

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	5948	6	5948	6	0.00
02/03/2020	R248 On 04-February-21			Bond Future	10.61	88.1042	10.6127	88.1042	0.00
02/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	3924	4	3924	4	0.00
02/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	3961	4	3961	4	0.00
02/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	3998	4	3998	4	0.00
02/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	5013	5	5013	5	0.00
02/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	5095	5	5095	5	0.00
02/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	5054	5	5054	5	0.00