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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	2025 On 06-February-20			Bond Future	135.57	135.6449	135.5682	135.6449	2,083.00
28/01/2020	2025 On 07-May-20			Bond Future	137.98	138.0799	137.9842	138.0799	3,549.00
28/01/2020	2025 On 06-August-20			Bond Future	139.02	139.1238	139.0214	139.1238	0.00
28/01/2020	2025 On 05-November-20			Bond Future	141.51	141.6277	141.5091	141.6277	0.00
28/01/2020	2025 On 04-February-21			Bond Future	142.45	142.5801	142.4486	142.5801	36.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	2029 On 06-February-20			Bond Future	100.92	100.9298	100.9204	100.9298	2,511.00
28/01/2020	2029 On 07-May-20			Bond Future	101.62	101.6383	101.6157	101.6383	1,254.00
28/01/2020	2029 On 06-August-20			Bond Future	103.48	103.5059	103.4793	103.5059	0.00
28/01/2020	2029 On 05-November-20			Bond Future	104.20	104.2354	104.1977	104.2354	0.00
28/01/2020	2030 On 06-February-20			Bond Future	9.08	93.3439	9.0841	93.3439	28,208.00
28/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	268	0	268	0	5,820.00
28/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	683	1	683	1	0.00
28/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1162	1	1162	1	0.00
28/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
28/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	1958	2	1958	2	0.00
28/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	721	1	721	1	0.00
28/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	761	1	761	1	0.00
28/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	294	0	294	0	0.00
28/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	339	0	339	0	0.00
28/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	146	0	146	0	5,000.00
28/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4347	4	4347	4	0.00
28/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	37	0	37	0	5,000.00
28/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	316	0	316	0	0.00
28/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	789	1	789	1	0.00
28/01/2020	2030 On 07-May-20			Bond Future	9.16	94.9964	9.1593	94.9964	52,850.00
28/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	760	1	760	1	0.00
28/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	740	1	740	1	0.00
28/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	722	1	722	1	0.00
28/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	3006	3	3006	3	0.00
28/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3049	3	3049	3	0.00
28/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2963	3	2963	3	0.00
28/01/2020	2030 On 06-August-20			Bond Future	9.24	92.6868	9.2352	92.6868	0.00
28/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	1927	2	1927	2	0.00
28/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	1982	2	1982	2	0.00
28/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	1954	2	1954	2	0.00
28/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2757	3	2757	3	0.00
28/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2725	3	2725	3	0.00
28/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2789	3	2789	3	0.00
28/01/2020	2030 On 05-November-20			Bond Future	9.31	94.3563	9.3097	94.3563	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
28/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2117	2	2117	2	1,000.00
28/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	762	1	762	1	1,000.00
28/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1409	1	1409	1	3,000.00
28/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3082	3	3082	3	0.00
28/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5579	6	5579	6	0.00
28/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3113	3	3113	3	0.00
28/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2091	2	2091	2	16,000.00
28/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	6854	7	6854	7	0.00
28/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3145	3	3145	3	0.00
28/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7264	7	7264	7	0.00
28/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2631	3	2631	3	3,000.00
28/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1044	1	1044	1	16,000.00
28/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3727	4	3727	4	0.00
28/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5698	6	5698	6	0.00
28/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	864	1	864	1	3,000.00
28/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2625	3	2625	3	0.00
28/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2677	3	2677	3	0.00
28/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4841	5	4841	5	0.00
28/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3094	3	3094	3	0.00
28/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	982	1	982	1	16,000.00
28/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2651	3	2651	3	0.00
28/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1372	1	1372	1	1,000.00
28/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3693	4	3693	4	0.00
28/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6596	6	6596	6	0.00
28/01/2020	2032 On 06-February-20			Bond Future	9.49	94.3735	9.4950	94.3735	46,392.00
28/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	255	0	255	0	0.00
28/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	276	0	276	0	0.00
28/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	235	0	235	0	0.00
28/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1007	1	1007	1	0.00
28/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	959	1	959	1	0.00
28/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	913	1	913	1	0.00
28/01/2020	2032 On 07-May-20			Bond Future	9.58	91.8856	9.5757	91.8856	44,926.00
28/01/2020	2032 On 07-May-20	9.50	Call	Bond Future	1611	2	1611	2	7,500.00
28/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	751	1	751	1	0.00

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28/01/2020	2032 On 07-May-20	9.20	Call	Bond Future	815	1	815	1	7,500.00
28/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	793	1	793	1	0.00
28/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	772	1	772	1	0.00
28/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3417	3	3417	3	0.00
28/01/2020	2032 On 07-May-20	9.20	Put	Bond Future	3324	3	3324	3	0.00
28/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3370	3	3370	3	0.00
28/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3465	3	3465	3	0.00
28/01/2020	2032 On 07-May-20	9.50	Put	Bond Future	2109	2	2109	2	0.00
28/01/2020	2032 On 06-August-20			Bond Future	9.66	93.5276	9.6564	93.5276	0.00
28/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2027	2	2027	2	0.00
28/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2057	2	2057	2	0.00
28/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2086	2	2086	2	0.00
28/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3297	3	3297	3	0.00
28/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3370	3	3370	3	0.00
28/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3333	3	3333	3	0.00
28/01/2020	2032 On 05-November-20			Bond Future	9.74	91.0552	9.7410	91.0552	0.00
28/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3406	4	3406	4	0.00
28/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8379	9	8379	9	0.00
28/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	8780	9	8780	9	0.00
28/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1624	2	1624	2	3,000.00
28/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	2930	3	2930	3	3,000.00
28/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2437	3	2437	3	1,000.00
28/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3440	4	3440	4	0.00
28/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1281	1	1281	1	1,000.00
28/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3372	4	3372	4	0.00
28/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3315	3	3315	3	0.00
28/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5732	6	5732	6	0.00
28/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6539	6	6539	6	0.00
28/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	841	1	841	1	1,000.00
28/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3257	3	3257	3	0.00
28/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4365	4	4365	4	0.00
28/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3762	4	3762	4	0.00
28/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3286	3	3286	3	0.00
28/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	942	1	942	1	3,000.00

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28/01/2020	2033 On 06-February-20			Bond Future	100.53	100.6542	100.5334	100.6542	6,260.00
28/01/2020	2033 On 07-May-20			Bond Future	101.14	101.2755	101.1396	101.2755	1,190.00
28/01/2020	2033 On 06-August-20			Bond Future	102.99	103.1365	102.9946	103.1365	0.00
28/01/2020	2033 On 05-November-20			Bond Future	103.63	103.7817	103.6267	103.7817	0.00
28/01/2020	2037 On 06-February-20			Bond Future	10.05	88.1422	10.0456	88.1422	40,543.00
28/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	19	0	19	0	0.00
28/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	16	0	16	0	0.00
28/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	14	0	14	0	0.00
28/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2824	2	2824	2	0.00
28/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2898	3	2898	3	0.00
28/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2750	2	2750	2	0.00
28/01/2020	2037 On 07-May-20			Bond Future	10.13	89.7026	10.1335	89.7026	26,625.00
28/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	603	1	603	1	0.00
28/01/2020	2037 On 07-May-20	9.70	Call	Bond Future	831	1	831	1	7,500.00
28/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	622	1	622	1	0.00
28/01/2020	2037 On 07-May-20	10.00	Call	Bond Future	1659	2	1659	2	7,500.00
28/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	641	1	641	1	0.00
28/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4529	4	4529	4	0.00
28/01/2020	2037 On 07-May-20	10.00	Put	Bond Future	2626	2	2626	2	0.00
28/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4645	4	4645	4	0.00
28/01/2020	2037 On 07-May-20	9.70	Put	Bond Future	4032	4	4032	4	0.00
28/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4587	4	4587	4	0.00
28/01/2020	2037 On 06-August-20			Bond Future	10.22	87.0457	10.2230	87.0457	0.00
28/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	1903	2	1903	2	0.00
28/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	1932	2	1932	2	0.00
28/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	1875	2	1875	2	0.00
28/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4500	4	4500	4	0.00
28/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4454	4	4454	4	0.00
28/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4409	4	4409	4	0.00
28/01/2020	2037 On 05-November-20			Bond Future	10.31	88.6156	10.3099	88.6156	0.00
28/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3401	4	3401	4	0.00
28/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3334	4	3334	4	0.00
28/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3367	4	3367	4	0.00
28/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4317	4	4317	4	0.00

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28/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4242	4	4242	4	0.00
28/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4279	4	4279	4	0.00
28/01/2020	2038 On 06-February-20			Bond Future	115.68	115.7767	115.6844	115.7767	5,636.00
28/01/2020	2038 On 07-May-20			Bond Future	117.75	117.8550	117.7460	117.8550	5,231.00
28/01/2020	2038 On 06-August-20			Bond Future	118.23	118.3406	118.2255	118.3406	0.00
28/01/2020	2038 On 05-November-20			Bond Future	120.34	120.4703	120.3410	120.4703	0.00
28/01/2020	2040 On 06-February-20			Bond Future	10.15	90.7295	10.1505	90.7295	24,348.00
28/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	12	0	12	0	0.00
28/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
28/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	16	0	16	0	0.00
28/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
28/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	14	0	14	0	0.00
28/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	3236	3	3236	3	0.00
28/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	3156	3	3156	3	0.00
28/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9766	10	9766	10	0.00
28/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	3317	3	3317	3	0.00
28/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	15528	15	15528	15	0.00
28/01/2020	2040 On 07-May-20			Bond Future	10.24	92.3358	10.2379	92.3358	37,335.00
28/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	352	0	352	0	2,640.00
28/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1455	2	1455	2	2,640.00
28/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	794	1	794	1	0.00
28/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	771	1	771	1	0.00
28/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	749	1	749	1	0.00
28/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4804	5	4804	5	0.00
28/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4683	5	4683	5	0.00
28/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4743	5	4743	5	0.00
28/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3319	3	3319	3	0.00
28/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	6338	6	6338	6	0.00
28/01/2020	2040 On 06-August-20			Bond Future	10.33	89.4750	10.3270	89.4750	0.00
28/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2139	2	2139	2	0.00
28/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2204	2	2204	2	0.00
28/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2171	2	2171	2	0.00
28/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4517	4	4517	4	0.00
28/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4424	4	4424	4	0.00

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28/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4470	4	4470	4	0.00
28/01/2020	2040 On 05-November-20			Bond Future	10.41	91.0891	10.4133	91.0891	0.00
28/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	1933	2	1933	2	2,000.00
28/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3453	4	3453	4	2,000.00
28/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1399	1	1399	1	2,000.00
28/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	2696	3	2696	3	2,000.00
28/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	3704	4	3704	4	0.00
28/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10057	10	10057	10	0.00
28/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	3740	4	3740	4	0.00
28/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9086	9	9086	9	0.00
28/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	3777	4	3777	4	0.00
28/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4518	4	4518	4	0.00
28/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1522	1	1522	1	2,000.00
28/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8666	8	8666	8	0.00
28/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5874	6	5874	6	0.00
28/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4479	4	4479	4	0.00
28/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1214	1	1214	1	2,000.00
28/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4841	5	4841	5	0.00
28/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4557	4	4557	4	0.00
28/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7284	7	7284	7	0.00
28/01/2020	2044 On 06-February-20			Bond Future	10.24	87.2246	10.2403	87.2246	17,710.00
28/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	6	0	6	0	0.00
28/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
28/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	3	0	3	0	328.00
28/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	7	0	7	0	0.00
28/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4096	4	4096	4	0.00
28/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	5	0	5	0	0.00
28/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3768	4	3768	4	0.00
28/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3936	4	3936	4	0.00
28/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	10	0	10	0	328.00
28/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3852	4	3852	4	0.00
28/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	4105	4	4105	4	0.00
28/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9930	10	9930	10	0.00
28/01/2020	2044 On 07-May-20			Bond Future	10.33	88.7688	10.3261	88.7688	50,366.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	4668	5	4668	5	0.00
28/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	656	1	656	1	0.00
28/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	104	0	104	0	100.00
28/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1119	1	1119	1	100.00
28/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	74	0	74	0	556.00
28/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	697	1	697	1	0.00
28/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	178	0	178	0	129.00
28/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1091	1	1091	1	129.00
28/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6268	6	6268	6	0.00
28/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	930	1	930	1	556.00
28/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	5860	6	5860	6	0.00
28/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	676	1	676	1	0.00
28/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	739	1	739	1	556.00
28/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	659	1	659	1	100.00
28/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	9074	9	9074	9	0.00
28/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4269	4	4269	4	0.00
28/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4933	5	4933	5	0.00
28/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3881	4	3881	4	0.00
28/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4997	5	4997	5	0.00
28/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7464	7	7464	7	0.00
28/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3934	4	3934	4	0.00
28/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1041	1	1041	1	129.00
28/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8467	8	8467	8	0.00
28/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4870	5	4870	5	0.00
28/01/2020	2044 On 06-August-20			Bond Future	10.41	85.9694	10.4134	85.9694	0.00
28/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	487	1	487	1	602.00
28/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1481	2	1481	2	0.00
28/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	1819	2	1819	2	602.00
28/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	194	0	194	0	140.00
28/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1003	1	1003	1	140.00
28/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1534	2	1534	2	0.00
28/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	6534	7	6534	7	0.00
28/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1507	2	1507	2	0.00
28/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	5707	6	5707	6	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
28/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1902	2	1902	2	140.00
28/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5842	6	5842	6	0.00
28/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	12173	12	12173	12	0.00
28/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	7111	7	7111	7	0.00
28/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5786	6	5786	6	0.00
28/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1607	2	1607	2	602.00
28/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5898	6	5898	6	0.00
28/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5247	5	5247	5	0.00
28/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	9231	9	9231	9	0.00
28/01/2020	2044 On 05-November-20			Bond Future	10.50	87.5205	10.4979	87.5205	0.00
28/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2399	2	2399	2	0.00
28/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	1761	2	1761	2	1,815.00
28/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	3635	4	3635	4	0.00
28/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8196	8	8196	8	0.00
28/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	8427	9	8427	9	0.00
28/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2429	3	2429	3	568.00
28/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	3708	4	3708	4	0.00
28/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	906	1	906	1	568.00
28/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7217	7	7217	7	0.00
28/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	447	0	447	0	1,815.00
28/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2577	3	2577	3	1,815.00
28/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	3671	4	3671	4	0.00
28/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4800	5	4800	5	0.00
28/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6315	6	6315	6	0.00
28/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4759	5	4759	5	0.00
28/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2388	2	2388	2	1,815.00
28/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1854	2	1854	2	1,815.00
28/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	14381	14	14381	14	0.00
28/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10904	11	10904	11	0.00
28/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6626	6	6626	6	0.00
28/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7988	8	7988	8	0.00
28/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1954	2	1954	2	568.00
28/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4841	5	4841	5	0.00
28/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6574	6	6574	6	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
28/01/2020	2046 On 06-February-20			Bond Future	107.15	107.4489	107.1546	107.4489	11,024.00
28/01/2020	2046 On 07-May-20			Bond Future	107.33	107.6440	107.3307	107.6440	12,319.00
28/01/2020	2046 On 06-August-20			Bond Future	109.30	109.6219	109.2992	109.6219	0.00
28/01/2020	2046 On 05-November-20			Bond Future	109.47	109.8140	109.4741	109.8140	0.00
28/01/2020	2050 On 06-February-20			Bond Future	109.11	109.5485	109.1106	109.5485	6,616.00
28/01/2020	2050 On 07-May-20			Bond Future	111.06	111.5149	111.0551	111.5149	9,305.00
28/01/2020	2050 On 06-August-20			Bond Future	111.23	111.6994	111.2272	111.6994	0.00
28/01/2020	2050 On 05-November-20			Bond Future	113.22	113.7095	113.2175	113.7095	0.00
28/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	AL37 On 06-February-20			Index Future	689.13	688.1340	689.1280	688.1340	0.00
28/01/2020	AL37 On 07-May-20			Index Future	701.24	700.3140	701.2380	700.3140	0.00
28/01/2020	AL37 On 06-August-20			Index Future	713.79	712.8780	713.7930	712.8780	0.00
28/01/2020	AL7T On 06-February-20			Index Future	788.72	789.6240	788.7240	789.6240	0.00
28/01/2020	AL7T On 07-May-20			Index Future	802.58	803.6000	802.5840	803.6000	0.00
28/01/2020	AL7T On 06-August-20			Index Future	816.95	818.0170	816.9540	818.0170	0.00
28/01/2020	ALBI On 06-February-20			Index Future	702.08	702.8520	702.0770	702.8520	272.00
28/01/2020	ALBI On 07-May-20			Index Future	714.41	715.2920	714.4140	715.2920	203.00
28/01/2020	ALBI On 06-August-20			Index Future	727.21	728.1250	727.2060	728.1250	0.00
28/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C186 On 21-December-26			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
28/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2020	ES33 On 06-February-20			Bond Future	11.05	78.5619	11.0511	78.5619	0.00
28/01/2020	ES33 On 07-May-20			Bond Future	11.18	76.1605	11.1798	76.1605	350.00
28/01/2020	ES33 On 06-August-20			Bond Future	11.31	77.5183	11.3105	77.5183	0.00
28/01/2020	ES33 On 05-November-20			Bond Future	11.45	75.1273	11.4481	75.1273	0.00
28/01/2020	ES42 On 06-February-20			Bond Future	11.34	79.7766	11.3351	79.7766	0.00
28/01/2020	ES42 On 07-May-20			Bond Future	11.46	76.9249	11.4604	76.9249	4,919.00
28/01/2020	ES42 On 06-August-20			Bond Future	11.59	78.2956	11.5858	78.2956	0.00
28/01/2020	ES42 On 05-November-20			Bond Future	11.72	75.4475	11.7164	75.4475	0.00
28/01/2020	GOVI On 06-February-20			GOVI	693.89	694.7420	693.8900	694.7420	223.00
28/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	92400	8	92400	8	0.00
28/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	92600	8	92600	8	0.00
28/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	92500	8	92500	8	0.00
28/01/2020	GOVI On 07-May-20			GOVI	706.08	707.0400	706.0840	707.0400	1,179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	139160	13	139160	13	0.00
28/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	138960	13	138960	13	0.00
28/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	139060	13	139060	13	0.00
28/01/2020	GOVI On 06-August-20			GOVI	718.73	719.7240	718.7260	719.7240	0.00
28/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
28/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	94040	8	94040	8	0.00
28/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	93940	8	93940	8	0.00
28/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	94140	8	94140	8	0.00
28/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2020	IGOV On 06-February-20			Index Future	258.29	258.5760	258.2920	258.5760	323.00
28/01/2020	IGOV On 07-May-20			Index Future	262.90	263.2170	262.8950	263.2170	766.00
28/01/2020	IGOV On 06-August-20			Index Future	267.67	268.0020	267.6650	268.0020	0.00
28/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
28/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
28/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
28/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.32	95.3300	95.3200	95.3300	0.00
28/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.24	94.2500	94.2400	94.2500	0.00
28/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.08	93.1000	93.0800	93.1000	0.00
28/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.88	92.9000	92.8800	92.9000	0.00
28/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.77	94.7900	94.7700	94.7900	51.00
28/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.61	94.6400	94.6100	94.6400	0.00
28/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.48	95.5200	95.4800	95.5200	0.00
28/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.14	99.1900	99.1400	99.1900	0.00
28/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.13	100.1800	100.1300	100.1800	0.00
28/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.14	93.1900	93.1400	93.1900	0.00
28/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.02	99.0700	99.0200	99.0700	0.00
28/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
28/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.19	89.1800	89.1900	89.1800	0.00
28/01/2020	IS10 On 16-March-26			Interest Rate Swap	85.98	85.9600	85.9800	85.9600	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
28/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.56	84.5400	84.5600	84.5400	0.00
28/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.69	86.6600	86.6900	86.6600	0.00
28/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.54	90.5000	90.5400	90.5000	0.00
28/01/2020	IS10 On 15-March-27			Interest Rate Swap	88.99	88.9600	88.9900	88.9600	0.00
28/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.08	91.0400	91.0800	91.0400	0.00
28/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.64	96.6000	96.6400	96.6000	0.00
28/01/2020	IS10 On 20-December-27			Interest Rate Swap	96.98	96.9400	96.9800	96.9400	0.00
28/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.27	90.2300	90.2700	90.2300	0.00
28/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.72	97.6700	97.7200	97.6700	0.00
28/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
28/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/01/2020	R023 On 06-February-20			Bond Future	6.79	105.9611	6.7932	105.9611	35,567.00
28/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1979	2	1979	2	0.00
28/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	2032	2	2032	2	0.00
28/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	2005	2	2005	2	0.00
28/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
28/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
28/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
28/01/2020	R023 On 07-May-20			Bond Future	6.76	103.9062	6.7554	103.9062	62,585.00
28/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	645	1	645	1	0.00
28/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	662	1	662	1	0.00
28/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	628	1	628	1	0.00
28/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	285	0	285	0	0.00
28/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	277	0	277	0	0.00
28/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	268	0	268	0	0.00
28/01/2020	R023 On 06-August-20			Bond Future	6.69	105.7713	6.6914	105.7713	0.00
28/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1531	1	1531	1	0.00
28/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1570	1	1570	1	0.00
28/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1551	1	1551	1	0.00
28/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	200	0	200	0	0.00
28/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	203	0	203	0	0.00
28/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	206	0	206	0	0.00
28/01/2020	R023 On 05-November-20			Bond Future	6.63	103.7403	6.6318	103.7403	0.00
28/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	2013	2	2013	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
28/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1995	2	1995	2	0.00
28/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	2030	2	2030	2	0.00
28/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	264	0	264	0	0.00
28/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	261	0	261	0	0.00
28/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	258	0	258	0	0.00
28/01/2020	R035 On 06-February-20			Bond Future	9.84	96.6489	9.8410	96.6489	55,622.00
28/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	94	0	94	0	0.00
28/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	85	0	85	0	0.00
28/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	76	0	76	0	0.00
28/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1945	2	1945	2	0.00
28/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1812	2	1812	2	0.00
28/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1878	2	1878	2	0.00
28/01/2020	R035 On 07-May-20			Bond Future	9.92	93.8586	9.9235	93.8586	70,364.00
28/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	220	0	220	0	5,000.00
28/01/2020	R035 On 07-May-20	9.85	Call	Bond Future	1844	2	1844	2	7,500.00
28/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1508	2	1508	2	5,000.00
28/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	771	1	771	1	0.00
28/01/2020	R035 On 07-May-20	9.55	Call	Bond Future	953	1	953	1	7,500.00
28/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1605	2	1605	2	3,530.00
28/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	294	0	294	0	3,530.00
28/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	816	1	816	1	0.00
28/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6227	6	6227	6	0.00
28/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	793	1	793	1	0.00
28/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5222	5	5222	5	0.00
28/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2773	3	2773	3	0.00
28/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	4133	4	4133	4	0.00
28/01/2020	R035 On 07-May-20	9.85	Put	Bond Future	2376	2	2376	2	0.00
28/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2650	3	2650	3	0.00
28/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	4025	4	4025	4	0.00
28/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5899	6	5899	6	0.00
28/01/2020	R035 On 07-May-20	9.55	Put	Bond Future	3709	4	3709	4	0.00
28/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	532	1	532	1	5,000.00
28/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	4079	4	4079	4	0.00
28/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	722	1	722	1	3,530.00

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28/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6378	6	6378	6	0.00
28/01/2020	R035 On 06-August-20			Bond Future	10.01	95.5353	10.0059	95.5353	0.00
28/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	504	1	504	1	24,761.00
28/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	2720	3	2720	3	0.00
28/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	2685	3	2685	3	0.00
28/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	247	0	247	0	3,000.00
28/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	2755	3	2755	3	0.00
28/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3370	3	3370	3	0.00
28/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3297	3	3297	3	0.00
28/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9839	10	9839	10	0.00
28/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	8075	8	8075	8	0.00
28/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3333	3	3333	3	0.00
28/01/2020	R035 On 05-November-20			Bond Future	10.09	92.7582	10.0949	92.7582	0.00
28/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	4662	5	4662	5	0.00
28/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	4622	5	4622	5	0.00
28/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	4703	5	4703	5	0.00
28/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3069	3	3069	3	0.00
28/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3041	3	3041	3	0.00
28/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3014	3	3014	3	0.00
28/01/2020	R186 On 06-February-20			Bond Future	8.09	113.8177	8.0862	113.8177	58,656.00
28/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2559	2	2559	2	0.00
28/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	464	0	464	0	821.00
28/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2667	2	2667	2	0.00
28/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2290	2	2290	2	0.00
28/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2613	2	2613	2	0.00
28/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4967	5	4967	5	0.00
28/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	2	0	2	0	0.00
28/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	2	0	2	0	0.00
28/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
28/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	5	0	5	0	821.00
28/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	331	0	331	0	0.00
28/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	2	0	2	0	0.00
28/01/2020	R186 On 07-May-20			Bond Future	8.14	115.8327	8.1352	115.8327	74,290.00
28/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1186	1	1186	1	0.00

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28/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2565	2	2565	2	0.00
28/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4427	4	4427	4	0.00
28/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	773	1	773	1	0.00
28/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1773	2	1773	2	6,000.00
28/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1212	1	1212	1	0.00
28/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	321	0	321	0	6,000.00
28/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1160	1	1160	1	0.00
28/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1514	2	1514	2	0.00
28/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3266	3	3266	3	0.00
28/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	229	0	229	0	6,000.00
28/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1457	2	1457	2	0.00
28/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2055	2	2055	2	2,500.00
28/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	992	1	992	1	0.00
28/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	613	1	613	1	23,230.00
28/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1485	2	1485	2	0.00
28/01/2020	R186 On 06-August-20			Bond Future	8.18	112.6044	8.1816	112.6044	0.00
28/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2448	2	2448	2	0.00
28/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2480	2	2480	2	0.00
28/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2417	2	2417	2	0.00
28/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1489	2	1489	2	0.00
28/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1468	2	1468	2	0.00
28/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1448	2	1448	2	0.00
28/01/2020	R186 On 05-November-20			Bond Future	8.23	114.6299	8.2319	114.6299	0.00
28/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3520	3	3520	3	0.00
28/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3486	3	3486	3	0.00
28/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2524	2	2524	2	3,500.00
28/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5745	6	5745	6	0.00
28/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1321	1	1321	1	3,500.00
28/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3453	3	3453	3	0.00
28/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3321	3	3321	3	0.00
28/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1402	1	1402	1	0.00
28/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	708	1	708	1	3,500.00
28/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	1980	2	1980	2	0.00
28/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1418	1	1418	1	0.00

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28/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1386	1	1386	1	0.00
28/01/2020	R197 On 06-February-20			Bond Future	301.31	301.3399	301.3072	301.3399	2,390.00
28/01/2020	R197 On 07-May-20			Bond Future	306.68	306.7494	306.6771	306.7494	1,550.00
28/01/2020	R197 On 06-August-20			Bond Future	304.57	304.6572	304.5731	304.6572	0.00
28/01/2020	R197 On 05-November-20			Bond Future	310.02	310.1399	310.0227	310.1399	0.00
28/01/2020	R202 On 06-February-20			Bond Future	224.95	225.2170	224.9537	225.2170	1,904.00
28/01/2020	R202 On 07-May-20			Bond Future	228.96	229.2599	228.9628	229.2599	7,766.00
28/01/2020	R202 On 06-August-20			Bond Future	229.06	229.3675	229.0571	229.3675	0.00
28/01/2020	R202 On 05-November-20			Bond Future	233.16	233.4954	233.1558	233.4954	0.00
28/01/2020	R208 On 06-February-20			Bond Future	6.57	102.6586	6.5674	102.6586	9,710.00
28/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	484	0	484	0	0.00
28/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	463	0	463	0	0.00
28/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	474	0	474	0	0.00
28/01/2020	R208 On 07-May-20			Bond Future	6.40	101.0734	6.4037	101.0734	7,960.00
28/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1371	1	1371	1	0.00
28/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1379	1	1379	1	0.00
28/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1362	1	1362	1	0.00
28/01/2020	R208 On 06-August-20			Bond Future	6.05	102.8895	6.0544	102.8895	0.00
28/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	11	0	11	0	0.00
28/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	11	0	11	0	0.00
28/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	10	0	10	0	0.00
28/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	323	0	323	0	0.00
28/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	318	0	318	0	0.00
28/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	312	0	312	0	0.00
28/01/2020	R208 On 05-November-20			Bond Future	5.30	101.3321	5.2953	101.3321	0.00
28/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	22	0	22	0	0.00
28/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	21	0	21	0	0.00
28/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	20	0	20	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	219	0	219	0	0.00
28/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	222	0	222	0	0.00
28/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	216	0	216	0	0.00
28/01/2020	R209 On 06-February-20			Bond Future	9.89	73.4077	9.8946	73.4077	17,632.00
28/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	15	0	15	0	0.00
28/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	3	0	3	0	7,500.00
28/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	18	0	18	0	0.00
28/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	13	0	13	0	0.00
28/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2537	2	2537	2	0.00
28/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2473	2	2473	2	0.00
28/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	3186	3	3186	3	0.00
28/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2410	2	2410	2	0.00
28/01/2020	R209 On 07-May-20			Bond Future	9.97	71.5568	9.9728	71.5568	66,068.00
28/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	601	1	601	1	0.00
28/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	634	1	634	1	0.00
28/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	617	1	617	1	0.00
28/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3875	4	3875	4	0.00
28/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3827	4	3827	4	0.00
28/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3924	4	3924	4	0.00
28/01/2020	R209 On 06-August-20			Bond Future	10.05	72.8348	10.0508	72.8348	0.00
28/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
28/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36807	37	36807	37	0.00
28/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36916	37	36916	37	0.00
28/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36699	36	36699	36	0.00
28/01/2020	R209 On 05-November-20			Bond Future	10.13	70.9982	10.1314	70.9982	0.00
28/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	2863	3	2863	3	0.00
28/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	2921	3	2921	3	0.00
28/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	2892	3	2892	3	0.00
28/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3624	4	3624	4	0.00
28/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3593	3	3593	3	0.00
28/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3656	4	3656	4	0.00
28/01/2020	R210 On 06-February-20			Bond Future	187.40	187.4176	187.4000	187.4176	1,077.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	R210 On 07-May-20			Bond Future	188.11	188.1539	188.1117	188.1539	890.00
28/01/2020	R210 On 06-August-20			Bond Future	191.56	191.6112	191.5616	191.6112	0.00
28/01/2020	R210 On 05-November-20			Bond Future	192.29	192.3601	192.2900	192.3601	0.00
28/01/2020	R212 On 06-February-20			Bond Future	161.59	161.6123	161.5937	161.6123	7,746.00
28/01/2020	R212 On 07-May-20			Bond Future	164.47	164.5135	164.4736	164.5135	2,551.00
28/01/2020	R212 On 06-August-20			Bond Future	165.21	165.2610	165.2146	165.2610	0.00
28/01/2020	R212 On 05-November-20			Bond Future	168.17	168.2352	168.1708	168.2352	0.00
28/01/2020	R213 On 06-February-20			Bond Future	9.28	87.6731	9.2847	87.6731	6,492.00
28/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	477	1	477	1	0.00
28/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	448	1	448	1	0.00
28/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	419	0	419	0	0.00
28/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	537	1	537	1	0.00
28/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	570	1	570	1	0.00
28/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	506	0	506	0	0.00
28/01/2020	R213 On 07-May-20			Bond Future	9.36	85.6749	9.3566	85.6749	14,253.00
28/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	787	1	787	1	0.00
28/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	806	1	806	1	0.00
28/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	826	1	826	1	0.00
28/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2874	3	2874	3	0.00
28/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2958	3	2958	3	0.00
28/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2916	3	2916	3	0.00
28/01/2020	R213 On 06-August-20			Bond Future	9.43	87.2067	9.4277	87.2067	0.00
28/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2032	2	2032	2	0.00
28/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2088	2	2088	2	0.00
28/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2060	2	2060	2	0.00
28/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2815	3	2815	3	0.00
28/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2784	3	2784	3	0.00
28/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2847	3	2847	3	0.00
28/01/2020	R213 On 05-November-20			Bond Future	9.51	85.2288	9.5064	85.2288	0.00
28/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3170	3	3170	3	0.00
28/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3201	3	3201	3	0.00
28/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3232	3	3232	3	0.00
28/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2638	3	2638	3	0.00
28/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2689	3	2689	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
28/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2663	3	2663	3	0.00
28/01/2020	R214 On 06-February-20			Bond Future	10.09	71.9637	10.0901	71.9637	10,465.00
28/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	17	0	17	0	0.00
28/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	23	0	23	0	0.00
28/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2140	2	2140	2	0.00
28/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	1	0	1	0	1,000.00
28/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	108	0	108	0	1,000.00
28/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	20	0	20	0	0.00
28/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2486	2	2486	2	0.00
28/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3857	4	3857	4	0.00
28/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2420	2	2420	2	0.00
28/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1558	1	1558	1	0.00
28/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2552	2	2552	2	0.00
28/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	54	0	54	0	1,000.00
28/01/2020	R214 On 07-May-20			Bond Future	10.17	69.9410	10.1658	69.9410	9,423.00
28/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	857	1	857	1	0.00
28/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	878	1	878	1	0.00
28/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	205	0	205	0	1,250.00
28/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1203	1	1203	1	1,250.00
28/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	3952	4	3952	4	0.00
28/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	836	1	836	1	0.00
28/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2872	3	2872	3	0.00
28/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3581	3	3581	3	0.00
28/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	902	1	902	1	1,250.00
28/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	6046	6	6046	6	0.00
28/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3534	3	3534	3	0.00
28/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3486	3	3486	3	0.00
28/01/2020	R214 On 06-August-20			Bond Future	10.24	71.1900	10.2412	71.1900	0.00
28/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2000	2	2000	2	0.00
28/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2027	2	2027	2	0.00
28/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2055	2	2055	2	0.00
28/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3672	4	3672	4	0.00
28/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3748	4	3748	4	0.00
28/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3710	4	3710	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	R214 On 05-November-20			Bond Future	10.32	69.1785	10.3216	69.1785	0.00
28/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3243	3	3243	3	0.00
28/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3274	3	3274	3	0.00
28/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3212	3	3212	3	0.00
28/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3725	4	3725	4	0.00
28/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3692	4	3692	4	0.00
28/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3660	4	3660	4	0.00
28/01/2020	R248 On 06-February-20			Bond Future	10.24	90.5190	10.2356	90.5190	74,361.00
28/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	2	0	2	0	0.00
28/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	2	0	2	0	0.00
28/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	2	0	2	0	0.00
28/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	4527	4	4527	4	0.00
28/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	4352	4	4352	4	0.00
28/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	4439	4	4439	4	0.00
28/01/2020	R248 On 07-May-20			Bond Future	10.32	87.6835	10.3156	87.6835	37,011.00
28/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4209	4	4209	4	0.00
28/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	636	1	636	1	0.00
28/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	1885	2	1885	2	0.00
28/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	678	1	678	1	0.00
28/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	657	1	657	1	0.00
28/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	484	1	484	1	300.00
28/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	5118	5	5118	5	0.00
28/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2814	3	2814	3	300.00
28/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	5185	5	5185	5	0.00
28/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5734	6	5734	6	0.00
28/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1239	1	1239	1	300.00
28/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	5052	5	5052	5	0.00
28/01/2020	R248 On 06-August-20			Bond Future	10.40	89.2491	10.3956	89.2491	0.00
28/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	362	0	362	0	20,640.00
28/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2552	3	2552	3	0.00
28/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	2624	3	2624	3	0.00
28/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	190	0	190	0	3,000.00
28/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	2588	3	2588	3	0.00
28/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4230	4	4230	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4185	4	4185	4	0.00
28/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	12519	12	12519	12	0.00
28/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4276	4	4276	4	0.00
28/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	10265	10	10265	10	0.00
28/01/2020	R248 On 05-November-20			Bond Future	10.48	86.4228	10.4805	86.4228	0.00
28/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	2731	3	2731	3	0.00
28/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	2699	3	2699	3	0.00
28/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	2668	3	2668	3	0.00
28/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6317	6	6317	6	0.00
28/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6370	6	6370	6	0.00
28/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6266	6	6266	6	0.00