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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/12/2019 TO: 13/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0908 On 31-March-36			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
13/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	2025 On 06-February-20			Bond Future	136.55	136.5521	136.5498	136.5521	4,913.00
13/12/2019	2025 On 07-May-20			Bond Future	139.07	139.0741	139.0718	139.0741	0.00
13/12/2019	2025 On 06-August-20			Bond Future	140.20	140.1984	140.1961	140.1984	0.00
13/12/2019	2025 On 05-November-20			Bond Future	142.83	142.8296	142.8274	142.8296	0.00
13/12/2019	2029 On 06-February-20			Bond Future	101.92	101.9167	101.9153	101.9167	3,765.00
13/12/2019	2029 On 07-May-20			Bond Future	102.69	102.6893	102.6880	102.6893	0.00
13/12/2019	2029 On 06-August-20			Bond Future	104.63	104.6283	104.6270	104.6283	0.00
13/12/2019	2029 On 05-November-20			Bond Future	105.45	105.4519	105.4506	105.4519	0.00
13/12/2019	2030 On 06-February-20			Bond Future	9.17	92.5394	92.7004	92.5394	77,685.00
13/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	784	1	1	1	5,820.00
13/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1521	1	2	1	0.00
13/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	60	0	0	0	5,820.00
13/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1162	1	1	1	0.00
13/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2095	2	2	2	0.00
13/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1192	1	1	1	0.00
13/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1223	1	1	1	0.00
13/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1281	1	1	1	0.00
13/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1342	1	1	1	0.00
13/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1029	1	1	1	5,000.00
13/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4932	5	5	5	0.00
13/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	698	1	1	1	5,000.00
13/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1311	1	1	1	0.00
13/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1829	2	2	2	0.00
13/12/2019	2030 On 07-May-20			Bond Future	9.24	94.2259	94.3899	94.2259	0.00
13/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1043	1	1	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
13/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1023	1	1	1	0.00
13/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1003	1	1	1	0.00
13/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3762	4	4	4	0.00
13/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3804	4	4	4	0.00
13/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3719	4	4	4	0.00
13/12/2019	2030 On 06-August-20			Bond Future	9.31	91.9501	92.1173	91.9501	0.00
13/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2040	2	2	2	0.00
13/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2093	2	2	2	0.00
13/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2066	2	2	2	0.00
13/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3299	3	3	3	0.00
13/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3266	3	3	3	0.00
13/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3333	3	3	3	0.00
13/12/2019	2030 On 05-November-20			Bond Future	9.37	93.6782	93.8484	93.6782	0.00
13/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	934	1	1	1	1,000.00
13/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2273	2	2	2	1,000.00
13/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1571	2	2	2	3,000.00
13/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3214	3	3	3	0.00
13/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5585	5	6	5	0.00
13/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3245	3	3	3	0.00
13/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7266	7	7	7	0.00
13/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2778	3	3	3	3,000.00
13/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1202	1	1	1	16,000.00
13/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2248	2	2	2	16,000.00
13/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6845	7	7	7	0.00
13/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3275	3	3	3	0.00
13/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3111	3	3	3	0.00
13/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4240	4	4	4	0.00
13/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6213	6	6	6	0.00
13/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1223	1	1	1	3,000.00
13/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3166	3	3	3	0.00
13/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5360	5	5	5	0.00
13/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3597	4	4	4	0.00
13/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1330	1	1	1	16,000.00
13/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3139	3	3	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
13/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1735	2	2	2	1,000.00
13/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4206	4	4	4	0.00
13/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7125	7	7	7	0.00
13/12/2019	2032 On 06-February-20			Bond Future	9.53	93.7137	93.8888	93.7137	70,671.00
13/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	939	1	1	1	0.00
13/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	967	1	1	1	0.00
13/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	911	1	1	1	0.00
13/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1938	2	2	2	0.00
13/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1899	2	2	2	0.00
13/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1860	2	2	2	0.00
13/12/2019	2032 On 07-May-20			Bond Future	9.61	91.2619	91.4402	91.2619	0.00
13/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1172	1	1	1	0.00
13/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1218	1	1	1	0.00
13/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1195	1	1	1	0.00
13/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4041	4	4	4	0.00
13/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3996	4	4	4	0.00
13/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4086	4	4	4	0.00
13/12/2019	2032 On 06-August-20			Bond Future	9.68	92.9392	93.1209	92.9392	0.00
13/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2323	2	2	2	0.00
13/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2353	2	2	2	0.00
13/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2382	2	2	2	0.00
13/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3747	4	4	4	0.00
13/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3819	4	4	4	0.00
13/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3783	4	4	4	0.00
13/12/2019	2032 On 05-November-20			Bond Future	9.75	90.5271	90.7122	90.5271	0.00
13/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3617	4	4	4	0.00
13/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8983	9	9	9	0.00
13/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8593	8	9	8	0.00
13/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1815	2	2	2	3,000.00
13/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3141	3	3	3	3,000.00
13/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2644	3	3	3	1,000.00
13/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3650	4	4	4	0.00
13/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1470	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3585	3	4	3	0.00
13/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3604	4	4	4	0.00
13/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5999	6	6	6	0.00
13/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6804	7	7	7	0.00
13/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1120	1	1	1	1,000.00
13/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4648	5	5	5	0.00
13/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3543	4	4	4	0.00
13/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4049	4	4	4	0.00
13/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1233	1	1	1	3,000.00
13/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3573	4	4	4	0.00
13/12/2019	2033 On 06-February-20			Bond Future	101.18	101.1764	101.1756	101.1764	6,260.00
13/12/2019	2033 On 07-May-20			Bond Future	101.85	101.8529	101.8521	101.8529	0.00
13/12/2019	2033 On 06-August-20			Bond Future	103.78	103.7762	103.7754	103.7762	0.00
13/12/2019	2033 On 05-November-20			Bond Future	104.50	104.5053	104.5047	104.5053	0.00
13/12/2019	2037 On 06-February-20			Bond Future	10.06	87.6554	87.6990	87.6554	77,074.00
13/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	497	0	0	0	0.00
13/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	478	0	0	0	0.00
13/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	459	0	0	0	0.00
13/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3368	3	3	3	0.00
13/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3426	3	3	3	0.00
13/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3310	3	3	3	0.00
13/12/2019	2037 On 07-May-20			Bond Future	10.14	89.2528	89.2973	89.2528	0.00
13/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1105	1	1	1	0.00
13/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1128	1	1	1	0.00
13/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1151	1	1	1	0.00
13/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5065	5	5	5	0.00
13/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5172	5	5	5	0.00
13/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5119	5	5	5	0.00
13/12/2019	2037 On 06-August-20			Bond Future	10.22	86.6330	86.6783	86.6330	0.00
13/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2328	2	2	2	0.00
13/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2358	2	2	2	0.00
13/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2298	2	2	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
13/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4901	5	5	5	0.00
13/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4857	5	5	5	0.00
13/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4814	5	5	5	0.00
13/12/2019	2037 On 05-November-20			Bond Future	10.30	88.2631	88.3093	88.2631	0.00
13/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3772	4	4	4	0.00
13/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3703	4	4	4	0.00
13/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3737	4	4	4	0.00
13/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4588	5	5	5	0.00
13/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4515	5	5	5	0.00
13/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4551	5	5	5	0.00
13/12/2019	2038 On 06-February-20			Bond Future	116.87	116.6244	116.8733	116.6244	10,814.00
13/12/2019	2038 On 07-May-20			Bond Future	119.03	118.7783	119.0319	118.7783	0.00
13/12/2019	2038 On 06-August-20			Bond Future	119.59	119.3317	119.5901	119.3317	0.00
13/12/2019	2038 On 05-November-20			Bond Future	121.83	121.5713	121.8345	121.5713	0.00
13/12/2019	2040 On 06-February-20			Bond Future	10.18	90.2060	90.2526	90.2060	52,644.00
13/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	432	0	0	0	0.00
13/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
13/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	469	0	0	0	0.00
13/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	7	0	0	0	0.00
13/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	450	0	0	0	0.00
13/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	3921	4	4	4	0.00
13/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	3857	4	4	4	0.00
13/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10021	10	10	10	0.00
13/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	3985	4	4	4	0.00
13/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	15776	16	16	16	0.00
13/12/2019	2040 On 07-May-20			Bond Future	10.26	91.8499	91.8974	91.8499	0.00
13/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	750	1	1	1	2,640.00
13/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2036	2	2	2	2,640.00
13/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1302	1	1	1	0.00
13/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1277	1	1	1	0.00
13/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1251	1	1	1	0.00
13/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5499	6	5	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
13/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5385	5	5	5	0.00
13/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5442	5	5	5	0.00
13/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4093	4	4	4	0.00
13/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6930	7	7	7	0.00
13/12/2019	2040 On 06-August-20			Bond Future	10.35	89.0269	89.0754	89.0269	0.00
13/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2520	3	3	3	0.00
13/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2585	3	3	3	0.00
13/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2552	3	3	3	0.00
13/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5045	5	5	5	0.00
13/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4952	5	5	5	0.00
13/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4998	5	5	5	0.00
13/12/2019	2040 On 05-November-20			Bond Future	10.42	90.7024	90.7518	90.7024	0.00
13/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2199	2	2	2	2,000.00
13/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3756	4	4	4	2,000.00
13/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1641	2	2	2	2,000.00
13/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2984	3	3	3	2,000.00
13/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4007	4	4	4	0.00
13/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	10309	10	10	10	0.00
13/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4044	4	4	4	0.00
13/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9371	9	9	9	0.00
13/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4080	4	4	4	0.00
13/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4892	5	5	5	0.00
13/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1877	2	2	2	2,000.00
13/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8978	9	9	9	0.00
13/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6232	6	6	6	0.00
13/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4853	5	5	5	0.00
13/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1537	2	2	2	2,000.00
13/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5214	5	5	5	0.00
13/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4931	5	5	5	0.00
13/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7621	8	8	8	0.00
13/12/2019	2044 On 06-February-20			Bond Future	10.27	86.7407	86.8275	86.7407	50,476.00
13/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	371	0	0	0	0.00
13/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	7	0	0	0	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	325	0	0	0	328.00
13/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4423	4	4	4	0.00
13/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	387	0	0	0	0.00
13/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	355	0	0	0	0.00
13/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4354	4	4	4	0.00
13/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4492	5	4	5	0.00
13/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	542	1	1	1	328.00
13/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4423	5	4	5	0.00
13/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	4632	5	5	5	0.00
13/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10143	10	10	10	0.00
13/12/2019	2044 On 07-May-20			Bond Future	10.35	88.3215	88.4100	88.3215	0.00
13/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5111	5	5	5	0.00
13/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1163	1	1	1	0.00
13/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	385	0	0	0	100.00
13/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1690	2	2	2	100.00
13/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	322	0	0	0	556.00
13/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1213	1	1	1	0.00
13/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6597	7	7	7	0.00
13/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	514	1	1	1	129.00
13/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1659	2	2	2	129.00
13/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1482	1	1	1	556.00
13/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6216	6	6	6	0.00
13/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1188	1	1	1	0.00
13/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1247	1	1	1	556.00
13/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1141	1	1	1	100.00
13/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4604	5	5	5	0.00
13/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	9475	10	9	10	0.00
13/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	4973	5	5	5	0.00
13/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5597	6	6	6	0.00
13/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5657	6	6	6	0.00
13/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	7952	8	8	8	0.00
13/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4655	5	5	5	0.00
13/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1637	2	2	2	129.00
13/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	8900	9	9	9	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
13/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5538	6	6	6	0.00
13/12/2019	2044 On 06-August-20			Bond Future	10.43	85.5588	85.6490	85.5588	0.00
13/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	798	1	1	1	602.00
13/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1856	2	2	2	0.00
13/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	416	0	0	0	140.00
13/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1347	1	1	1	140.00
13/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1912	2	2	2	0.00
13/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2208	2	2	2	602.00
13/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6784	7	7	7	0.00
13/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5994	6	6	6	0.00
13/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1884	2	2	2	0.00
13/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6326	6	6	6	0.00
13/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2296	2	2	2	140.00
13/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	12502	13	13	13	0.00
13/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7563	8	8	8	0.00
13/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6271	6	6	6	0.00
13/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1965	2	2	2	602.00
13/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6381	6	6	6	0.00
13/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5743	6	6	6	0.00
13/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	9649	10	10	10	0.00
13/12/2019	2044 On 05-November-20			Bond Future	10.50	87.1691	87.2611	87.1691	0.00
13/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2029	2	2	2	1,815.00
13/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3954	4	4	4	0.00
13/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2696	3	3	3	0.00
13/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8484	8	8	8	0.00
13/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2726	3	3	3	568.00
13/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4026	4	4	4	0.00
13/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8730	9	9	9	0.00
13/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1156	1	1	1	568.00
13/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7467	7	7	7	0.00
13/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	629	1	1	1	1,815.00
13/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2879	3	3	3	1,815.00
13/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3990	4	4	4	0.00
13/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5152	5	5	5	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
13/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6651	7	7	7	0.00
13/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5111	5	5	5	0.00
13/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2673	3	3	3	1,815.00
13/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2192	2	2	2	1,815.00
13/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	14597	15	15	15	0.00
13/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8290	8	8	8	0.00
13/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11189	11	11	11	0.00
13/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6956	7	7	7	0.00
13/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2276	2	2	2	568.00
13/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5193	5	5	5	0.00
13/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6905	7	7	7	0.00
13/12/2019	2046 On 06-February-20			Bond Future	107.38	107.3788	107.3782	107.3788	12,785.00
13/12/2019	2046 On 07-May-20			Bond Future	107.62	107.6183	107.6177	107.6183	0.00
13/12/2019	2046 On 06-August-20			Bond Future	109.65	109.6504	109.6498	109.6504	0.00
13/12/2019	2046 On 05-November-20			Bond Future	109.92	109.9167	109.9162	109.9167	0.00
13/12/2019	2050 On 06-February-20			Bond Future	110.08	109.4331	110.0813	109.4331	11,827.00
13/12/2019	2050 On 07-May-20			Bond Future	112.11	111.4544	112.1146	111.4544	0.00
13/12/2019	2050 On 06-August-20			Bond Future	112.36	111.6833	112.3562	111.6833	0.00
13/12/2019	2050 On 05-November-20			Bond Future	114.46	113.7794	114.4648	113.7794	0.00
13/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	AL37 On 06-February-20			Index Future	681.44	681.1980	681.4370	681.1980	0.00
13/12/2019	AL37 On 07-May-20			Index Future	693.86	693.6130	693.8560	693.6130	0.00
13/12/2019	AL37 On 06-August-20			Index Future	706.66	706.4080	706.6560	706.4080	0.00
13/12/2019	AL7T On 06-February-20			Index Future	785.15	783.9950	785.1470	783.9950	0.00
13/12/2019	AL7T On 07-May-20			Index Future	799.46	798.2830	799.4560	798.2830	0.00
13/12/2019	AL7T On 06-August-20			Index Future	814.20	813.0090	814.2040	813.0090	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
13/12/2019	ALBI On 06-February-20			Index Future	698.13	697.4710	698.1280	697.4710	414.00
13/12/2019	ALBI On 07-May-20			Index Future	710.85	710.1820	710.8520	710.1820	0.00
13/12/2019	ALBI On 06-August-20			Index Future	723.97	723.2830	723.9650	723.2830	0.00
13/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C208 On 31-March-21			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
13/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2019	ES33 On 06-February-20			Bond Future	11.10	78.0660	78.1027	78.0660	350.00
13/12/2019	ES33 On 07-May-20			Bond Future	11.22	75.6952	75.7325	75.6952	0.00
13/12/2019	ES33 On 06-August-20			Bond Future	11.34	77.0832	77.1213	77.0832	0.00
13/12/2019	ES33 On 05-November-20			Bond Future	11.47	74.7427	74.7815	74.7427	0.00
13/12/2019	ES42 On 06-February-20			Bond Future	11.40	79.1645	79.2058	79.1645	4,919.00
13/12/2019	ES42 On 07-May-20			Bond Future	11.52	76.3428	76.3849	76.3428	0.00
13/12/2019	ES42 On 06-August-20			Bond Future	11.65	77.7419	77.7848	77.7419	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
13/12/2019	ES42 On 05-November-20			Bond Future	11.77	74.9439	74.9875	74.9439	0.00
13/12/2019	GOVI On 06-February-20			GOVI	690.19	689.5220	690.1860	689.5220	1,246.00
13/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	129440	14	13	14	0.00
13/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	129640	14	13	14	0.00
13/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	129540	14	13	14	0.00
13/12/2019	GOVI On 07-May-20			GOVI	702.77	702.0880	702.7650	702.0880	0.00
13/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	172350	18	17	18	0.00
13/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	172150	18	17	18	0.00
13/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	172250	18	17	18	0.00
13/12/2019	GOVI On 06-August-20			GOVI	715.73	715.0400	715.7290	715.0400	0.00
13/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
13/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	124010	13	12	13	0.00
13/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	123910	13	12	13	0.00
13/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	124110	13	12	13	0.00
13/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2019	IGOV On 06-February-20			Index Future	259.69	259.4640	259.6860	259.4640	1,011.00
13/12/2019	IGOV On 07-May-20			Index Future	264.48	264.2560	264.4820	264.2560	47.00
13/12/2019	IGOV On 06-August-20			Index Future	269.42	269.1930	269.4230	269.1930	0.00
13/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
13/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
13/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0600	102.0500	102.0600	0.00
13/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	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
13/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.46	95.4900	95.4600	95.4900	0.00
13/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4600	94.4100	94.4600	0.00
13/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.32	93.3800	93.3200	93.3800	0.00
13/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.19	93.2700	93.1900	93.2700	0.00
13/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.14	95.2200	95.1400	95.2200	51.00
13/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.04	95.1200	95.0400	95.1200	0.00
13/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.97	96.0600	95.9700	96.0600	0.00
13/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.68	99.7800	99.6800	99.7800	0.00
13/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.72	100.8400	100.7200	100.8400	0.00
13/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.80	93.9300	93.8000	93.9300	0.00
13/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.71	99.8500	99.7100	99.8500	0.00
13/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
13/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.39	90.6300	90.3900	90.6300	0.00
13/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.23	87.4700	87.2300	87.4700	0.00
13/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.86	86.1000	85.8600	86.1000	0.00
13/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.00	88.2400	88.0000	88.2400	0.00
13/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.84	92.0900	91.8400	92.0900	0.00
13/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.31	90.5700	90.3100	90.5700	0.00
13/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.39	92.6600	92.3900	92.6600	0.00
13/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.92	98.2100	97.9200	98.2100	0.00
13/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.27	98.5600	98.2700	98.5600	0.00
13/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.62	91.9100	91.6200	91.9100	0.00
13/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.02	99.3000	99.0200	99.3000	0.00
13/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
13/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
13/12/2019	R023 On 06-February-20			Bond Future	7.23	104.8777	104.8922	104.8777	44,580.00
13/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	915	1	1	1	0.00
13/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	959	1	1	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
13/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	937	1	1	1	0.00
13/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	139	0	0	0	0.00
13/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	134	0	0	0	0.00
13/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	144	0	0	0	0.00
13/12/2019	R023 On 07-May-20			Bond Future	7.21	102.8566	102.8714	102.8566	13,512.00
13/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	302	0	0	0	0.00
13/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	311	0	0	0	0.00
13/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	293	0	0	0	0.00
13/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1113	1	1	1	0.00
13/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1096	1	1	1	0.00
13/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1080	1	1	1	0.00
13/12/2019	R023 On 06-August-20			Bond Future	7.18	104.7543	104.7694	104.7543	0.00
13/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	917	1	1	1	0.00
13/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	945	1	1	1	0.00
13/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	932	1	1	1	0.00
13/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	703	1	1	1	0.00
13/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	712	1	1	1	0.00
13/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	721	1	1	1	0.00
13/12/2019	R023 On 05-November-20			Bond Future	7.13	102.7853	102.8007	102.7853	0.00
13/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1329	1	1	1	0.00
13/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1315	1	1	1	0.00
13/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1342	1	1	1	0.00
13/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	642	1	1	1	0.00
13/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	635	1	1	1	0.00
13/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	628	1	1	1	0.00
13/12/2019	R035 On 06-February-20			Bond Future	9.89	96.1138	96.1577	96.1138	118,282.00
13/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	712	1	1	1	0.00
13/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	688	1	1	1	0.00
13/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	664	1	1	1	0.00
13/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2884	3	3	3	0.00
13/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2781	3	3	3	0.00
13/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2832	3	3	3	0.00
13/12/2019	R035 On 07-May-20			Bond Future	9.96	93.3621	93.4069	93.3621	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
13/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	527	1	1	1	5,000.00
13/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2004	2	2	2	5,000.00
13/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1215	1	1	1	0.00
13/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2100	2	2	2	3,530.00
13/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	632	1	1	1	3,530.00
13/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1265	1	1	1	0.00
13/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5448	5	5	5	0.00
13/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6382	6	6	6	0.00
13/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1240	1	1	1	0.00
13/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4874	5	5	5	0.00
13/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3565	4	4	4	0.00
13/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3441	3	3	3	0.00
13/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4771	5	5	5	0.00
13/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6534	7	7	7	0.00
13/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	983	1	1	1	5,000.00
13/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4822	5	5	5	0.00
13/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1245	1	1	1	3,530.00
13/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	6982	7	7	7	0.00
13/12/2019	R035 On 06-August-20			Bond Future	10.04	95.0775	95.1232	95.0775	0.00
13/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	737	1	1	1	24,761.00
13/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2954	3	3	3	0.00
13/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2920	3	3	3	0.00
13/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	469	0	0	0	3,000.00
13/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2989	3	3	3	0.00
13/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3855	4	4	4	0.00
13/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3781	4	4	4	0.00
13/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10312	10	10	10	0.00
13/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8558	9	9	9	0.00
13/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3818	4	4	4	0.00
13/12/2019	R035 On 05-November-20			Bond Future	10.12	92.3635	92.4101	92.3635	0.00
13/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4874	5	5	5	0.00
13/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4835	5	5	5	0.00
13/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4913	5	5	5	0.00
13/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3457	3	3	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
13/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3428	3	3	3	0.00
13/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3398	3	3	3	0.00
13/12/2019	R186 On 06-February-20			Bond Future	8.34	112.4150	112.5597	112.4150	103,745.00
13/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1694	2	2	2	0.00
13/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	484	0	0	0	821.00
13/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1769	2	2	2	0.00
13/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1513	1	2	1	0.00
13/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1732	2	2	2	0.00
13/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3664	4	4	4	0.00
13/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	550	1	1	1	0.00
13/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	533	1	1	1	0.00
13/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	127	0	0	0	821.00
13/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	658	1	1	1	821.00
13/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1781	2	2	2	0.00
13/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	567	1	1	1	0.00
13/12/2019	R186 On 07-May-20			Bond Future	8.39	114.4638	114.6112	114.4638	1,650.00
13/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2057	2	2	2	0.00
13/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1009	1	1	1	0.00
13/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3564	3	4	3	0.00
13/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	695	1	1	1	0.00
13/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1453	1	1	1	6,000.00
13/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1029	1	1	1	0.00
13/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	341	0	0	0	6,000.00
13/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	989	1	1	1	0.00
13/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2724	3	3	3	0.00
13/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4667	5	5	5	0.00
13/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	748	1	1	1	6,000.00
13/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2655	3	3	3	0.00
13/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3359	3	3	3	2,500.00
13/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2055	2	2	2	0.00
13/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2689	3	3	3	0.00
13/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1486	2	1	2	23,208.00
13/12/2019	R186 On 06-August-20			Bond Future	8.44	111.2673	111.4175	111.2673	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
13/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1975	2	2	2	0.00
13/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2001	2	2	2	0.00
13/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1950	2	2	2	0.00
13/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2368	2	2	2	0.00
13/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2341	2	2	2	0.00
13/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2315	2	2	2	0.00
13/12/2019	R186 On 05-November-20			Bond Future	8.49	113.3560	113.5091	113.3560	0.00
13/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3031	3	3	3	0.00
13/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3003	3	3	3	0.00
13/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2185	2	2	2	3,500.00
13/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5005	5	5	5	0.00
13/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1162	1	1	1	3,500.00
13/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2974	3	3	3	0.00
13/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4433	5	4	5	0.00
13/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2189	2	2	2	0.00
13/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1240	1	1	1	3,500.00
13/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2912	3	3	3	0.00
13/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2210	2	2	2	0.00
13/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2169	2	2	2	0.00
13/12/2019	R197 On 06-February-20			Bond Future	301.60	301.6088	301.6014	301.6088	2,540.00
13/12/2019	R197 On 07-May-20			Bond Future	307.17	307.1792	307.1719	307.1792	0.00
13/12/2019	R197 On 06-August-20			Bond Future	305.20	305.2050	305.1978	305.2050	0.00
13/12/2019	R197 On 05-November-20			Bond Future	310.93	310.9326	310.9255	310.9326	0.00
13/12/2019	R202 On 06-February-20			Bond Future	226.38	226.3846	226.3824	226.3846	8,469.00
13/12/2019	R202 On 07-May-20			Bond Future	230.56	230.5658	230.5638	230.5658	0.00
13/12/2019	R202 On 06-August-20			Bond Future	230.79	230.7900	230.7880	230.7900	0.00
13/12/2019	R202 On 05-November-20			Bond Future	235.12	235.1213	235.1196	235.1213	0.00
13/12/2019	R208 On 06-February-20			Bond Future	6.62	102.6068	102.6052	102.6068	12,683.00
13/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	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
13/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	536	1	1	1	0.00
13/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	515	1	1	1	0.00
13/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	525	1	1	1	0.00
13/12/2019	R208 On 07-May-20			Bond Future	6.39	101.0734	101.0719	101.0734	0.00
13/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1358	1	1	1	0.00
13/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1366	1	1	1	0.00
13/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1349	1	1	1	0.00
13/12/2019	R208 On 06-August-20			Bond Future	5.94	102.9413	102.9398	102.9413	0.00
13/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	39	0	0	0	0.00
13/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	40	0	0	0	0.00
13/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	37	0	0	0	0.00
13/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	281	0	0	0	0.00
13/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	277	0	0	0	0.00
13/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	272	0	0	0	0.00
13/12/2019	R208 On 05-November-20			Bond Future	4.88	101.4633	101.4618	101.4633	0.00
13/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	80	0	0	0	0.00
13/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	78	0	0	0	0.00
13/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	76	0	0	0	0.00
13/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	117	0	0	0	0.00
13/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	119	0	0	0	0.00
13/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	115	0	0	0	0.00
13/12/2019	R209 On 06-February-20			Bond Future	9.92	73.0152	73.0519	73.0152	103,946.00
13/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	408	0	0	0	0.00
13/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	265	0	0	0	7,500.00
13/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	423	0	0	0	0.00
13/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	393	0	0	0	0.00
13/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3058	3	3	3	0.00
13/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3007	3	3	3	0.00
13/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3589	4	4	4	0.00
13/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2957	3	3	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
13/12/2019	R209 On 07-May-20			Bond Future	9.99	71.1947	71.2319	71.1947	0.00
13/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1007	1	1	1	0.00
13/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1046	1	1	1	0.00
13/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1026	1	1	1	0.00
13/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4382	4	4	4	0.00
13/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4336	4	4	4	0.00
13/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4428	4	4	4	0.00
13/12/2019	R209 On 06-August-20			Bond Future	10.06	72.5025	72.5405	72.5025	0.00
13/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
13/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36868	37	37	37	0.00
13/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36976	37	37	37	0.00
13/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36759	37	37	37	0.00
13/12/2019	R209 On 05-November-20			Bond Future	10.13	70.7152	70.7540	70.7152	0.00
13/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3173	3	3	3	0.00
13/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3232	3	3	3	0.00
13/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3202	3	3	3	0.00
13/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3933	4	4	4	0.00
13/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3902	4	4	4	0.00
13/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3965	4	4	4	0.00
13/12/2019	R210 On 06-February-20			Bond Future	188.90	188.9020	188.8993	188.9020	1,721.00
13/12/2019	R210 On 07-May-20			Bond Future	189.74	189.7474	189.7447	189.7474	0.00
13/12/2019	R210 On 06-August-20			Bond Future	193.33	193.3302	193.3277	193.3302	0.00
13/12/2019	R210 On 05-November-20			Bond Future	194.24	194.2430	194.2404	194.2430	0.00
13/12/2019	R212 On 06-February-20			Bond Future	161.84	161.8431	161.8383	161.8431	7,963.00
13/12/2019	R212 On 07-May-20			Bond Future	164.83	164.8322	164.8273	164.8322	0.00
13/12/2019	R212 On 06-August-20			Bond Future	165.65	165.6564	165.6516	165.6564	0.00
13/12/2019	R212 On 05-November-20			Bond Future	168.76	168.7653	168.7604	168.7653	0.00
13/12/2019	R213 On 06-February-20			Bond Future	9.39	86.7987	86.9576	86.7987	24,111.00
13/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	949	1	1	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
13/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	923	1	1	1	0.00
13/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	897	1	1	1	0.00
13/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1641	2	2	2	0.00
13/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1677	2	2	2	0.00
13/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1606	2	2	2	0.00
13/12/2019	R213 On 07-May-20			Bond Future	9.45	84.8287	84.9906	84.8287	0.00
13/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1038	1	1	1	0.00
13/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1058	1	1	1	0.00
13/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1078	1	1	1	0.00
13/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3711	4	4	4	0.00
13/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3794	4	4	4	0.00
13/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3752	4	4	4	0.00
13/12/2019	R213 On 06-August-20			Bond Future	9.52	86.3884	86.5534	86.3884	0.00
13/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2042	2	2	2	0.00
13/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2095	2	2	2	0.00
13/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2069	2	2	2	0.00
13/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3373	3	3	3	0.00
13/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3340	3	3	3	0.00
13/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3406	4	3	4	0.00
13/12/2019	R213 On 05-November-20			Bond Future	9.59	84.4611	84.6292	84.4611	0.00
13/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3239	3	3	3	0.00
13/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3269	3	3	3	0.00
13/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3299	3	3	3	0.00
13/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3189	3	3	3	0.00
13/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3243	3	3	3	0.00
13/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3216	3	3	3	0.00
13/12/2019	R214 On 06-February-20			Bond Future	10.14	71.4768	71.5149	71.4768	19,434.00
13/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	398	0	0	0	0.00
13/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	429	0	0	0	0.00
13/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2520	3	3	3	0.00
13/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	178	0	0	0	1,000.00
13/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	695	1	1	1	1,000.00
13/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	413	0	0	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
13/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3203	3	3	3	0.00
13/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4358	4	4	4	0.00
13/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3150	3	3	3	0.00
13/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2469	3	2	3	0.00
13/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3256	3	3	3	0.00
13/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	758	1	1	1	1,000.00
13/12/2019	R214 On 07-May-20			Bond Future	10.21	69.4812	69.5202	69.4812	0.00
13/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1260	1	1	1	0.00
13/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1283	1	1	1	0.00
13/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	481	0	0	0	1,250.00
13/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1627	2	2	2	1,250.00
13/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4197	4	4	4	0.00
13/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1238	1	1	1	0.00
13/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4267	4	4	4	0.00
13/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3581	4	4	4	0.00
13/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6607	7	7	7	0.00
13/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1432	1	1	1	1,250.00
13/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4222	4	4	4	0.00
13/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4177	4	4	4	0.00
13/12/2019	R214 On 06-August-20			Bond Future	10.28	70.7574	70.7971	70.7574	0.00
13/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2179	2	2	2	0.00
13/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2206	2	2	2	0.00
13/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2234	2	2	2	0.00
13/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4103	4	4	4	0.00
13/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4179	4	4	4	0.00
13/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4141	4	4	4	0.00
13/12/2019	R214 On 05-November-20			Bond Future	10.35	68.7912	68.8318	68.7912	0.00
13/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3444	3	3	3	0.00
13/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3474	3	3	3	0.00
13/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3413	3	3	3	0.00
13/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4122	4	4	4	0.00
13/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4089	4	4	4	0.00
13/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4057	4	4	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
13/12/2019	R248 On 06-February-20			Bond Future	10.25	90.1404	90.2297	90.1404	94,797.00
13/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	318	0	0	0	0.00
13/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	290	0	0	0	0.00
13/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	303	0	0	0	0.00
13/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	4909	5	5	5	0.00
13/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	4761	5	5	5	0.00
13/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	4834	5	5	5	0.00
13/12/2019	R248 On 07-May-20			Bond Future	10.32	87.3432	87.4342	87.3432	0.00
13/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1177	1	1	1	0.00
13/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1228	1	1	1	0.00
13/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1202	1	1	1	0.00
13/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5702	6	6	6	0.00
13/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5764	6	6	6	0.00
13/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5641	6	6	6	0.00
13/12/2019	R248 On 06-August-20			Bond Future	10.39	88.9473	89.0400	88.9473	0.00
13/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	684	1	1	1	20,640.00
13/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3015	3	3	3	0.00
13/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3089	3	3	3	0.00
13/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	420	0	0	0	3,000.00
13/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3052	3	3	3	0.00
13/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4686	5	5	5	0.00
13/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4642	5	5	5	0.00
13/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	12741	13	13	13	0.00
13/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4730	5	5	5	0.00
13/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	10579	11	11	11	0.00
13/12/2019	R248 On 05-November-20			Bond Future	10.47	86.1822	86.2767	86.1822	0.00
13/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3083	3	3	3	0.00
13/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3050	3	3	3	0.00
13/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3018	3	3	3	0.00
13/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6585	7	7	7	0.00
13/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6636	7	7	7	0.00
13/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6534	7	7	7	0.00