959	0.00
31/12/2019	R208 On 06-February-20			Bond Future	6.66	102.5582	6.6627	102.5582	14,955.00
31/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	587	1	587	1	0.00
31/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	566	1	566	1	0.00
31/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	576	1	576	1	0.00
31/12/2019	R208 On 07-May-20			Bond Future	6.45	101.0202	6.4547	101.0202	60.00
31/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1414	1	1414	1	0.00
31/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1423	1	1423	1	0.00
31/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1405	1	1405	1	0.00
31/12/2019	R208 On 06-August-20			Bond Future	6.05	102.8864	6.0459	102.8864	0.00
31/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	14	0	14	0	0.00
31/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	15	0	15	0	0.00
31/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	14	0	14	0	0.00
31/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	322	0	322	0	0.00
31/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	316	0	316	0	0.00
31/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	311	0	311	0	0.00
31/12/2019	R208 On 05-November-20			Bond Future	5.06	101.4040	5.0640	101.4040	0.00
31/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	48	0	48	0	0.00
31/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	46	0	46	0	0.00
31/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	45	0	45	0	0.00
31/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	155	0	155	0	0.00
31/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	158	0	158	0	0.00
31/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	153	0	153	0	0.00
31/12/2019	R209 On 06-February-20			Bond Future	9.80	74.0454	9.7973	74.0454	103,446.00
31/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	408	0	408	0	0.00
31/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	246	0	246	0	7,500.00
31/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	425	1	425	1	0.00
31/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	391	0	391	0	0.00

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31/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2304	2	2304	2	0.00
31/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2255	2	2255	2	0.00
31/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	2818	3	2818	3	0.00
31/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2207	2	2207	2	0.00
31/12/2019	R209 On 07-May-20			Bond Future	9.87	72.2409	9.8654	72.2409	0.00
31/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1024	1	1024	1	0.00
31/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1069	1	1069	1	0.00
31/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1047	1	1047	1	0.00
31/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	3640	3	3640	3	0.00
31/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	3597	3	3597	3	0.00
31/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	3683	4	3683	4	0.00
31/12/2019	R209 On 06-August-20			Bond Future	9.93	73.5679	9.9343	73.5679	0.00
31/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
31/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36095	36	36095	36	0.00
31/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36204	36	36204	36	0.00
31/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	35987	36	35987	36	0.00
31/12/2019	R209 On 05-November-20			Bond Future	10.00	71.7977	10.0014	71.7977	0.00
31/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3581	4	3581	4	0.00
31/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3644	4	3644	4	0.00
31/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3612	4	3612	4	0.00
31/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3560	3	3560	3	0.00
31/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3531	3	3531	3	0.00
31/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3590	3	3590	3	0.00
31/12/2019	R210 On 06-February-20			Bond Future	188.69	188.8162	188.6925	188.8162	1,721.00
31/12/2019	R210 On 07-May-20			Bond Future	189.53	189.6533	189.5259	189.6533	0.00
31/12/2019	R210 On 06-August-20			Bond Future	193.09	193.2337	193.0942	193.2337	0.00
31/12/2019	R210 On 05-November-20			Bond Future	193.99	194.1378	193.9919	194.1378	0.00
31/12/2019	R212 On 06-February-20			Bond Future	161.66	161.7445	161.6566	161.7445	7,963.00
31/12/2019	R212 On 07-May-20			Bond Future	164.64	164.7260	164.6352	164.7260	0.00
31/12/2019	R212 On 06-August-20			Bond Future	165.45	165.5476	165.4467	165.5476	0.00
31/12/2019	R212 On 05-November-20			Bond Future	168.54	168.6486	168.5426	168.6486	0.00
31/12/2019	R213 On 06-February-20			Bond Future	9.27	87.9230	9.2678	87.9230	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
31/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	1057	1	1057	1	0.00
31/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	1025	1	1025	1	0.00
31/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	994	1	994	1	0.00
31/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1012	1	1012	1	0.00
31/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1041	1	1041	1	0.00
31/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	983	1	983	1	0.00
31/12/2019	R213 On 07-May-20			Bond Future	9.33	85.9704	9.3305	85.9704	0.00
31/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1067	1	1067	1	0.00
31/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1089	1	1089	1	0.00
31/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1111	1	1111	1	0.00
31/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3003	3	3003	3	0.00
31/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3082	3	3082	3	0.00
31/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3042	3	3042	3	0.00
31/12/2019	R213 On 06-August-20			Bond Future	9.39	87.5512	9.3936	87.5512	0.00
31/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2331	2	2331	2	0.00
31/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2389	3	2389	3	0.00
31/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2360	2	2360	2	0.00
31/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	2914	3	2914	3	0.00
31/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	2883	3	2883	3	0.00
31/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	2944	3	2944	3	0.00
31/12/2019	R213 On 05-November-20			Bond Future	9.46	85.6422	9.4589	85.6422	0.00
31/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3636	4	3636	4	0.00
31/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3668	4	3668	4	0.00
31/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3700	4	3700	4	0.00
31/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	2831	3	2831	3	0.00
31/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	2881	3	2881	3	0.00
31/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	2856	3	2856	3	0.00
31/12/2019	R214 On 06-February-20			Bond Future	10.02	72.5836	10.0192	72.5836	19,434.00
31/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	399	0	399	0	0.00
31/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	435	1	435	1	0.00
31/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2910	3	2910	3	0.00
31/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	154	0	154	0	1,000.00
31/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	741	1	741	1	1,000.00
31/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	416	1	416	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
31/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	2420	2	2420	2	0.00
31/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	3549	3	3549	3	0.00
31/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	2370	2	2370	2	0.00
31/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	1729	2	1729	2	0.00
31/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	2471	2	2471	2	0.00
31/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	363	0	363	0	1,000.00
31/12/2019	R214 On 07-May-20			Bond Future	10.09	70.6058	10.0863	70.6058	0.00
31/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1311	1	1311	1	0.00
31/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1337	1	1337	1	0.00
31/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	429	0	429	0	1,250.00
31/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1722	2	1722	2	1,250.00
31/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4616	5	4616	5	0.00
31/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1286	1	1286	1	0.00
31/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	3519	3	3519	3	0.00
31/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	2878	3	2878	3	0.00
31/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	5759	6	5759	6	0.00
31/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1054	1	1054	1	1,250.00
31/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	3476	3	3476	3	0.00
31/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	3434	3	3434	3	0.00
31/12/2019	R214 On 06-August-20			Bond Future	10.15	71.9026	10.1538	71.9026	0.00
31/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2539	3	2539	3	0.00
31/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2570	3	2570	3	0.00
31/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2601	3	2601	3	0.00
31/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	3662	4	3662	4	0.00
31/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	3732	4	3732	4	0.00
31/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	3697	4	3697	4	0.00
31/12/2019	R214 On 05-November-20			Bond Future	10.22	69.9551	10.2226	69.9551	0.00
31/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3887	4	3887	4	0.00
31/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3920	4	3920	4	0.00
31/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3855	4	3855	4	0.00
31/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	3745	4	3745	4	0.00
31/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	3714	4	3714	4	0.00
31/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	3684	4	3684	4	0.00
31/12/2019	R248 On 06-February-20			Bond Future	10.11	91.7030	10.1102	91.7030	95,183.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	331	0	331	0	0.00
31/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	299	0	299	0	0.00
31/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	314	0	314	0	0.00
31/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	3800	4	3800	4	0.00
31/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	3657	3	3657	3	0.00
31/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	3728	3	3728	3	0.00
31/12/2019	R248 On 07-May-20			Bond Future	10.18	88.9312	10.1797	88.9312	0.00
31/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1237	1	1237	1	0.00
31/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1296	1	1296	1	0.00
31/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1266	1	1266	1	0.00
31/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	4632	4	4632	4	0.00
31/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	4690	4	4690	4	0.00
31/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	4575	4	4575	4	0.00
31/12/2019	R248 On 06-August-20			Bond Future	10.25	90.5644	10.2499	90.5644	0.00
31/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	786	1	786	1	20,640.00
31/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3581	4	3581	4	0.00
31/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3663	4	3663	4	0.00
31/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	480	1	480	1	3,000.00
31/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3622	4	3622	4	0.00
31/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4106	4	4106	4	0.00
31/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4065	4	4065	4	0.00
31/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	11651	11	11651	11	0.00
31/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4146	4	4146	4	0.00
31/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	9531	9	9531	9	0.00
31/12/2019	R248 On 05-November-20			Bond Future	10.32	87.8261	10.3211	87.8261	0.00
31/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3605	4	3605	4	0.00
31/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3569	4	3569	4	0.00
31/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3534	4	3534	4	0.00
31/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	5937	6	5937	6	0.00
31/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	5985	6	5985	6	0.00
31/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	5890	6	5890	6	0.00