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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/01/2020 TO: 24/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	1386 On 28-February-31			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
24/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	2025 On 06-February-20			Bond Future	135.72	135.7660	135.7214	135.7660	2,083.00
24/01/2020	2025 On 07-May-20			Bond Future	138.16	138.2036	138.1580	138.2036	3,000.00
24/01/2020	2025 On 06-August-20			Bond Future	139.20	139.2497	139.2032	139.2497	0.00
24/01/2020	2025 On 05-November-20			Bond Future	141.71	141.7555	141.7083	141.7555	0.00
24/01/2020	2025 On 04-February-21			Bond Future	142.66	142.7092	142.6617	142.7092	0.00
24/01/2020	2029 On 06-February-20			Bond Future	100.94	101.0307	100.9389	101.0307	2,559.00
24/01/2020	2029 On 07-May-20			Bond Future	101.65	101.7412	101.6477	101.7412	1,206.00
24/01/2020	2029 On 06-August-20			Bond Future	103.52	103.6107	103.5154	103.6107	0.00
24/01/2020	2029 On 05-November-20			Bond Future	104.24	104.3418	104.2450	104.3418	0.00
24/01/2020	2030 On 06-February-20			Bond Future	9.01	93.6143	93.6815	93.6143	79,898.00
24/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	552	1	1	1	5,820.00
24/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1077	1	1	1	0.00
24/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1603	2	2	2	0.00
24/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	1	0	0	0	5,820.00
24/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1121	1	1	1	0.00
24/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2419	2	2	2	0.00
24/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1166	1	1	1	0.00
24/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	243	0	0	0	0.00
24/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	130	0	0	0	5,000.00
24/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3891	4	4	4	0.00
24/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	276	0	0	0	0.00
24/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	41	0	0	0	5,000.00
24/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	259	0	0	0	0.00
24/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	616	1	1	1	0.00
24/01/2020	2030 On 07-May-20			Bond Future	9.08	95.2719	95.3401	95.2719	555.00
24/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	944	1	1	1	0.00
24/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	921	1	1	1	0.00
24/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	900	1	1	1	0.00
24/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2709	3	3	3	0.00
24/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2750	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
24/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2669	3	3	3	0.00
24/01/2020	2030 On 06-August-20			Bond Future	9.15	92.9673	93.0367	92.9673	0.00
24/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2181	2	2	2	0.00
24/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2241	2	2	2	0.00
24/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2211	2	2	2	0.00
24/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2525	3	3	3	0.00
24/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2495	3	2	3	0.00
24/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2555	3	3	3	0.00
24/01/2020	2030 On 05-November-20			Bond Future	9.22	94.6415	94.7123	94.6415	0.00
24/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	888	1	1	1	1,000.00
24/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2360	2	2	2	1,000.00
24/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1599	2	2	2	3,000.00
24/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3382	3	3	3	0.00
24/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5970	6	6	6	0.00
24/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3415	3	3	3	0.00
24/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7693	8	8	8	0.00
24/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2907	3	3	3	3,000.00
24/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1200	1	1	1	16,000.00
24/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2333	2	2	2	16,000.00
24/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7275	7	7	7	0.00
24/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3448	3	3	3	0.00
24/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2420	2	2	2	0.00
24/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3461	4	3	4	0.00
24/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5347	5	5	5	0.00
24/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	786	1	1	1	3,000.00
24/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2469	3	2	3	0.00
24/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4524	5	5	5	0.00
24/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2862	3	3	3	0.00
24/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	896	1	1	1	16,000.00
24/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2445	2	2	2	0.00
24/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1256	1	1	1	1,000.00
24/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3429	3	3	3	0.00
24/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6215	6	6	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
24/01/2020	2032 On 06-February-20			Bond Future	9.41	94.6992	94.7389	94.6992	81,646.00
24/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	592	1	1	1	0.00
24/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	625	1	1	1	0.00
24/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	560	1	1	1	0.00
24/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	737	1	1	1	0.00
24/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	701	1	1	1	0.00
24/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	667	1	1	1	0.00
24/01/2020	2032 On 07-May-20			Bond Future	9.48	92.2173	92.2575	92.2173	4,555.00
24/01/2020	2032 On 07-May-20	9.50	Call	Bond Future	1953	0	2	0	7,500.00
24/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	971	1	1	1	0.00
24/01/2020	2032 On 07-May-20	9.20	Call	Bond Future	1046	0	1	0	7,500.00
24/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1020	1	1	1	0.00
24/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	996	1	1	1	0.00
24/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3024	3	3	3	0.00
24/01/2020	2032 On 07-May-20	9.20	Put	Bond Future	2938	0	3	0	0.00
24/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	2981	3	3	3	0.00
24/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3067	3	3	3	0.00
24/01/2020	2032 On 07-May-20	9.50	Put	Bond Future	1833	0	2	0	0.00
24/01/2020	2032 On 06-August-20			Bond Future	9.56	93.8654	93.9064	93.8654	0.00
24/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2341	2	2	2	0.00
24/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2372	2	2	2	0.00
24/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2404	2	2	2	0.00
24/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	2984	3	3	3	0.00
24/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3051	3	3	3	0.00
24/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3017	3	3	3	0.00
24/01/2020	2032 On 05-November-20			Bond Future	9.64	91.3986	91.4405	91.3986	0.00
24/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3782	4	4	4	0.00
24/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8934	9	9	9	0.00
24/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9345	9	9	9	0.00
24/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1866	2	2	2	3,000.00
24/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3276	3	3	3	3,000.00
24/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2748	3	3	3	1,000.00
24/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3817	4	4	4	0.00
24/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1488	1	1	1	1,000.00

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24/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3746	4	4	4	0.00
24/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3037	3	3	3	0.00
24/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5322	5	5	5	0.00
24/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6094	6	6	6	0.00
24/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	753	1	1	1	1,000.00
24/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	2982	3	3	3	0.00
24/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4024	4	4	4	0.00
24/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3456	3	3	3	0.00
24/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3009	3	3	3	0.00
24/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	845	1	1	1	3,000.00
24/01/2020	2033 On 06-February-20			Bond Future	100.66	100.6716	100.6629	100.6716	6,960.00
24/01/2020	2033 On 07-May-20			Bond Future	101.28	101.2935	101.2845	101.2935	0.00
24/01/2020	2033 On 06-August-20			Bond Future	103.15	103.1548	103.1456	103.1548	0.00
24/01/2020	2033 On 05-November-20			Bond Future	103.79	103.8000	103.7908	103.8000	0.00
24/01/2020	2037 On 06-February-20			Bond Future	9.94	88.6104	88.5798	88.6104	67,559.00
24/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	128	0	0	0	0.00
24/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	117	0	0	0	0.00
24/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	107	0	0	0	0.00
24/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2126	2	2	2	0.00
24/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2192	2	2	2	0.00
24/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2060	2	2	2	0.00
24/01/2020	2037 On 07-May-20			Bond Future	10.02	90.1794	90.1481	90.1794	1,500.00
24/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	838	1	1	1	0.00
24/01/2020	2037 On 07-May-20	9.70	Call	Bond Future	1118	0	1	0	7,500.00
24/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	862	1	1	1	0.00
24/01/2020	2037 On 07-May-20	10.00	Call	Bond Future	2089	0	2	0	7,500.00
24/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	885	1	1	1	0.00
24/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3949	4	4	4	0.00
24/01/2020	2037 On 07-May-20	10.00	Put	Bond Future	2231	0	2	0	0.00
24/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4055	4	4	4	0.00
24/01/2020	2037 On 07-May-20	9.70	Put	Bond Future	3494	0	3	0	0.00
24/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4002	4	4	4	0.00

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24/01/2020	2037 On 06-August-20			Bond Future	10.10	87.5311	87.4992	87.5311	0.00
24/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2276	2	2	2	0.00
24/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2308	2	2	2	0.00
24/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2244	2	2	2	0.00
24/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4026	4	4	4	0.00
24/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	3984	4	4	4	0.00
24/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	3943	4	4	4	0.00
24/01/2020	2037 On 05-November-20			Bond Future	10.19	89.1094	89.0771	89.1094	0.00
24/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3865	4	4	4	0.00
24/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3793	4	4	4	0.00
24/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3829	4	4	4	0.00
24/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3909	4	4	4	0.00
24/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3840	4	4	4	0.00
24/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3875	4	4	4	0.00
24/01/2020	2038 On 06-February-20			Bond Future	115.22	115.7149	115.2151	115.7149	9,201.00
24/01/2020	2038 On 07-May-20			Bond Future	117.28	117.7925	117.2834	117.7925	1,685.00
24/01/2020	2038 On 06-August-20			Bond Future	117.76	118.2769	117.7584	118.2769	0.00
24/01/2020	2038 On 05-November-20			Bond Future	119.88	120.4051	119.8776	120.4051	0.00
24/01/2020	2040 On 06-February-20			Bond Future	10.06	91.2305	91.1978	91.2305	42,162.00
24/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	81	0	0	0	0.00
24/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
24/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	98	0	0	0	0.00
24/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
24/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	89	0	0	0	0.00
24/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2614	3	3	3	0.00
24/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2540	3	3	3	0.00
24/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9069	9	9	9	0.00
24/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2689	3	3	3	0.00
24/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14831	15	15	15	0.00
24/01/2020	2040 On 07-May-20			Bond Future	10.14	92.8459	92.8124	92.8459	3,472.00
24/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	489	1	0	1	2,640.00
24/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1794	2	2	2	2,640.00

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24/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1028	1	1	1	0.00
24/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1002	1	1	1	0.00
24/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	976	1	1	1	0.00
24/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4308	4	4	4	0.00
24/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4196	4	4	4	0.00
24/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2936	3	3	3	0.00
24/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5754	6	6	6	0.00
24/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4252	4	4	4	0.00
24/01/2020	2040 On 06-August-20			Bond Future	10.23	89.9944	89.9603	89.9944	0.00
24/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2481	3	2	3	0.00
24/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2551	3	3	3	0.00
24/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2516	3	3	3	0.00
24/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4121	4	4	4	0.00
24/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4033	4	4	4	0.00
24/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4077	4	4	4	0.00
24/01/2020	2040 On 05-November-20			Bond Future	10.31	91.6174	91.5828	91.6174	0.00
24/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2212	2	2	2	2,000.00
24/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3850	4	4	4	2,000.00
24/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1625	2	2	2	2,000.00
24/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3040	3	3	3	2,000.00
24/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4116	4	4	4	0.00
24/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10703	11	11	11	0.00
24/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4155	4	4	4	0.00
24/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9708	10	10	10	0.00
24/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4194	4	4	4	0.00
24/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4172	4	4	4	0.00
24/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1383	1	1	1	2,000.00
24/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8131	8	8	8	0.00
24/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5457	5	5	5	0.00
24/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4136	4	4	4	0.00
24/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1100	1	1	1	2,000.00
24/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4477	4	4	4	0.00
24/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4210	4	4	4	0.00
24/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6803	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2020	2044 On 06-February-20			Bond Future	10.17	87.7298	87.6165	87.7298	51,474.00
24/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	42	0	0	0	0.00
24/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
24/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	30	0	0	0	328.00
24/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	47	0	0	0	0.00
24/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4686	5	5	5	0.00
24/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	38	0	0	0	0.00
24/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3225	3	3	3	0.00
24/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3386	3	3	3	0.00
24/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	17	0	0	0	328.00
24/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3305	3	3	3	0.00
24/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3548	3	4	3	0.00
24/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9346	9	9	9	0.00
24/01/2020	2044 On 07-May-20			Bond Future	10.25	89.2832	89.1677	89.2832	11,682.00
24/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5161	5	5	5	0.00
24/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	834	1	1	1	0.00
24/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	153	0	0	0	100.00
24/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1367	1	1	1	100.00
24/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	111	0	0	0	556.00
24/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	883	1	1	1	0.00
24/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	251	0	0	0	129.00
24/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1335	1	1	1	129.00
24/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6803	7	7	7	0.00
24/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1153	1	1	1	556.00
24/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6386	6	6	6	0.00
24/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	858	1	1	1	0.00
24/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	660	1	1	1	556.00
24/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	589	1	1	1	100.00
24/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8507	8	9	8	0.00
24/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3886	4	4	4	0.00
24/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4510	4	5	4	0.00
24/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3524	3	4	3	0.00
24/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4570	4	5	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
24/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6931	7	7	7	0.00
24/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3574	4	4	4	0.00
24/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	929	1	1	1	129.00
24/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7910	8	8	8	0.00
24/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4450	4	4	4	0.00
24/01/2020	2044 On 06-August-20			Bond Future	10.33	86.4931	86.3756	86.4931	0.00
24/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	595	1	1	1	602.00
24/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1710	2	2	2	0.00
24/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2079	2	2	2	602.00
24/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	249	0	0	0	140.00
24/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1182	1	1	1	140.00
24/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1769	2	2	2	0.00
24/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7022	7	7	7	0.00
24/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6173	6	6	6	0.00
24/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1739	2	2	2	0.00
24/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5455	5	5	5	0.00
24/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1748	2	2	2	140.00
24/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11608	12	12	12	0.00
24/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6671	7	7	7	0.00
24/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5401	5	5	5	0.00
24/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1477	1	1	1	602.00
24/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5509	5	6	5	0.00
24/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4888	5	5	5	0.00
24/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8720	9	9	9	0.00
24/01/2020	2044 On 05-November-20			Bond Future	10.41	88.0532	87.9337	88.0532	0.00
24/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	1982	2	2	2	1,815.00
24/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2668	3	3	3	0.00
24/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8698	9	9	9	0.00
24/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	3978	4	4	4	0.00
24/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4055	4	4	4	0.00
24/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	8934	9	9	9	0.00
24/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2699	3	3	3	568.00
24/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1046	1	1	1	568.00
24/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7693	8	8	8	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
24/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	529	1	1	1	1,815.00
24/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2858	3	3	3	1,815.00
24/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4016	4	4	4	0.00
24/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4506	4	5	4	0.00
24/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5957	6	6	6	0.00
24/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4467	4	4	4	0.00
24/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2226	2	2	2	1,815.00
24/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1723	2	2	2	1,815.00
24/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13824	14	14	14	0.00
24/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10406	10	10	10	0.00
24/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6256	6	6	6	0.00
24/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7570	7	8	7	0.00
24/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4545	4	5	4	0.00
24/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1817	2	2	2	568.00
24/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6206	6	6	6	0.00
24/01/2020	2046 On 06-February-20			Bond Future	107.55	107.5624	107.5533	107.5624	13,384.00
24/01/2020	2046 On 07-May-20			Bond Future	107.75	107.7599	107.7503	107.7599	3,975.00
24/01/2020	2046 On 06-August-20			Bond Future	109.73	109.7399	109.7302	109.7399	0.00
24/01/2020	2046 On 05-November-20			Bond Future	109.92	109.9338	109.9242	109.9338	0.00
24/01/2020	2050 On 06-February-20			Bond Future	109.34	109.1385	109.3432	109.1385	9,326.00
24/01/2020	2050 On 07-May-20			Bond Future	111.31	111.0981	111.3064	111.0981	2,590.00
24/01/2020	2050 On 06-August-20			Bond Future	111.49	111.2748	111.4869	111.2748	0.00
24/01/2020	2050 On 05-November-20			Bond Future	113.49	113.2770	113.4932	113.2770	0.00
24/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	AL37 On 06-February-20			Index Future	688.42	687.0530	688.4160	687.0530	0.00
24/01/2020	AL37 On 07-May-20			Index Future	700.60	699.2180	700.6040	699.2180	0.00
24/01/2020	AL37 On 06-August-20			Index Future	713.17	711.7620	713.1730	711.7620	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
24/01/2020	AL7T On 06-February-20			Index Future	792.38	791.8070	792.3750	791.8070	0.00
24/01/2020	AL7T On 07-May-20			Index Future	806.40	805.8270	806.4040	805.8270	0.00
24/01/2020	AL7T On 06-August-20			Index Future	820.87	820.2830	820.8710	820.2830	0.00
24/01/2020	ALBI On 06-February-20			Index Future	705.05	704.8520	705.0460	704.8520	416.00
24/01/2020	ALBI On 07-May-20			Index Future	717.53	717.3330	717.5290	717.3330	0.00
24/01/2020	ALBI On 06-August-20			Index Future	730.40	730.2010	730.4010	730.2010	0.00
24/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C197 On 07-December-23			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
24/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2020	ES33 On 06-February-20			Bond Future	10.96	78.9192	78.8985	78.9192	350.00
24/01/2020	ES33 On 07-May-20			Bond Future	11.08	76.5243	76.5031	76.5243	0.00
24/01/2020	ES33 On 06-August-20			Bond Future	11.21	77.8887	77.8672	77.8887	0.00
24/01/2020	ES33 On 05-November-20			Bond Future	11.34	75.5041	75.4823	75.5041	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
24/01/2020	ES42 On 06-February-20			Bond Future	11.26	80.1867	80.1624	80.1867	4,919.00
24/01/2020	ES42 On 07-May-20			Bond Future	11.38	77.3424	77.3177	77.3424	0.00
24/01/2020	ES42 On 06-August-20			Bond Future	11.50	78.7207	78.6955	78.7207	0.00
24/01/2020	ES42 On 05-November-20			Bond Future	11.63	75.8800	75.8544	75.8800	0.00
24/01/2020	GOVI On 06-February-20			GOVI	696.99	696.8530	696.9850	696.8530	351.00
24/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	61450	6	6	6	0.00
24/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	61650	6	6	6	0.00
24/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	61550	6	6	6	0.00
24/01/2020	GOVI On 07-May-20			GOVI	709.33	709.1920	709.3250	709.1920	935.00
24/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	106750	11	11	11	0.00
24/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	106550	11	11	11	0.00
24/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	106650	11	11	11	0.00
24/01/2020	GOVI On 06-August-20			GOVI	722.05	721.9140	722.0500	721.9140	0.00
24/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
24/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	60800	6	6	6	0.00
24/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	60700	6	6	6	0.00
24/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	60900	6	6	6	0.00
24/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2020	IGOV On 06-February-20			Index Future	258.51	258.5940	258.5060	258.5940	923.00
24/01/2020	IGOV On 07-May-20			Index Future	263.15	263.2370	263.1470	263.2370	128.00
24/01/2020	IGOV On 06-August-20			Index Future	267.93	268.0220	267.9310	268.0220	0.00
24/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
24/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	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
24/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
24/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3500	95.3400	95.3500	0.00
24/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.27	94.2900	94.2700	94.2900	0.00
24/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.13	93.1600	93.1300	93.1600	0.00
24/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.95	92.9900	92.9500	92.9900	0.00
24/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.86	94.9200	94.8600	94.9200	51.00
24/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.72	94.8000	94.7200	94.8000	0.00
24/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.60	95.6900	95.6000	95.6900	0.00
24/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.26	99.3600	99.2600	99.3600	0.00
24/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.25	100.3500	100.2500	100.3500	0.00
24/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.27	93.3800	93.2700	93.3800	0.00
24/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.15	99.2700	99.1500	99.2700	0.00
24/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
24/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.27	89.4400	89.2700	89.4400	0.00
24/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.06	86.2400	86.0600	86.2400	0.00
24/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.67	84.8300	84.6700	84.8300	0.00
24/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.82	86.9700	86.8200	86.9700	0.00
24/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.68	90.8200	90.6800	90.8200	0.00
24/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.14	89.2700	89.1400	89.2700	0.00
24/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.22	91.3400	91.2200	91.3400	0.00
24/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.76	96.8700	96.7600	96.8700	0.00
24/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.08	97.2000	97.0800	97.2000	0.00
24/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.36	90.4800	90.3600	90.4800	0.00
24/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.76	97.8900	97.7600	97.8900	0.00
24/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
24/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/01/2020	R023 On 06-February-20			Bond Future	6.87	105.6832	105.8917	105.6832	40,720.00
24/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1771	2	2	2	0.00
24/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1825	2	2	2	0.00
24/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1798	2	2	2	0.00
24/01/2020	R023 On 06-February-20	7.53	Put	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
24/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
24/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
24/01/2020	R023 On 07-May-20			Bond Future	6.83	103.6237	103.8358	103.6237	13,526.00
24/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	535	0	1	0	0.00
24/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	550	0	1	0	0.00
24/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	520	0	1	0	0.00
24/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	375	0	0	0	0.00
24/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	364	0	0	0	0.00
24/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	354	0	0	0	0.00
24/01/2020	R023 On 06-August-20			Bond Future	6.78	105.4834	105.6995	105.4834	0.00
24/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1384	1	1	1	0.00
24/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1422	1	1	1	0.00
24/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1403	1	1	1	0.00
24/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	250	0	0	0	0.00
24/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	253	0	0	0	0.00
24/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	258	0	0	0	0.00
24/01/2020	R023 On 05-November-20			Bond Future	6.72	103.4472	103.6672	103.4472	0.00
24/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1869	2	2	2	0.00
24/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1851	2	2	2	0.00
24/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1886	2	2	2	0.00
24/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	312	0	0	0	0.00
24/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	308	0	0	0	0.00
24/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	304	0	0	0	0.00
24/01/2020	R035 On 06-February-20			Bond Future	9.76	97.1166	97.0866	97.1166	114,257.00
24/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	291	0	0	0	0.00
24/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	270	0	0	0	0.00
24/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	251	0	0	0	0.00
24/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1542	2	2	2	0.00
24/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1430	1	1	1	0.00
24/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1486	1	1	1	0.00
24/01/2020	R035 On 07-May-20			Bond Future	9.84	94.3348	94.3041	94.3348	4,285.00
24/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	308	0	0	0	5,000.00
24/01/2020	R035 On 07-May-20	9.85	Call	Bond Future	2182	0	2	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1812	2	2	2	5,000.00
24/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	976	1	1	1	0.00
24/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	402	0	0	0	3,530.00
24/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1027	1	1	1	0.00
24/01/2020	R035 On 07-May-20	9.55	Call	Bond Future	1186	0	1	0	7,500.00
24/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1919	2	2	2	3,530.00
24/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6765	7	7	7	0.00
24/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1001	1	1	1	0.00
24/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5737	6	6	6	0.00
24/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2477	2	2	2	0.00
24/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3737	4	4	4	0.00
24/01/2020	R035 On 07-May-20	9.85	Put	Bond Future	2114	0	2	0	0.00
24/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2363	2	2	2	0.00
24/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5407	5	5	5	0.00
24/01/2020	R035 On 07-May-20	9.55	Put	Bond Future	3341	0	3	0	0.00
24/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3636	4	4	4	0.00
24/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	469	0	0	0	5,000.00
24/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3686	4	4	4	0.00
24/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	636	1	1	1	3,530.00
24/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5866	6	6	6	0.00
24/01/2020	R035 On 06-August-20			Bond Future	9.92	96.0202	95.9890	96.0202	0.00
24/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	620	1	1	1	24,761.00
24/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3059	3	3	3	0.00
24/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3021	3	3	3	0.00
24/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	316	0	0	0	3,000.00
24/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3096	3	3	3	0.00
24/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3091	3	3	3	0.00
24/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3023	3	3	3	0.00
24/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9293	9	9	9	0.00
24/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7576	8	8	8	0.00
24/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3057	3	3	3	0.00
24/01/2020	R035 On 05-November-20			Bond Future	10.00	93.2514	93.2197	93.2514	0.00
24/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5070	5	5	5	0.00
24/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5028	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
24/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5112	5	5	5	0.00
24/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2840	3	3	3	0.00
24/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2814	3	3	3	0.00
24/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2788	3	3	3	0.00
24/01/2020	R186 On 06-February-20			Bond Future	8.10	113.6988	113.9270	113.6988	100,174.00
24/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2505	2	3	2	0.00
24/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	510	0	1	0	821.00
24/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2612	2	3	2	0.00
24/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2240	2	2	2	0.00
24/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4905	5	5	5	0.00
24/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2558	2	3	2	0.00
24/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	9	0	0	0	0.00
24/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	8	0	0	0	0.00
24/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
24/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	17	0	0	0	821.00
24/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	439	1	0	1	0.00
24/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	10	0	0	0	0.00
24/01/2020	R186 On 07-May-20			Bond Future	8.14	115.7120	115.9441	115.7120	4,228.00
24/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1190	1	1	1	0.00
24/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2554	2	3	2	0.00
24/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4400	4	4	4	0.00
24/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	780	1	1	1	0.00
24/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1770	2	2	2	6,000.00
24/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1216	1	1	1	0.00
24/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	329	0	0	0	6,000.00
24/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1164	1	1	1	0.00
24/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1566	2	2	2	0.00
24/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3322	4	3	4	0.00
24/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	251	0	0	0	6,000.00
24/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1509	2	2	2	0.00
24/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2110	2	2	2	2,500.00
24/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1038	1	1	1	0.00
24/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	650	1	1	1	23,230.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1537	2	2	2	0.00
24/01/2020	R186 On 06-August-20			Bond Future	8.19	112.4815	112.7178	112.4815	0.00
24/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2441	2	2	2	0.00
24/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2472	2	2	2	0.00
24/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2410	2	2	2	0.00
24/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1528	2	2	2	0.00
24/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1507	2	2	2	0.00
24/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1487	2	1	2	0.00
24/01/2020	R186 On 05-November-20			Bond Future	8.24	114.5046	114.7452	114.5046	0.00
24/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3513	3	4	3	0.00
24/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3479	3	3	3	0.00
24/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2521	2	3	2	3,500.00
24/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5729	6	6	6	0.00
24/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1322	1	1	1	3,500.00
24/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3446	3	3	3	0.00
24/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3357	4	3	4	0.00
24/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1430	2	1	2	0.00
24/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	727	1	1	1	3,500.00
24/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2012	2	2	2	0.00
24/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1446	2	1	2	0.00
24/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1414	2	1	2	0.00
24/01/2020	R197 On 06-February-20			Bond Future	301.37	301.4035	301.3717	301.4035	2,540.00
24/01/2020	R197 On 07-May-20			Bond Future	306.78	306.8150	306.7822	306.8150	1,400.00
24/01/2020	R197 On 06-August-20			Bond Future	304.69	304.7237	304.6905	304.7237	0.00
24/01/2020	R197 On 05-November-20			Bond Future	310.17	310.2069	310.1733	310.2069	0.00
24/01/2020	R202 On 06-February-20			Bond Future	225.24	225.2565	225.2366	225.2565	7,769.00
24/01/2020	R202 On 07-May-20			Bond Future	229.28	229.3008	229.2805	229.3008	1,904.00
24/01/2020	R202 On 06-August-20			Bond Future	229.39	229.4090	229.3882	229.4090	0.00
24/01/2020	R202 On 05-November-20			Bond Future	233.52	233.5371	233.5164	233.5371	0.00
24/01/2020	R208 On 06-February-20			Bond Future	6.56	102.5941	102.6598	102.5941	16,997.00
24/01/2020	R208 On 06-February-20	6.12	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
24/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	482	1	0	1	0.00
24/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	460	1	0	1	0.00
24/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	471	1	0	1	0.00
24/01/2020	R208 On 07-May-20			Bond Future	6.38	101.0081	101.0749	101.0081	60.00
24/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1354	1	1	1	0.00
24/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1363	1	1	1	0.00
24/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1346	1	1	1	0.00
24/01/2020	R208 On 06-August-20			Bond Future	6.02	102.8226	102.8909	102.8226	0.00
24/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	13	0	0	0	0.00
24/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	14	0	0	0	0.00
24/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	0	0	0.00
24/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	306	0	0	0	0.00
24/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	300	0	0	0	0.00
24/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	294	0	0	0	0.00
24/01/2020	R208 On 05-November-20			Bond Future	5.22	101.2641	101.3334	101.2641	0.00
24/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	28	0	0	0	0.00
24/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	27	0	0	0	0.00
24/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	26	0	0	0	0.00
24/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	195	0	0	0	0.00
24/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	198	0	0	0	0.00
24/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	192	0	0	0	0.00
24/01/2020	R209 On 06-February-20			Bond Future	9.80	73.8074	73.7810	73.8074	77,845.00
24/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	92	0	0	0	0.00
24/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	31	0	0	0	7,500.00
24/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	100	0	0	0	0.00
24/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	84	0	0	0	0.00
24/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2020	2	2	2	0.00
24/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1962	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
24/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2626	3	3	3	0.00
24/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1905	2	2	2	0.00
24/01/2020	R209 On 07-May-20			Bond Future	9.87	71.9638	71.9368	71.9638	6,500.00
24/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	789	1	1	1	0.00
24/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	830	1	1	1	0.00
24/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	809	1	1	1	0.00
24/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3460	3	3	3	0.00
24/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3415	3	3	3	0.00
24/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3506	3	4	3	0.00
24/01/2020	R209 On 06-August-20			Bond Future	9.95	73.2491	73.2217	73.2491	0.00
24/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
24/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36187	36	36	36	0.00
24/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36295	36	36	36	0.00
24/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36078	36	36	36	0.00
24/01/2020	R209 On 05-November-20			Bond Future	10.03	71.4197	71.3919	71.4197	0.00
24/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3205	3	3	3	0.00
24/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3267	3	3	3	0.00
24/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3236	3	3	3	0.00
24/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3329	3	3	3	0.00
24/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3300	3	3	3	0.00
24/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3359	3	3	3	0.00
24/01/2020	R210 On 06-February-20			Bond Future	187.43	187.5192	187.4349	187.5192	1,077.00
24/01/2020	R210 On 07-May-20			Bond Future	188.17	188.2579	188.1717	188.2579	864.00
24/01/2020	R210 On 06-August-20			Bond Future	191.63	191.7169	191.6292	191.7169	0.00
24/01/2020	R210 On 05-November-20			Bond Future	192.38	192.4672	192.3781	192.4672	0.00
24/01/2020	R212 On 06-February-20			Bond Future	161.63	161.6486	161.6304	161.6486	7,763.00
24/01/2020	R212 On 07-May-20			Bond Future	164.53	164.5509	164.5322	164.5509	1,526.00
24/01/2020	R212 On 06-August-20			Bond Future	165.28	165.2989	165.2800	165.2989	0.00
24/01/2020	R212 On 05-November-20			Bond Future	168.25	168.2734	168.2543	168.2734	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
24/01/2020	R213 On 06-February-20			Bond Future	9.22	87.9391	88.0060	87.9391	20,142.00
24/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	808	1	1	1	0.00
24/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	771	1	1	1	0.00
24/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	735	1	1	1	0.00
24/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	441	0	0	0	0.00
24/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	466	1	0	1	0.00
24/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	417	0	0	0	0.00
24/01/2020	R213 On 07-May-20			Bond Future	9.28	85.9458	86.0138	85.9458	55.00
24/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	960	1	1	1	0.00
24/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	983	1	1	1	0.00
24/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1005	1	1	1	0.00
24/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2615	3	3	3	0.00
24/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2693	3	3	3	0.00
24/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2654	3	3	3	0.00
24/01/2020	R213 On 06-August-20			Bond Future	9.35	87.4826	87.5518	87.4826	0.00
24/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2271	2	2	2	0.00
24/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2331	2	2	2	0.00
24/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2301	2	2	2	0.00
24/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2607	3	3	3	0.00
24/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2577	3	3	3	0.00
24/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2636	3	3	3	0.00
24/01/2020	R213 On 05-November-20			Bond Future	9.43	85.5093	85.5799	85.5093	0.00
24/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3449	3	3	3	0.00
24/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3482	3	3	3	0.00
24/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3515	3	4	3	0.00
24/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2454	2	2	2	0.00
24/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2503	3	3	3	0.00
24/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2478	3	2	3	0.00
24/01/2020	R214 On 06-February-20			Bond Future	10.01	72.3782	72.3511	72.3782	18,324.00
24/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	89	0	0	0	0.00
24/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	106	0	0	0	0.00
24/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2657	3	3	3	0.00
24/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	11	0	0	0	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
24/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	305	0	0	0	1,000.00
24/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	97	0	0	0	0.00
24/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2051	2	2	2	0.00
24/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3355	3	3	3	0.00
24/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1991	2	2	2	0.00
24/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1242	1	1	1	0.00
24/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2111	2	2	2	0.00
24/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	59	0	0	0	1,000.00
24/01/2020	R214 On 07-May-20			Bond Future	10.08	70.3631	70.3353	70.3631	1,000.00
24/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1060	1	1	1	0.00
24/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1084	1	1	1	0.00
24/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	283	0	0	0	1,250.00
24/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1452	1	1	1	1,250.00
24/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4382	4	4	4	0.00
24/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1037	1	1	1	0.00
24/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3251	3	3	3	0.00
24/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2590	3	3	3	0.00
24/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	802	1	1	1	1,250.00
24/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5594	6	6	6	0.00
24/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3207	3	3	3	0.00
24/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3163	3	3	3	0.00
24/01/2020	R214 On 06-August-20			Bond Future	10.16	71.6197	71.5915	71.6197	0.00
24/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2265	2	2	2	0.00
24/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2294	2	2	2	0.00
24/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2324	2	2	2	0.00
24/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3399	3	3	3	0.00
24/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3471	3	3	3	0.00
24/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3435	3	3	3	0.00
24/01/2020	R214 On 05-November-20			Bond Future	10.23	69.6156	69.5870	69.6156	0.00
24/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3557	4	4	4	0.00
24/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3590	4	4	4	0.00
24/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3524	4	4	4	0.00
24/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3478	3	3	3	0.00
24/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3447	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
24/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3417	3	3	3	0.00
24/01/2020	R248 On 06-February-20			Bond Future	10.16	91.1186	90.9614	91.1186	95,180.00
24/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	26	0	0	0	0.00
24/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	20	0	0	0	0.00
24/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	23	0	0	0	0.00
24/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3907	4	4	4	0.00
24/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3737	4	4	4	0.00
24/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3822	4	4	4	0.00
24/01/2020	R248 On 07-May-20			Bond Future	10.23	88.2941	88.1340	88.2941	1,800.00
24/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4723	5	5	5	0.00
24/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	824	1	1	1	0.00
24/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	874	1	1	1	0.00
24/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2243	2	2	2	0.00
24/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	849	1	1	1	0.00
24/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	641	1	1	1	300.00
24/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4649	5	5	5	0.00
24/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2512	2	3	2	300.00
24/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5231	5	5	5	0.00
24/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4711	5	5	5	0.00
24/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1093	1	1	1	300.00
24/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4587	4	5	4	0.00
24/01/2020	R248 On 06-August-20			Bond Future	10.31	89.8706	89.7077	89.8706	0.00
24/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	457	0	0	0	20,640.00
24/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2893	3	3	3	0.00
24/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	2970	3	3	3	0.00
24/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	247	0	0	0	3,000.00
24/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	2932	3	3	3	0.00
24/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3898	4	4	4	0.00
24/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3855	4	4	4	0.00
24/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11900	12	12	12	0.00
24/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3940	4	4	4	0.00
24/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9683	10	10	10	0.00
24/01/2020	R248 On 05-November-20			Bond Future	10.39	87.0551	86.8894	87.0551	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
24/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3043	3	3	3	0.00
24/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3010	3	3	3	0.00
24/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	2976	3	3	3	0.00
24/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5931	6	6	6	0.00
24/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5981	6	6	6	0.00
24/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5881	6	6	6	0.00