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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	2025 On 06-February-20			Bond Future	136.47	136.5335	136.4659	136.5335	4,913.00
19/12/2019	2025 On 07-May-20			Bond Future	138.98	139.0529	138.9840	139.0529	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
19/12/2019	2025 On 06-August-20			Bond Future	140.11	140.1789	140.1087	140.1789	0.00
19/12/2019	2025 On 05-November-20			Bond Future	142.74	142.8070	142.7356	142.8070	0.00
19/12/2019	2029 On 06-February-20			Bond Future	101.82	101.8204	101.8192	101.8204	3,765.00
19/12/2019	2029 On 07-May-20			Bond Future	102.59	102.5895	102.5883	102.5895	0.00
19/12/2019	2029 On 06-August-20			Bond Future	104.53	104.5282	104.5269	104.5282	0.00
19/12/2019	2029 On 05-November-20			Bond Future	105.35	105.3480	105.3467	105.3480	0.00
19/12/2019	2030 On 06-February-20			Bond Future	9.08	92.9645	9.0848	92.9645	77,662.00
19/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	914	1	914	1	5,820.00
19/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1753	2	1753	2	0.00
19/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	67	0	67	0	5,820.00
19/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1347	1	1347	1	0.00
19/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2390	2	2390	2	0.00
19/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1382	1	1382	1	0.00
19/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1417	1	1417	1	0.00
19/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	955	1	955	1	0.00
19/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1008	1	1008	1	0.00
19/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	742	1	742	1	5,000.00
19/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4419	5	4419	5	0.00
19/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	473	1	473	1	5,000.00
19/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	981	1	981	1	0.00
19/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1439	2	1439	2	0.00
19/12/2019	2030 On 07-May-20			Bond Future	9.15	94.6572	9.1502	94.6572	0.00
19/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1184	1	1184	1	0.00
19/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1162	1	1162	1	0.00
19/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1140	1	1140	1	0.00
19/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3372	4	3372	4	0.00
19/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3413	4	3413	4	0.00
19/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3332	4	3332	4	0.00
19/12/2019	2030 On 06-August-20			Bond Future	9.22	92.3909	9.2168	92.3909	0.00
19/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2355	2	2355	2	0.00
19/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2412	2	2412	2	0.00
19/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2383	2	2383	2	0.00
19/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3077	3	3077	3	0.00
19/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3046	3	3046	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
19/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3108	3	3108	3	0.00
19/12/2019	2030 On 05-November-20			Bond Future	9.28	94.1252	9.2767	94.1252	0.00
19/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2597	2	2597	2	1,000.00
19/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1104	1	1104	1	1,000.00
19/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3589	3	3589	3	0.00
19/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1840	2	1840	2	3,000.00
19/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	6073	6	6073	6	0.00
19/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3621	3	3621	3	0.00
19/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7715	8	7715	8	0.00
19/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3130	3	3130	3	3,000.00
19/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1432	1	1432	1	16,000.00
19/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2570	2	2570	2	16,000.00
19/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7319	7	7319	7	0.00
19/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3653	4	3653	4	0.00
19/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	2942	3	2942	3	0.00
19/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4015	4	4015	4	0.00
19/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	5895	6	5895	6	0.00
19/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1125	1	1125	1	3,000.00
19/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	2993	3	2993	3	0.00
19/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5081	5	5081	5	0.00
19/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3402	4	3402	4	0.00
19/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1256	1	1256	1	16,000.00
19/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	2968	3	2968	3	0.00
19/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1675	2	1675	2	1,000.00
19/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	3982	4	3982	4	0.00
19/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6747	7	6747	7	0.00
19/12/2019	2032 On 06-February-20			Bond Future	9.48	94.0077	9.4840	94.0077	70,671.00
19/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	1036	1	1036	1	0.00
19/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	1066	1	1066	1	0.00
19/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	1007	1	1007	1	0.00
19/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1706	2	1706	2	0.00
19/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1668	2	1668	2	0.00
19/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1630	2	1630	2	0.00
19/12/2019	2032 On 07-May-20			Bond Future	9.56	91.5597	9.5554	91.5597	0.00

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19/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1334	1	1334	1	0.00
19/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1383	1	1383	1	0.00
19/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1358	1	1358	1	0.00
19/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3871	4	3871	4	0.00
19/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3828	4	3828	4	0.00
19/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	3915	4	3915	4	0.00
19/12/2019	2032 On 06-August-20			Bond Future	9.63	93.2440	9.6275	93.2440	0.00
19/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2505	2	2505	2	0.00
19/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2536	2	2536	2	0.00
19/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2566	2	2566	2	0.00
19/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3590	4	3590	4	0.00
19/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3661	4	3661	4	0.00
19/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3626	4	3626	4	0.00
19/12/2019	2032 On 05-November-20			Bond Future	9.70	90.8358	9.6984	90.8358	0.00
19/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3900	4	3900	4	0.00
19/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	9284	9	9284	9	0.00
19/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8894	9	8894	9	0.00
19/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	2030	2	2030	2	3,000.00
19/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3411	3	3411	3	3,000.00
19/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2898	3	2898	3	1,000.00
19/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3933	4	3933	4	0.00
19/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1652	2	1652	2	1,000.00
19/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3866	4	3866	4	0.00
19/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3540	4	3540	4	0.00
19/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5869	6	5869	6	0.00
19/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6641	7	6641	7	0.00
19/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1076	1	1076	1	1,000.00
19/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4558	5	4558	5	0.00
19/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3481	4	3481	4	0.00
19/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	3975	4	3975	4	0.00
19/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3510	4	3510	4	0.00
19/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1188	1	1188	1	3,000.00
19/12/2019	2033 On 06-February-20			Bond Future	101.17	101.1674	101.1667	101.1674	6,260.00
19/12/2019	2033 On 07-May-20			Bond Future	101.84	101.8421	101.8414	101.8421	0.00

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19/12/2019	2033 On 06-August-20			Bond Future	103.77	103.7666	103.7660	103.7666	0.00
19/12/2019	2033 On 05-November-20			Bond Future	104.49	104.4937	104.4930	104.4937	0.00
19/12/2019	2037 On 06-February-20			Bond Future	9.99	87.9061	9.9869	87.9061	77,621.00
19/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	613	1	613	1	0.00
19/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	591	1	591	1	0.00
19/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	569	1	569	1	0.00
19/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	2968	3	2968	3	0.00
19/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3023	3	3023	3	0.00
19/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	2914	3	2914	3	0.00
19/12/2019	2037 On 07-May-20			Bond Future	10.07	89.5067	10.0651	89.5067	0.00
19/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1273	1	1273	1	0.00
19/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1298	1	1298	1	0.00
19/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1324	1	1324	1	0.00
19/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	4718	5	4718	5	0.00
19/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	4821	5	4821	5	0.00
19/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	4769	5	4769	5	0.00
19/12/2019	2037 On 06-August-20			Bond Future	10.15	86.8930	10.1452	86.8930	0.00
19/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2593	2	2593	2	0.00
19/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2625	2	2625	2	0.00
19/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2561	2	2561	2	0.00
19/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4633	5	4633	5	0.00
19/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4591	5	4591	5	0.00
19/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4550	5	4550	5	0.00
19/12/2019	2037 On 05-November-20			Bond Future	10.22	88.5262	10.2189	88.5262	0.00
19/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4173	4	4173	4	0.00
19/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	4102	4	4102	4	0.00
19/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	4138	4	4138	4	0.00
19/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4447	5	4447	5	0.00
19/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4377	5	4377	5	0.00
19/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4412	5	4412	5	0.00
19/12/2019	2038 On 06-February-20			Bond Future	116.86	116.8629	116.8619	116.8629	10,814.00
19/12/2019	2038 On 07-May-20			Bond Future	119.02	119.0194	119.0182	119.0194	0.00
19/12/2019	2038 On 06-August-20			Bond Future	119.58	119.5790	119.5780	119.5790	0.00
19/12/2019	2038 On 05-November-20			Bond Future	121.82	121.8209	121.8199	121.8209	0.00

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19/12/2019	2040 On 06-February-20			Bond Future	10.11	90.3949	10.1122	90.3949	52,644.00
19/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	478	0	478	0	0.00
19/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
19/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	519	0	519	0	0.00
19/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	7	0	7	0	0.00
19/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	498	0	498	0	0.00
19/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	3420	4	3420	4	0.00
19/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	3358	4	3358	4	0.00
19/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	9472	10	9472	10	0.00
19/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	3483	4	3483	4	0.00
19/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	15228	16	15228	16	0.00
19/12/2019	2040 On 07-May-20			Bond Future	10.19	92.0408	10.1910	92.0408	0.00
19/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	888	1	888	1	2,640.00
19/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2293	2	2293	2	2,640.00
19/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1498	1	1498	1	0.00
19/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1470	1	1470	1	0.00
19/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1442	1	1442	1	0.00
19/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5133	5	5133	5	0.00
19/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5024	5	5024	5	0.00
19/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5079	5	5079	5	0.00
19/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	3794	4	3794	4	0.00
19/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6511	7	6511	7	0.00
19/12/2019	2040 On 06-August-20			Bond Future	10.27	89.2228	10.2716	89.2228	0.00
19/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2899	3	2899	3	0.00
19/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2969	3	2969	3	0.00
19/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2934	3	2934	3	0.00
19/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	4856	5	4856	5	0.00
19/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4767	5	4767	5	0.00
19/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4811	5	4811	5	0.00
19/12/2019	2040 On 05-November-20			Bond Future	10.35	90.9001	10.3459	90.9001	0.00
19/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2474	2	2474	2	2,000.00
19/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	4117	4	4117	4	2,000.00
19/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1871	2	1871	2	2,000.00
19/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3307	3	3307	3	2,000.00

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19/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4379	4	4379	4	0.00
19/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	10822	10	10822	10	0.00
19/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4417	4	4417	4	0.00
19/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9870	10	9870	10	0.00
19/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4455	4	4455	4	0.00
19/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4688	5	4688	5	0.00
19/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1799	2	1799	2	2,000.00
19/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8632	9	8632	9	0.00
19/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	5978	6	5978	6	0.00
19/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4650	5	4650	5	0.00
19/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1473	2	1473	2	2,000.00
19/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	4998	5	4998	5	0.00
19/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4726	5	4726	5	0.00
19/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7319	8	7319	8	0.00
19/12/2019	2044 On 06-February-20			Bond Future	10.19	87.0108	10.1863	87.0108	50,761.00
19/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	421	0	421	0	0.00
19/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	7	0	7	0	328.00
19/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	369	0	369	0	328.00
19/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	439	0	439	0	0.00
19/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4872	5	4872	5	0.00
19/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	403	0	403	0	0.00
19/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	3773	4	3773	4	0.00
19/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	3906	4	3906	4	0.00
19/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	358	0	358	0	328.00
19/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	3839	4	3839	4	0.00
19/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	4042	4	4042	4	0.00
19/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	9509	10	9509	10	0.00
19/12/2019	2044 On 07-May-20			Bond Future	10.26	88.5951	10.2633	88.5951	0.00
19/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5665	5	5665	5	0.00
19/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1458	1	1458	1	0.00
19/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	500	0	500	0	100.00
19/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	2037	2	2037	2	100.00
19/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	409	0	409	0	556.00
19/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1514	1	1514	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
19/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	689	1	689	1	129.00
19/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	2003	2	2003	2	129.00
19/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	7194	7	7194	7	0.00
19/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1811	2	1811	2	556.00
19/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6805	6	6805	6	0.00
19/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1485	1	1485	1	0.00
19/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1193	1	1193	1	556.00
19/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1095	1	1095	1	100.00
19/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	8919	9	8919	9	0.00
19/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	4658	5	4658	5	0.00
19/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5252	6	5252	6	0.00
19/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4308	5	4308	5	0.00
19/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5308	6	5308	6	0.00
19/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	7485	8	7485	8	0.00
19/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4356	5	4356	5	0.00
19/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1548	2	1548	2	129.00
19/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	8373	9	8373	9	0.00
19/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5196	6	5196	6	0.00
19/12/2019	2044 On 06-August-20			Bond Future	10.34	85.8388	10.3420	85.8388	0.00
19/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	962	1	962	1	602.00
19/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	2137	2	2137	2	0.00
19/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2517	2	2517	2	602.00
19/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	518	0	518	0	140.00
19/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1578	1	1578	1	140.00
19/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2198	2	2198	2	0.00
19/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	7300	7	7300	7	0.00
19/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	6488	6	6488	6	0.00
19/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2167	2	2167	2	0.00
19/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	5952	6	5952	6	0.00
19/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2134	2	2134	2	140.00
19/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	11948	12	11948	12	0.00
19/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7138	7	7138	7	0.00
19/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	5900	6	5900	6	0.00
19/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1825	2	1825	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6005	6	6005	6	0.00
19/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5396	6	5396	6	0.00
19/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	9156	10	9156	10	0.00
19/12/2019	2044 On 05-November-20			Bond Future	10.41	87.4527	10.4145	87.4527	0.00
19/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2318	2	2318	2	1,815.00
19/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	3031	3	3031	3	0.00
19/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	9032	9	9032	9	0.00
19/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4363	4	4363	4	0.00
19/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	3063	3	3063	3	568.00
19/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4440	4	4440	4	0.00
19/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	9282	9	9282	9	0.00
19/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1357	1	1357	1	568.00
19/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7994	8	7994	8	0.00
19/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	761	1	761	1	1,815.00
19/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3225	3	3225	3	1,815.00
19/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	4401	4	4401	4	0.00
19/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	4896	5	4896	5	0.00
19/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6330	7	6330	7	0.00
19/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	4858	5	4858	5	0.00
19/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2532	3	2532	3	1,815.00
19/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2077	2	2077	2	1,815.00
19/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	14062	14	14062	14	0.00
19/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	7911	8	7911	8	0.00
19/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	10723	11	10723	11	0.00
19/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6625	7	6625	7	0.00
19/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	4935	5	4935	5	0.00
19/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2157	2	2157	2	568.00
19/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6575	7	6575	7	0.00
19/12/2019	2046 On 06-February-20			Bond Future	107.37	107.3701	107.3695	107.3701	12,785.00
19/12/2019	2046 On 07-May-20			Bond Future	107.61	107.6076	107.6070	107.6076	0.00
19/12/2019	2046 On 06-August-20			Bond Future	109.64	109.6410	109.6404	109.6410	0.00
19/12/2019	2046 On 05-November-20			Bond Future	109.90	109.9052	109.9049	109.9052	0.00
19/12/2019	2050 On 06-February-20			Bond Future	110.07	110.0724	110.0718	110.0724	11,797.00
19/12/2019	2050 On 07-May-20			Bond Future	112.10	112.1037	112.1028	112.1037	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
19/12/2019	2050 On 06-August-20			Bond Future	112.35	112.3466	112.3460	112.3466	0.00
19/12/2019	2050 On 05-November-20			Bond Future	114.45	114.4530	114.4521	114.4530	0.00
19/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	AL37 On 06-February-20			Index Future	681.79	681.6730	681.7900	681.6730	0.00
19/12/2019	AL37 On 07-May-20			Index Future	694.20	694.0850	694.2040	694.0850	0.00
19/12/2019	AL37 On 06-August-20			Index Future	707.02	706.8990	707.0200	706.8990	0.00
19/12/2019	AL7T On 06-February-20			Index Future	787.95	786.8450	787.9500	786.8450	0.00
19/12/2019	AL7T On 07-May-20			Index Future	802.30	801.1720	802.2970	801.1720	0.00
19/12/2019	AL7T On 06-August-20			Index Future	817.11	815.9630	817.1090	815.9630	0.00
19/12/2019	ALBI On 06-February-20			Index Future	701.27	699.3250	701.2680	699.3250	414.00
19/12/2019	ALBI On 07-May-20			Index Future	714.04	712.0580	714.0370	712.0580	0.00
19/12/2019	ALBI On 06-August-20			Index Future	727.22	725.2040	727.2200	725.2040	0.00
19/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2019	ES33 On 06-February-20			Bond Future	11.03	78.2453	11.0309	78.2453	350.00
19/12/2019	ES33 On 07-May-20			Bond Future	11.15	75.8765	11.1502	75.8765	0.00
19/12/2019	ES33 On 06-August-20			Bond Future	11.27	77.2691	11.2720	77.2691	0.00
19/12/2019	ES33 On 05-November-20			Bond Future	11.40	74.9305	11.3961	74.9305	0.00
19/12/2019	ES42 On 06-February-20			Bond Future	11.33	79.3012	11.3323	79.3012	4,919.00
19/12/2019	ES42 On 07-May-20			Bond Future	11.45	76.4806	11.4496	76.4806	0.00
19/12/2019	ES42 On 06-August-20			Bond Future	11.57	77.8834	11.5678	77.8834	0.00
19/12/2019	ES42 On 05-November-20			Bond Future	11.69	75.0865	11.6869	75.0865	0.00
19/12/2019	GOVI On 06-February-20			GOVI	693.43	691.4270	693.4290	691.4270	1,246.00
19/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	97010	12	97010	12	0.00
19/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	97210	12	97210	12	0.00
19/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	97110	12	97110	12	0.00
19/12/2019	GOVI On 07-May-20			GOVI	706.06	704.0160	706.0550	704.0160	0.00
19/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	139450	16	139450	16	0.00
19/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	139250	16	139250	16	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
19/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	139350	16	139350	16	0.00
19/12/2019	GOVI On 06-August-20			GOVI	719.09	717.0140	719.0900	717.0140	0.00
19/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
19/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	90400	11	90400	11	0.00
19/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	90300	11	90300	11	0.00
19/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	90500	11	90500	11	0.00
19/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2019	IGOV On 06-February-20			Index Future	259.61	259.6290	259.6120	259.6290	1,011.00
19/12/2019	IGOV On 07-May-20			Index Future	264.40	264.4200	264.4030	264.4200	47.00
19/12/2019	IGOV On 06-August-20			Index Future	269.35	269.3640	269.3470	269.3640	0.00
19/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
19/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
19/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
19/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
19/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4500	95.4500	95.4500	0.00
19/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4100	94.4100	94.4100	0.00
19/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.31	93.3100	93.3100	93.3100	0.00
19/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.18	93.1700	93.1800	93.1700	0.00
19/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.12	95.1100	95.1200	95.1100	51.00
19/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.02	95.0100	95.0200	95.0100	0.00
19/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.96	95.9500	95.9600	95.9500	0.00
19/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.68	99.6700	99.6800	99.6700	0.00
19/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.72	100.7100	100.7200	100.7100	0.00
19/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.80	93.7800	93.8000	93.7800	0.00
19/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.70	99.6900	99.7000	99.6900	0.00
19/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
19/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.35	90.3000	90.3500	90.3000	0.00
19/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.17	87.1300	87.1700	87.1300	0.00
19/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.78	85.7600	85.7800	85.7600	0.00
19/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.91	87.9100	87.9100	87.9100	0.00
19/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.74	91.7500	91.7400	91.7500	0.00
19/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.22	90.2300	90.2200	90.2300	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
19/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.31	92.3300	92.3100	92.3300	0.00
19/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.86	97.8700	97.8600	97.8700	0.00
19/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.22	98.2200	98.2200	98.2200	0.00
19/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.56	91.5600	91.5600	91.5600	0.00
19/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.97	98.9400	98.9700	98.9400	0.00
19/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
19/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/12/2019	R023 On 06-February-20			Bond Future	7.23	104.8874	7.2311	104.8874	44,450.00
19/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	901	1	901	1	0.00
19/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	946	1	946	1	0.00
19/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	924	1	924	1	0.00
19/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	116	0	116	0	0.00
19/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	112	0	112	0	0.00
19/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	120	0	120	0	0.00
19/12/2019	R023 On 07-May-20			Bond Future	7.21	102.8648	7.2106	102.8648	13,512.00
19/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	288	0	288	0	0.00
19/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	297	0	297	0	0.00
19/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	279	0	279	0	0.00
19/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1090	1	1090	1	0.00
19/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1074	1	1074	1	0.00
19/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1057	1	1057	1	0.00
19/12/2019	R023 On 06-August-20			Bond Future	7.17	104.7641	7.1710	104.7641	0.00
19/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	903	1	903	1	0.00
19/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	931	1	931	1	0.00
19/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	917	1	917	1	0.00
19/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	678	1	678	1	0.00
19/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	688	1	688	1	0.00
19/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	697	1	697	1	0.00
19/12/2019	R023 On 05-November-20			Bond Future	7.13	102.7933	7.1259	102.7933	0.00
19/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1349	1	1349	1	0.00
19/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1335	1	1335	1	0.00
19/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1363	1	1363	1	0.00
19/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	654	1	654	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
19/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	647	1	647	1	0.00
19/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	641	1	641	1	0.00
19/12/2019	R035 On 06-February-20			Bond Future	9.82	96.3661	9.8238	96.3661	118,282.00
19/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	779	1	779	1	0.00
19/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	752	1	752	1	0.00
19/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	726	1	726	1	0.00
19/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2469	3	2469	3	0.00
19/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2371	3	2371	3	0.00
19/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2419	3	2419	3	0.00
19/12/2019	R035 On 07-May-20			Bond Future	9.90	93.6176	9.8976	93.6176	0.00
19/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	622	1	622	1	5,000.00
19/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1382	1	1382	1	0.00
19/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2226	2	2226	2	5,000.00
19/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2328	2	2328	2	3,530.00
19/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	741	1	741	1	3,530.00
19/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1436	1	1436	1	0.00
19/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5813	6	5813	6	0.00
19/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6768	7	6768	7	0.00
19/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1409	1	1409	1	0.00
19/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4557	5	4557	5	0.00
19/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3304	3	3304	3	0.00
19/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3186	3	3186	3	0.00
19/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4458	5	4458	5	0.00
19/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6159	6	6159	6	0.00
19/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	885	1	885	1	5,000.00
19/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4507	5	4507	5	0.00
19/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1126	1	1126	1	3,530.00
19/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	6594	7	6594	7	0.00
19/12/2019	R035 On 06-August-20			Bond Future	9.97	95.3392	9.9717	95.3392	0.00
19/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	863	1	863	1	24,761.00
19/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3308	3	3308	3	0.00
19/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3272	3	3272	3	0.00
19/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	560	1	560	1	3,000.00
19/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3343	3	3343	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
19/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3713	4	3713	4	0.00
19/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3641	4	3641	4	0.00
19/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	9909	10	9909	10	0.00
19/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8191	8	8191	8	0.00
19/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3677	4	3677	4	0.00
19/12/2019	R035 On 05-November-20			Bond Future	10.05	92.6282	10.0482	92.6282	0.00
19/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5298	5	5298	5	0.00
19/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5257	5	5257	5	0.00
19/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5339	5	5339	5	0.00
19/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3377	4	3377	4	0.00
19/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3350	3	3350	3	0.00
19/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3323	3	3323	3	0.00
19/12/2019	R186 On 06-February-20			Bond Future	8.30	112.7645	8.3009	112.7645	103,927.00
19/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1821	2	1821	2	0.00
19/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	517	1	517	1	821.00
19/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1901	2	1901	2	0.00
19/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1627	2	1627	2	0.00
19/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1860	2	1860	2	0.00
19/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3868	4	3868	4	0.00
19/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	442	0	442	0	0.00
19/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	429	0	429	0	0.00
19/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	94	0	94	0	821.00
19/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	535	1	535	1	821.00
19/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1577	2	1577	2	0.00
19/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	457	0	457	0	0.00
19/12/2019	R186 On 07-May-20			Bond Future	8.35	114.8177	8.3477	114.8177	1,650.00
19/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2168	2	2168	2	0.00
19/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1065	1	1065	1	0.00
19/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3741	4	3741	4	0.00
19/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	734	1	734	1	0.00
19/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1532	2	1532	2	6,000.00
19/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1086	1	1086	1	0.00
19/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	355	0	355	0	6,000.00
19/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1044	1	1044	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
19/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2541	3	2541	3	0.00
19/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4442	4	4442	4	0.00
19/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	686	1	686	1	6,000.00
19/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2474	2	2474	2	0.00
19/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3159	3	3159	3	2,500.00
19/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1895	2	1895	2	0.00
19/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2507	3	2507	3	0.00
19/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1359	1	1359	1	23,208.00
19/12/2019	R186 On 06-August-20			Bond Future	8.39	111.6295	8.3935	111.6295	0.00
19/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2093	2	2093	2	0.00
19/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2119	2	2119	2	0.00
19/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2066	2	2066	2	0.00
19/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2240	2	2240	2	0.00
19/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2214	2	2214	2	0.00
19/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2189	2	2189	2	0.00
19/12/2019	R186 On 05-November-20			Bond Future	8.44	113.7227	8.4361	113.7227	0.00
19/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3166	3	3166	3	0.00
19/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3136	3	3136	3	0.00
19/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2296	2	2296	2	3,500.00
19/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5174	5	5174	5	0.00
19/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1239	1	1239	1	3,500.00
19/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3107	3	3107	3	0.00
19/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4263	4	4263	4	0.00
19/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2076	2	2076	2	0.00
19/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1162	1	1162	1	3,500.00
19/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2776	3	2776	3	0.00
19/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2096	2	2096	2	0.00
19/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2056	2	2056	2	0.00
19/12/2019	R197 On 06-February-20			Bond Future	301.44	301.4498	301.4428	301.4498	2,540.00
19/12/2019	R197 On 07-May-20			Bond Future	307.01	307.0124	307.0052	307.0124	0.00
19/12/2019	R197 On 06-August-20			Bond Future	305.03	305.0396	305.0324	305.0396	0.00
19/12/2019	R197 On 05-November-20			Bond Future	310.75	310.7583	310.7512	310.7583	0.00
19/12/2019	R202 On 06-February-20			Bond Future	226.36	226.3629	226.3610	226.3629	8,469.00
19/12/2019	R202 On 07-May-20			Bond Future	230.54	230.5398	230.5378	230.5398	0.00

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19/12/2019	R202 On 06-August-20			Bond Future	230.77	230.7670	230.7651	230.7670	0.00
19/12/2019	R202 On 05-November-20			Bond Future	235.09	235.0934	235.0917	235.0934	0.00
19/12/2019	R208 On 06-February-20			Bond Future	6.63	102.5939	6.6273	102.5939	12,864.00
19/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	549	1	549	1	0.00
19/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	527	1	527	1	0.00
19/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	538	1	538	1	0.00
19/12/2019	R208 On 07-May-20			Bond Future	6.41	101.0585	6.4057	101.0585	60.00
19/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1372	1	1372	1	0.00
19/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1381	1	1381	1	0.00
19/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1364	1	1364	1	0.00
19/12/2019	R208 On 06-August-20			Bond Future	5.97	102.9276	5.9654	102.9276	0.00
19/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	35	0	35	0	0.00
19/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	36	0	36	0	0.00
19/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	33	0	33	0	0.00
19/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	291	0	291	0	0.00
19/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	286	0	286	0	0.00
19/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	282	0	282	0	0.00
19/12/2019	R208 On 05-November-20			Bond Future	4.92	101.4475	4.9224	101.4475	0.00
19/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	69	0	69	0	0.00
19/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	67	0	67	0	0.00
19/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	65	0	65	0	0.00
19/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	122	0	122	0	0.00
19/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	124	0	124	0	0.00
19/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	120	0	120	0	0.00
19/12/2019	R209 On 06-February-20			Bond Future	9.85	73.1948	9.8530	73.1948	103,946.00
19/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	440	0	440	0	0.00
19/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	282	0	282	0	7,500.00
19/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	457	0	457	0	0.00

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19/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	423	0	423	0	0.00
19/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2686	3	2686	3	0.00
19/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2637	3	2637	3	0.00
19/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3204	3	3204	3	0.00
19/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2588	3	2588	3	0.00
19/12/2019	R209 On 07-May-20			Bond Future	9.92	71.3762	9.9224	71.3762	0.00
19/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1110	1	1110	1	0.00
19/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1153	1	1153	1	0.00
19/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1132	1	1132	1	0.00
19/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4079	4	4079	4	0.00
19/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4035	4	4035	4	0.00
19/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4124	4	4124	4	0.00
19/12/2019	R209 On 06-August-20			Bond Future	9.99	72.6885	9.9923	72.6885	0.00
19/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
19/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36451	37	36451	37	0.00
19/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36559	37	36559	37	0.00
19/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36343	37	36343	37	0.00
19/12/2019	R209 On 05-November-20			Bond Future	10.06	70.9033	10.0608	70.9033	0.00
19/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3440	3	3440	3	0.00
19/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3500	3	3500	3	0.00
19/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3470	3	3470	3	0.00
19/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3778	4	3778	4	0.00
19/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3747	4	3747	4	0.00
19/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3808	4	3808	4	0.00
19/12/2019	R210 On 06-February-20			Bond Future	188.88	188.8792	188.8766	188.8792	1,721.00
19/12/2019	R210 On 07-May-20			Bond Future	189.72	189.7211	189.7184	189.7211	0.00
19/12/2019	R210 On 06-August-20			Bond Future	193.30	193.3062	193.3036	193.3062	0.00
19/12/2019	R210 On 05-November-20			Bond Future	194.21	194.2148	194.2123	194.2148	0.00
19/12/2019	R212 On 06-February-20			Bond Future	161.81	161.8108	161.8060	161.8108	7,963.00
19/12/2019	R212 On 07-May-20			Bond Future	164.79	164.7965	164.7917	164.7965	0.00
19/12/2019	R212 On 06-August-20			Bond Future	165.62	165.6225	165.6177	165.6225	0.00
19/12/2019	R212 On 05-November-20			Bond Future	168.72	168.7276	168.7228	168.7276	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
19/12/2019	R213 On 06-February-20			Bond Future	9.32	87.1582	9.3187	87.1582	24,111.00
19/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	1057	1	1057	1	0.00
19/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	1028	1	1028	1	0.00
19/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	999	1	999	1	0.00
19/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1325	1	1325	1	0.00
19/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1357	1	1357	1	0.00
19/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1293	1	1293	1	0.00
19/12/2019	R213 On 07-May-20			Bond Future	9.38	85.1933	9.3828	85.1933	0.00
19/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1142	1	1142	1	0.00
19/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1164	1	1164	1	0.00
19/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1185	1	1185	1	0.00
19/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3390	4	3390	4	0.00
19/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3470	4	3470	4	0.00
19/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3430	4	3430	4	0.00
19/12/2019	R213 On 06-August-20			Bond Future	9.45	86.7611	9.4467	86.7611	0.00
19/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2317	2	2317	2	0.00
19/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2372	2	2372	2	0.00
19/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2344	2	2344	2	0.00
19/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3211	3	3211	3	0.00
19/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3180	3	3180	3	0.00
19/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3243	3	3243	3	0.00
19/12/2019	R213 On 05-November-20			Bond Future	9.51	84.8391	9.5135	84.8391	0.00
19/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3564	3	3564	3	0.00
19/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3595	3	3595	3	0.00
19/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3627	4	3627	4	0.00
19/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3073	3	3073	3	0.00
19/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3125	3	3125	3	0.00
19/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3099	3	3099	3	0.00
19/12/2019	R214 On 06-February-20			Bond Future	10.07	71.5989	10.0705	71.5989	19,434.00
19/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	436	0	436	0	0.00
19/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	471	0	471	0	0.00
19/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2769	3	2769	3	0.00
19/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	190	0	190	0	1,000.00
19/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	769	1	769	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
19/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	453	0	453	0	0.00
19/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	2792	3	2792	3	0.00
19/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	3920	4	3920	4	0.00
19/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	2741	3	2741	3	0.00
19/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2091	2	2091	2	0.00
19/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	2843	3	2843	3	0.00
19/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	556	1	556	1	1,000.00
19/12/2019	R214 On 07-May-20			Bond Future	10.14	69.6044	10.1388	69.6044	0.00
19/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1410	1	1410	1	0.00
19/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1435	1	1435	1	0.00
19/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	554	0	554	0	1,250.00
19/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1805	2	1805	2	1,250.00
19/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4505	4	4505	4	0.00
19/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1386	1	1386	1	0.00
19/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	3957	4	3957	4	0.00
19/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3300	4	3300	4	0.00
19/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6222	7	6222	7	0.00
19/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1281	1	1281	1	1,250.00
19/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	3913	4	3913	4	0.00
19/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	3870	4	3870	4	0.00
19/12/2019	R214 On 06-August-20			Bond Future	10.21	70.8839	10.2072	70.8839	0.00
19/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2494	2	2494	2	0.00
19/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2523	2	2523	2	0.00
19/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2553	2	2553	2	0.00
19/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	3954	4	3954	4	0.00
19/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4027	4	4027	4	0.00
19/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	3990	4	3990	4	0.00
19/12/2019	R214 On 05-November-20			Bond Future	10.28	68.9188	10.2770	68.9188	0.00
19/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3810	4	3810	4	0.00
19/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3842	4	3842	4	0.00
19/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3778	4	3778	4	0.00
19/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4012	4	4012	4	0.00
19/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	3980	4	3980	4	0.00
19/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	3949	4	3949	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
19/12/2019	R248 On 06-February-20			Bond Future	10.16	90.3773	10.1619	90.3773	94,797.00
19/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	369	0	369	0	0.00
19/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	337	0	337	0	0.00
19/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	353	0	353	0	0.00
19/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	4263	5	4263	5	0.00
19/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	4119	5	4119	5	0.00
19/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	4191	5	4191	5	0.00
19/12/2019	R248 On 07-May-20			Bond Future	10.23	87.5831	10.2327	87.5831	0.00
19/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1496	1	1496	1	0.00
19/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1554	1	1554	1	0.00
19/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1525	1	1525	1	0.00
19/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5320	6	5320	6	0.00
19/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5379	6	5379	6	0.00
19/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5263	6	5263	6	0.00
19/12/2019	R248 On 06-August-20			Bond Future	10.30	89.1929	10.3037	89.1929	0.00
19/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	844	1	844	1	20,640.00
19/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3411	3	3411	3	0.00
19/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3490	3	3490	3	0.00
19/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	532	0	532	0	3,000.00
19/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3450	3	3450	3	0.00
19/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4365	5	4365	5	0.00
19/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4324	5	4324	5	0.00
19/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	12134	13	12134	13	0.00
19/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4408	5	4408	5	0.00
19/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	10020	10	10020	10	0.00
19/12/2019	R248 On 05-November-20			Bond Future	10.38	86.4307	10.3763	86.4307	0.00
19/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3471	3	3471	3	0.00
19/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3437	3	3437	3	0.00
19/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3402	3	3402	3	0.00
19/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6241	7	6241	7	0.00
19/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6289	7	6289	7	0.00
19/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6192	7	6192	7	0.00