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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
23/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	2025 On 06-February-20			Bond Future	136.45	136.4592	136.4524	136.4592	4,913.00
23/12/2019	2025 On 07-May-20			Bond Future	138.97	138.9773	138.9705	138.9773	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
23/12/2019	2025 On 06-August-20			Bond Future	140.10	140.1021	140.0953	140.1021	0.00
23/12/2019	2025 On 05-November-20			Bond Future	142.72	142.7290	142.7224	142.7290	0.00
23/12/2019	2029 On 06-February-20			Bond Future	101.60	101.8155	101.6014	101.8155	3,765.00
23/12/2019	2029 On 07-May-20			Bond Future	102.37	102.5845	102.3666	102.5845	0.00
23/12/2019	2029 On 06-August-20			Bond Future	104.30	104.5232	104.3013	104.5232	0.00
23/12/2019	2029 On 05-November-20			Bond Future	105.12	105.3431	105.1172	105.3431	0.00
23/12/2019	2030 On 06-February-20			Bond Future	9.04	93.3910	9.0448	93.3910	77,583.00
23/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	977	1	977	1	5,820.00
23/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1870	2	1870	2	0.00
23/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	69	0	69	0	5,820.00
23/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1440	1	1440	1	0.00
23/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2539	3	2539	3	0.00
23/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1477	1	1477	1	0.00
23/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1514	2	1514	2	0.00
23/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	805	1	805	1	0.00
23/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	853	1	853	1	0.00
23/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	612	1	612	1	5,000.00
23/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	4173	4	4173	4	0.00
23/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	375	0	375	0	5,000.00
23/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	829	1	829	1	0.00
23/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1255	1	1255	1	0.00
23/12/2019	2030 On 07-May-20			Bond Future	9.11	95.0915	9.1087	95.0915	0.00
23/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1246	1	1246	1	0.00
23/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1223	1	1223	1	0.00
23/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1200	1	1200	1	0.00
23/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3182	3	3182	3	0.00
23/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3222	3	3222	3	0.00
23/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3143	3	3143	3	0.00
23/12/2019	2030 On 06-August-20			Bond Future	9.17	92.8335	9.1735	92.8335	0.00
23/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2454	2	2454	2	0.00
23/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2512	2	2512	2	0.00
23/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2483	2	2483	2	0.00
23/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	2921	3	2921	3	0.00
23/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	2890	3	2890	3	0.00

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23/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	2951	3	2951	3	0.00
23/12/2019	2030 On 05-November-20			Bond Future	9.23	94.5762	9.2317	94.5762	0.00
23/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1155	1	1155	1	1,000.00
23/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2696	3	2696	3	1,000.00
23/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1917	2	1917	2	3,000.00
23/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3713	4	3713	4	0.00
23/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	6241	6	6241	6	0.00
23/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3746	4	3746	4	0.00
23/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2669	3	2669	3	16,000.00
23/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7504	7	7504	7	0.00
23/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3778	4	3778	4	0.00
23/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7907	8	7907	8	0.00
23/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3243	3	3243	3	3,000.00
23/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1495	1	1495	1	16,000.00
23/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	3852	4	3852	4	0.00
23/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	5697	6	5697	6	0.00
23/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1055	1	1055	1	3,000.00
23/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	2806	3	2806	3	0.00
23/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	2856	3	2856	3	0.00
23/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	4897	5	4897	5	0.00
23/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3253	3	3253	3	0.00
23/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1181	1	1181	1	16,000.00
23/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	2831	3	2831	3	0.00
23/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1582	2	1582	2	1,000.00
23/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	3820	4	3820	4	0.00
23/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6537	7	6537	7	0.00
23/12/2019	2032 On 06-February-20			Bond Future	9.43	94.5063	9.4283	94.5063	70,599.00
23/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	1150	1	1150	1	0.00
23/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	1183	1	1183	1	0.00
23/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	1118	1	1118	1	0.00
23/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1444	2	1444	2	0.00
23/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1408	1	1408	1	0.00
23/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1374	1	1374	1	0.00
23/12/2019	2032 On 07-May-20			Bond Future	9.50	92.0674	9.4977	92.0674	0.00

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23/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1438	1	1438	1	0.00
23/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1490	1	1490	1	0.00
23/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1464	1	1464	1	0.00
23/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3596	4	3596	4	0.00
23/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	3554	4	3554	4	0.00
23/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	3639	4	3639	4	0.00
23/12/2019	2032 On 06-August-20			Bond Future	9.57	93.7613	9.5676	93.7613	0.00
23/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2659	3	2659	3	0.00
23/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2691	3	2691	3	0.00
23/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2723	3	2723	3	0.00
23/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3360	3	3360	3	0.00
23/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3427	3	3427	3	0.00
23/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3394	3	3394	3	0.00
23/12/2019	2032 On 05-November-20			Bond Future	9.64	91.3627	9.6364	91.3627	0.00
23/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	4092	4	4092	4	0.00
23/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	9195	9	9195	9	0.00
23/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	9592	10	9592	10	0.00
23/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	2152	2	2152	2	3,000.00
23/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3588	4	3588	4	3,000.00
23/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	3056	3	3056	3	1,000.00
23/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	4127	4	4127	4	0.00
23/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1757	2	1757	2	1,000.00
23/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	4057	4	4057	4	0.00
23/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3336	3	3336	3	0.00
23/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5597	6	5597	6	0.00
23/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6351	6	6351	6	0.00
23/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	989	1	989	1	1,000.00
23/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3280	3	3280	3	0.00
23/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4320	4	4320	4	0.00
23/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	3756	4	3756	4	0.00
23/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3308	3	3308	3	0.00
23/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1095	1	1095	1	3,000.00
23/12/2019	2033 On 06-February-20			Bond Future	101.16	101.1645	101.1623	101.1645	6,260.00
23/12/2019	2033 On 07-May-20			Bond Future	101.84	101.8392	101.8369	101.8392	0.00

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23/12/2019	2033 On 06-August-20			Bond Future	103.76	103.7639	103.7617	103.7639	0.00
23/12/2019	2033 On 05-November-20			Bond Future	104.49	104.4911	104.4890	104.4911	0.00
23/12/2019	2037 On 06-February-20			Bond Future	9.94	88.4550	9.9411	88.4550	77,689.00
23/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	657	1	657	1	0.00
23/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	633	1	633	1	0.00
23/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	610	1	610	1	0.00
23/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	2673	3	2673	3	0.00
23/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	2726	3	2726	3	0.00
23/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	2620	3	2620	3	0.00
23/12/2019	2037 On 07-May-20			Bond Future	10.02	90.0657	10.0177	90.0657	0.00
23/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1349	1	1349	1	0.00
23/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1375	1	1375	1	0.00
23/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1402	1	1402	1	0.00
23/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	4452	5	4452	5	0.00
23/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	4552	5	4552	5	0.00
23/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	4502	5	4502	5	0.00
23/12/2019	2037 On 06-August-20			Bond Future	10.10	87.4625	10.0962	87.4625	0.00
23/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2717	3	2717	3	0.00
23/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2750	3	2750	3	0.00
23/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2683	3	2683	3	0.00
23/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4405	4	4405	4	0.00
23/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4364	4	4364	4	0.00
23/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4323	4	4323	4	0.00
23/12/2019	2037 On 05-November-20			Bond Future	10.17	89.1064	10.1683	89.1064	0.00
23/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4334	4	4334	4	0.00
23/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	4260	4	4260	4	0.00
23/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	4297	4	4297	4	0.00
23/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4248	4	4248	4	0.00
23/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4180	4	4180	4	0.00
23/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4214	4	4214	4	0.00
23/12/2019	2038 On 06-February-20			Bond Future	117.11	117.1089	117.1055	117.1089	10,886.00
23/12/2019	2038 On 07-May-20			Bond Future	119.27	119.2699	119.2664	119.2699	0.00
23/12/2019	2038 On 06-August-20			Bond Future	119.83	119.8345	119.8313	119.8345	0.00
23/12/2019	2038 On 05-November-20			Bond Future	122.08	122.0815	122.0783	122.0815	0.00

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23/12/2019	2040 On 06-February-20			Bond Future	10.06	91.1020	10.0613	91.1020	52,644.00
23/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	524	1	524	1	0.00
23/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
23/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	569	1	569	1	0.00
23/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	6	0	6	0	0.00
23/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	546	1	546	1	0.00
23/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	3066	3	3066	3	0.00
23/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	3006	3	3006	3	0.00
23/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	9070	9	9070	9	0.00
23/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	3127	3	3127	3	0.00
23/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	14826	15	14826	15	0.00
23/12/2019	2040 On 07-May-20			Bond Future	10.14	92.7608	10.1384	92.7608	0.00
23/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	954	1	954	1	2,640.00
23/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2434	2	2434	2	2,640.00
23/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1599	2	1599	2	0.00
23/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1569	2	1569	2	0.00
23/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1540	2	1540	2	0.00
23/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	4821	5	4821	5	0.00
23/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	4715	5	4715	5	0.00
23/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	4768	5	4768	5	0.00
23/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	3525	4	3525	4	0.00
23/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6167	6	6167	6	0.00
23/12/2019	2040 On 06-August-20			Bond Future	10.22	89.9564	10.2172	89.9564	0.00
23/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	3054	3	3054	3	0.00
23/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	3126	3	3126	3	0.00
23/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	3089	3	3089	3	0.00
23/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	4593	5	4593	5	0.00
23/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4507	5	4507	5	0.00
23/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4550	5	4550	5	0.00
23/12/2019	2040 On 05-November-20			Bond Future	10.29	91.6474	10.2897	91.6474	0.00
23/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2603	3	2603	3	2,000.00
23/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	4302	4	4302	4	2,000.00
23/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1975	2	1975	2	2,000.00
23/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3466	3	3466	3	2,000.00

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23/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4572	5	4572	5	0.00
23/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	11144	11	11144	11	0.00
23/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4611	5	4611	5	0.00
23/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	10176	10	10176	10	0.00
23/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4650	5	4650	5	0.00
23/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4457	5	4457	5	0.00
23/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1680	2	1680	2	2,000.00
23/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	8310	8	8310	8	0.00
23/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	5712	6	5712	6	0.00
23/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4420	4	4420	4	0.00
23/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1370	1	1370	1	2,000.00
23/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	4757	5	4757	5	0.00
23/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4494	5	4494	5	0.00
23/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7022	7	7022	7	0.00
23/12/2019	2044 On 06-February-20			Bond Future	10.14	87.7649	10.1355	87.7649	50,701.00
23/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	459	0	459	0	0.00
23/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	7	0	7	0	328.00
23/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	402	0	402	0	328.00
23/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	479	0	479	0	0.00
23/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	5182	5	5182	5	0.00
23/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	439	0	439	0	0.00
23/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	3407	4	3407	4	0.00
23/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	3537	4	3537	4	0.00
23/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	263	0	263	0	328.00
23/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	3472	4	3472	4	0.00
23/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	3670	4	3670	4	0.00
23/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	9104	9	9104	9	0.00
23/12/2019	2044 On 07-May-20			Bond Future	10.21	89.3629	10.2108	89.3629	0.00
23/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5924	6	5924	6	0.00
23/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1555	2	1555	2	0.00
23/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	539	1	539	1	100.00
23/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	2163	2	2163	2	100.00
23/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	441	0	441	0	556.00
23/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1614	2	1614	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
23/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	741	1	741	1	129.00
23/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	2128	2	2128	2	129.00
23/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	7487	7	7487	7	0.00
23/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1584	2	1584	2	0.00
23/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1926	2	1926	2	556.00
23/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	7089	7	7089	7	0.00
23/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1065	1	1065	1	556.00
23/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	974	1	974	1	100.00
23/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	8538	9	8538	9	0.00
23/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	4361	4	4361	4	0.00
23/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	4937	5	4937	5	0.00
23/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4021	4	4021	4	0.00
23/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	4992	5	4992	5	0.00
23/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	7123	7	7123	7	0.00
23/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4069	4	4069	4	0.00
23/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1393	1	1393	1	129.00
23/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	7999	8	7999	8	0.00
23/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	4883	5	4883	5	0.00
23/12/2019	2044 On 06-August-20			Bond Future	10.29	86.6211	10.2878	86.6211	0.00
23/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	1027	1	1027	1	602.00
23/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	2261	2	2261	2	0.00
23/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2658	3	2658	3	602.00
23/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	556	1	556	1	140.00
23/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1677	2	1677	2	140.00
23/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2325	2	2325	2	0.00
23/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	7580	8	7580	8	0.00
23/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2293	2	2293	2	0.00
23/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	6752	7	6752	7	0.00
23/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	1977	2	1977	2	140.00
23/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	5658	6	5658	6	0.00
23/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	11564	12	11564	12	0.00
23/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	6816	7	6816	7	0.00
23/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	5606	6	5606	6	0.00
23/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1684	2	1684	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
23/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	5709	6	5709	6	0.00
23/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5116	5	5116	5	0.00
23/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	8801	9	8801	9	0.00
23/12/2019	2044 On 05-November-20			Bond Future	10.36	88.2496	10.3586	88.2496	0.00
23/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2439	2	2439	2	1,815.00
23/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	3179	3	3179	3	0.00
23/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	9326	9	9326	9	0.00
23/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4555	5	4555	5	0.00
23/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	3212	3	3212	3	568.00
23/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	4634	5	4634	5	0.00
23/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	9580	10	9580	10	0.00
23/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1436	1	1436	1	568.00
23/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	8270	8	8270	8	0.00
23/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	808	1	808	1	1,815.00
23/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3381	3	3381	3	1,815.00
23/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	4594	5	4594	5	0.00
23/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	4660	5	4660	5	0.00
23/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6056	6	6056	6	0.00
23/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	4622	5	4622	5	0.00
23/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2380	2	2380	2	1,815.00
23/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	1946	2	1946	2	1,815.00
23/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	13680	14	13680	14	0.00
23/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	7604	8	7604	8	0.00
23/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	10373	10	10373	10	0.00
23/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	6344	6	6344	6	0.00
23/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	4698	5	4698	5	0.00
23/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2022	2	2022	2	568.00
23/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6295	6	6295	6	0.00
23/12/2019	2046 On 06-February-20			Bond Future	107.37	107.3676	107.3659	107.3676	12,850.00
23/12/2019	2046 On 07-May-20			Bond Future	107.60	107.6051	107.6034	107.6051	0.00
23/12/2019	2046 On 06-August-20			Bond Future	109.64	109.6387	109.6370	109.6387	0.00
23/12/2019	2046 On 05-November-20			Bond Future	109.90	109.9031	109.9016	109.9031	0.00
23/12/2019	2050 On 06-February-20			Bond Future	110.28	110.2866	110.2842	110.2866	11,797.00
23/12/2019	2050 On 07-May-20			Bond Future	112.32	112.3217	112.3193	112.3217	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
23/12/2019	2050 On 06-August-20			Bond Future	112.57	112.5692	112.5668	112.5692	0.00
23/12/2019	2050 On 05-November-20			Bond Future	114.68	114.6797	114.6777	114.6797	0.00
23/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	AL37 On 06-February-20			Index Future	682.94	682.6130	682.9440	682.6130	0.00
23/12/2019	AL37 On 07-May-20			Index Future	695.38	695.0420	695.3800	695.0420	0.00
23/12/2019	AL37 On 06-August-20			Index Future	708.22	707.8740	708.2190	707.8740	0.00
23/12/2019	AL7T On 06-February-20			Index Future	790.03	789.3890	790.0340	789.3890	0.00
23/12/2019	AL7T On 07-May-20			Index Future	804.42	803.7620	804.4200	803.7620	0.00
23/12/2019	AL7T On 06-August-20			Index Future	819.27	818.6010	819.2720	818.6010	0.00
23/12/2019	ALBI On 06-February-20			Index Future	703.54	702.9110	703.5370	702.9110	416.00
23/12/2019	ALBI On 07-May-20			Index Future	716.35	715.7100	716.3470	715.7100	0.00
23/12/2019	ALBI On 06-August-20			Index Future	729.57	728.9240	729.5730	728.9240	0.00
23/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2019	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
23/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2019	ES33 On 06-February-20			Bond Future	10.98	78.7114	10.9770	78.7114	350.00
23/12/2019	ES33 On 07-May-20			Bond Future	11.09	76.3511	11.0942	76.3511	0.00
23/12/2019	ES33 On 06-August-20			Bond Future	11.21	77.7527	11.2140	77.7527	0.00
23/12/2019	ES33 On 05-November-20			Bond Future	11.34	75.4232	11.3358	75.4232	0.00
23/12/2019	ES42 On 06-February-20			Bond Future	11.28	79.9302	11.2788	79.9302	4,919.00
23/12/2019	ES42 On 07-May-20			Bond Future	11.39	77.1211	11.3942	77.1211	0.00
23/12/2019	ES42 On 06-August-20			Bond Future	11.51	78.5361	11.5103	78.5361	0.00
23/12/2019	ES42 On 05-November-20			Bond Future	11.63	75.7513	11.6272	75.7513	0.00
23/12/2019	GOVI On 06-February-20			GOVI	695.76	695.1150	695.7590	695.1150	1,245.00
23/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	73710	8	73710	8	0.00
23/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	73910	8	73910	8	0.00
23/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	73810	8	73810	8	0.00
23/12/2019	GOVI On 07-May-20			GOVI	708.43	707.7710	708.4270	707.7710	0.00
23/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	115730	12	115730	12	0.00
23/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	115530	12	115530	12	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
23/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	115630	12	115630	12	0.00
23/12/2019	GOVI On 06-August-20			GOVI	721.51	720.8380	721.5070	720.8380	0.00
23/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
23/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	66230	7	66230	7	0.00
23/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	66130	7	66130	7	0.00
23/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	66330	7	66330	7	0.00
23/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2019	IGOV On 06-February-20			Index Future	259.69	259.7170	259.6870	259.7170	1,011.00
23/12/2019	IGOV On 07-May-20			Index Future	264.48	264.5100	264.4790	264.5100	47.00
23/12/2019	IGOV On 06-August-20			Index Future	269.43	269.4550	269.4250	269.4550	0.00
23/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
23/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
23/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
23/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4400	95.4400	95.4400	0.00
23/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4000	94.4000	94.4000	0.00
23/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.31	93.3000	93.3100	93.3000	0.00
23/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.18	93.1700	93.1800	93.1700	0.00
23/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.12	95.1100	95.1200	95.1100	51.00
23/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.02	95.0000	95.0200	95.0000	0.00
23/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.95	95.9400	95.9500	95.9400	0.00
23/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.66	99.6500	99.6600	99.6500	0.00
23/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.69	100.6800	100.6900	100.6800	0.00
23/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.76	93.7500	93.7600	93.7500	0.00
23/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.65	99.6500	99.6500	99.6500	0.00
23/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
23/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.23	90.2400	90.2300	90.2400	0.00
23/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.06	87.0700	87.0600	87.0700	0.00
23/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.69	85.6900	85.6900	85.6900	0.00
23/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.83	87.8300	87.8300	87.8300	0.00
23/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.67	91.6700	91.6700	91.6700	0.00
23/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.15	90.1500	90.1500	90.1500	0.00
23/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.24	92.2500	92.2400	92.2500	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
23/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.78	97.7900	97.7800	97.7900	0.00
23/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.13	98.1400	98.1300	98.1400	0.00
23/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.45	91.4600	91.4500	91.4600	0.00
23/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.83	98.8400	98.8300	98.8400	0.00
23/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
23/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/12/2019	R023 On 06-February-20			Bond Future	7.18	105.0161	7.1785	105.0161	44,450.00
23/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	1006	1	1006	1	0.00
23/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	1053	1	1053	1	0.00
23/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	1030	1	1030	1	0.00
23/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	79	0	79	0	0.00
23/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	76	0	76	0	0.00
23/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	82	0	82	0	0.00
23/12/2019	R023 On 07-May-20			Bond Future	7.15	102.9959	7.1529	102.9959	13,512.00
23/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	326	0	326	0	0.00
23/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	336	0	336	0	0.00
23/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	317	0	317	0	0.00
23/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	983	1	983	1	0.00
23/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	967	1	967	1	0.00
23/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	951	1	951	1	0.00
23/12/2019	R023 On 06-August-20			Bond Future	7.11	104.8980	7.1069	104.8980	0.00
23/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	979	1	979	1	0.00
23/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	1008	1	1008	1	0.00
23/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	994	1	994	1	0.00
23/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	608	1	608	1	0.00
23/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	616	1	616	1	0.00
23/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	624	1	624	1	0.00
23/12/2019	R023 On 05-November-20			Bond Future	7.05	102.9297	7.0542	102.9297	0.00
23/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1439	1	1439	1	0.00
23/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1424	1	1424	1	0.00
23/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1454	1	1454	1	0.00
23/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	592	1	592	1	0.00
23/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	586	1	586	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
23/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	580	1	580	1	0.00
23/12/2019	R035 On 06-February-20			Bond Future	9.77	96.8794	9.7676	96.8794	118,282.00
23/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	870	1	870	1	0.00
23/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	841	1	841	1	0.00
23/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	812	1	812	1	0.00
23/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2140	2	2140	2	0.00
23/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2047	2	2047	2	0.00
23/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2093	2	2093	2	0.00
23/12/2019	R035 On 07-May-20			Bond Future	9.84	94.1402	9.8394	94.1402	0.00
23/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	680	1	680	1	5,000.00
23/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2383	2	2383	2	5,000.00
23/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1492	1	1492	1	0.00
23/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2491	2	2491	2	3,530.00
23/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	807	1	807	1	3,530.00
23/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1549	2	1549	2	0.00
23/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	7079	7	7079	7	0.00
23/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1520	1	1520	1	0.00
23/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	6103	6	6103	6	0.00
23/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3039	3	3039	3	0.00
23/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4243	4	4243	4	0.00
23/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	2925	3	2925	3	0.00
23/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4148	4	4148	4	0.00
23/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	5803	6	5803	6	0.00
23/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	774	1	774	1	5,000.00
23/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4196	4	4196	4	0.00
23/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	993	1	993	1	3,530.00
23/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	6228	6	6228	6	0.00
23/12/2019	R035 On 06-August-20			Bond Future	9.91	95.8717	9.9115	95.8717	0.00
23/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	932	1	932	1	24,761.00
23/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3497	3	3497	3	0.00
23/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	607	1	607	1	3,000.00
23/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3460	3	3460	3	0.00
23/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3535	3	3535	3	0.00
23/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3471	4	3471	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
23/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3402	4	3402	4	0.00
23/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	9526	10	9526	10	0.00
23/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	7829	8	7829	8	0.00
23/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3436	4	3436	4	0.00
23/12/2019	R035 On 05-November-20			Bond Future	9.99	93.1708	9.9859	93.1708	0.00
23/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5537	5	5537	5	0.00
23/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5495	5	5495	5	0.00
23/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5579	5	5579	5	0.00
23/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3176	3	3176	3	0.00
23/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3150	3	3150	3	0.00
23/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3124	3	3124	3	0.00
23/12/2019	R186 On 06-February-20			Bond Future	8.25	113.0032	8.2516	113.0032	103,551.00
23/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1987	2	1987	2	0.00
23/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	576	1	576	1	821.00
23/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	2071	2	2071	2	0.00
23/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1781	2	1781	2	0.00
23/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	2029	2	2029	2	0.00
23/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	4108	4	4108	4	0.00
23/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	338	0	338	0	0.00
23/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	326	0	326	0	0.00
23/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	62	0	62	0	821.00
23/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	416	0	416	0	821.00
23/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1364	1	1364	1	0.00
23/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	350	0	350	0	0.00
23/12/2019	R186 On 07-May-20			Bond Future	8.30	115.0607	8.2959	115.0607	1,650.00
23/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2309	2	2309	2	0.00
23/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1149	1	1149	1	0.00
23/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3933	4	3933	4	0.00
23/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	796	1	796	1	0.00
23/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1643	2	1643	2	6,000.00
23/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1171	1	1171	1	0.00
23/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	388	0	388	0	6,000.00
23/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1127	1	1127	1	0.00
23/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2346	2	2346	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
23/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4197	4	4197	4	0.00
23/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	601	1	601	1	6,000.00
23/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2281	2	2281	2	0.00
23/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	2943	3	2943	3	2,500.00
23/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1727	2	1727	2	0.00
23/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2313	2	2313	2	0.00
23/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1222	1	1222	1	23,208.00
23/12/2019	R186 On 06-August-20			Bond Future	8.34	111.8773	8.3388	111.8773	0.00
23/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2219	2	2219	2	0.00
23/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2246	2	2246	2	0.00
23/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2191	2	2191	2	0.00
23/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2081	2	2081	2	0.00
23/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2057	2	2057	2	0.00
23/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2033	2	2033	2	0.00
23/12/2019	R186 On 05-November-20			Bond Future	8.38	113.9752	8.3783	113.9752	0.00
23/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3320	3	3320	3	0.00
23/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3290	3	3290	3	0.00
23/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2421	2	2421	2	3,500.00
23/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5374	5	5374	5	0.00
23/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1320	1	1320	1	3,500.00
23/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3259	3	3259	3	0.00
23/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4056	4	4056	4	0.00
23/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	1941	2	1941	2	0.00
23/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1073	1	1073	1	3,500.00
23/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2613	3	2613	3	0.00
23/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	1960	2	1960	2	0.00
23/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	1922	2	1922	2	0.00
23/12/2019	R197 On 06-February-20			Bond Future	301.40	301.4216	301.4004	301.4216	2,540.00
23/12/2019	R197 On 07-May-20			Bond Future	306.96	306.9838	306.9622	306.9838	0.00
23/12/2019	R197 On 06-August-20			Bond Future	304.99	305.0110	304.9895	305.0110	0.00
23/12/2019	R197 On 05-November-20			Bond Future	310.71	310.7298	310.7083	310.7298	0.00
23/12/2019	R202 On 06-February-20			Bond Future	226.35	226.3551	226.3490	226.3551	8,469.00
23/12/2019	R202 On 07-May-20			Bond Future	230.53	230.5320	230.5259	230.5320	0.00
23/12/2019	R202 On 06-August-20			Bond Future	230.75	230.7596	230.7538	230.7596	0.00

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23/12/2019	R202 On 05-November-20			Bond Future	235.08	235.0862	235.0807	235.0862	0.00
23/12/2019	R208 On 06-February-20			Bond Future	6.64	102.5878	6.6358	102.5878	14,955.00
23/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	558	1	558	1	0.00
23/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	536	1	536	1	0.00
23/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	547	1	547	1	0.00
23/12/2019	R208 On 07-May-20			Bond Future	6.42	101.0524	6.4165	101.0524	60.00
23/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1382	1	1382	1	0.00
23/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1390	1	1390	1	0.00
23/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1373	1	1373	1	0.00
23/12/2019	R208 On 06-August-20			Bond Future	5.98	102.9215	5.9802	102.9215	0.00
23/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	32	0	32	0	0.00
23/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	33	0	33	0	0.00
23/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	30	0	30	0	0.00
23/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	298	0	298	0	0.00
23/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	293	0	293	0	0.00
23/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	288	0	288	0	0.00
23/12/2019	R208 On 05-November-20			Bond Future	4.95	101.4415	4.9460	101.4415	0.00
23/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	65	0	65	0	0.00
23/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	63	0	63	0	0.00
23/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	61	0	61	0	0.00
23/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	127	0	127	0	0.00
23/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	129	0	129	0	0.00
23/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	125	0	125	0	0.00
23/12/2019	R209 On 06-February-20			Bond Future	9.80	73.6920	9.8026	73.6920	103,946.00
23/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	480	0	480	0	0.00
23/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	307	0	307	0	7,500.00
23/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	499	1	499	1	0.00
23/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	462	0	462	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
23/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	2408	2	2408	2	0.00
23/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	2361	2	2361	2	0.00
23/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	2912	3	2912	3	0.00
23/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2314	2	2314	2	0.00
23/12/2019	R209 On 07-May-20			Bond Future	9.87	71.8826	9.8705	71.8826	0.00
23/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1186	1	1186	1	0.00
23/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1230	1	1230	1	0.00
23/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1208	1	1208	1	0.00
23/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	3833	4	3833	4	0.00
23/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	3790	4	3790	4	0.00
23/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	3876	4	3876	4	0.00
23/12/2019	R209 On 06-August-20			Bond Future	9.94	73.2044	9.9387	73.2044	0.00
23/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36122	36	36122	36	0.00
23/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	36231	36	36231	36	0.00
23/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36014	36	36014	36	0.00
23/12/2019	R209 On 05-November-20			Bond Future	10.01	71.4288	10.0055	71.4288	0.00
23/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3590	4	3590	4	0.00
23/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3653	4	3653	4	0.00
23/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3621	4	3621	4	0.00
23/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3594	4	3594	4	0.00
23/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3565	4	3565	4	0.00
23/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3624	4	3624	4	0.00
23/12/2019	R210 On 06-February-20			Bond Future	188.86	188.8689	188.8611	188.8689	1,721.00
23/12/2019	R210 On 07-May-20			Bond Future	189.70	189.7107	189.7029	189.7107	0.00
23/12/2019	R210 On 06-August-20			Bond Future	193.29	193.2960	193.2883	193.2960	0.00
23/12/2019	R210 On 05-November-20			Bond Future	194.20	194.2048	194.1972	194.2048	0.00
23/12/2019	R212 On 06-February-20			Bond Future	161.78	161.7917	161.7774	161.7917	7,963.00
23/12/2019	R212 On 07-May-20			Bond Future	164.76	164.7773	164.7627	164.7773	0.00
23/12/2019	R212 On 06-August-20			Bond Future	165.59	165.6032	165.5886	165.6032	0.00
23/12/2019	R212 On 05-November-20			Bond Future	168.69	168.7082	168.6937	168.7082	0.00
23/12/2019	R213 On 06-February-20			Bond Future	9.27	87.5800	9.2732	87.5800	24,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	1145	1	1145	1	0.00
23/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	1114	1	1114	1	0.00
23/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	1083	1	1083	1	0.00
23/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1133	1	1133	1	0.00
23/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1163	1	1163	1	0.00
23/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1104	1	1104	1	0.00
23/12/2019	R213 On 07-May-20			Bond Future	9.34	85.6229	9.3357	85.6229	0.00
23/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1213	1	1213	1	0.00
23/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1236	1	1236	1	0.00
23/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1258	1	1258	1	0.00
23/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3181	3	3181	3	0.00
23/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3259	3	3259	3	0.00
23/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3220	3	3220	3	0.00
23/12/2019	R213 On 06-August-20			Bond Future	9.40	87.1990	9.3978	87.1990	0.00
23/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2428	2	2428	2	0.00
23/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2486	2	2486	2	0.00
23/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2457	2	2457	2	0.00
23/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3036	3	3036	3	0.00
23/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3006	3	3006	3	0.00
23/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3067	3	3067	3	0.00
23/12/2019	R213 On 05-November-20			Bond Future	9.46	85.2851	9.4628	85.2851	0.00
23/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3704	4	3704	4	0.00
23/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3736	4	3736	4	0.00
23/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3768	4	3768	4	0.00
23/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	2921	3	2921	3	0.00
23/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	2971	3	2971	3	0.00
23/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	2946	3	2946	3	0.00
23/12/2019	R214 On 06-February-20			Bond Future	10.02	72.2142	10.0198	72.2142	19,434.00
23/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	476	0	476	0	0.00
23/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	514	1	514	1	0.00
23/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2976	3	2976	3	0.00
23/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	206	0	206	0	1,000.00
23/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	839	1	839	1	1,000.00
23/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	495	1	495	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
23/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	2503	3	2503	3	0.00
23/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	3605	4	3605	4	0.00
23/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	2453	3	2453	3	0.00
23/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	1831	2	1831	2	0.00
23/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	2552	3	2552	3	0.00
23/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	432	0	432	0	1,000.00
23/12/2019	R214 On 07-May-20			Bond Future	10.09	70.2310	10.0866	70.2310	0.00
23/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1501	1	1501	1	0.00
23/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1527	2	1527	2	0.00
23/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	595	1	595	1	1,250.00
23/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1916	2	1916	2	1,250.00
23/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4714	5	4714	5	0.00
23/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1475	1	1475	1	0.00
23/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	3710	4	3710	4	0.00
23/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3074	3	3074	3	0.00
23/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	5927	6	5927	6	0.00
23/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1154	1	1154	1	1,250.00
23/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	3668	4	3668	4	0.00
23/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	3626	4	3626	4	0.00
23/12/2019	R214 On 06-August-20			Bond Future	10.15	71.5223	10.1534	71.5223	0.00
23/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2622	3	2622	3	0.00
23/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2653	3	2653	3	0.00
23/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2683	3	2683	3	0.00
23/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	3742	4	3742	4	0.00
23/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	3812	4	3812	4	0.00
23/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	3777	4	3777	4	0.00
23/12/2019	R214 On 05-November-20			Bond Future	10.22	69.5691	10.2216	69.5691	0.00
23/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3970	4	3970	4	0.00
23/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	4003	4	4003	4	0.00
23/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3938	4	3938	4	0.00
23/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	3822	4	3822	4	0.00
23/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	3791	4	3791	4	0.00
23/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	3761	4	3761	4	0.00
23/12/2019	R248 On 06-February-20			Bond Future	10.11	91.2357	10.1110	91.2357	94,909.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	404	0	404	0	0.00
23/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	368	0	368	0	0.00
23/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	386	0	386	0	0.00
23/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	3876	4	3876	4	0.00
23/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	3736	4	3736	4	0.00
23/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	3806	4	3806	4	0.00
23/12/2019	R248 On 07-May-20			Bond Future	10.18	88.4571	10.1802	88.4571	0.00
23/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1597	2	1597	2	0.00
23/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1658	2	1658	2	0.00
23/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1628	2	1628	2	0.00
23/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	4998	5	4998	5	0.00
23/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5055	5	5055	5	0.00
23/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	4941	5	4941	5	0.00
23/12/2019	R248 On 06-August-20			Bond Future	10.25	90.0833	10.2496	90.0833	0.00
23/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	903	1	903	1	20,640.00
23/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	3589	4	3589	4	0.00
23/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3671	4	3671	4	0.00
23/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	571	1	571	1	3,000.00
23/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3630	4	3630	4	0.00
23/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4112	4	4112	4	0.00
23/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4072	4	4072	4	0.00
23/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	11740	12	11740	12	0.00
23/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4152	4	4152	4	0.00
23/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	9645	10	9645	10	0.00
23/12/2019	R248 On 05-November-20			Bond Future	10.32	87.3378	10.3204	87.3378	0.00
23/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3638	4	3638	4	0.00
23/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3602	4	3602	4	0.00
23/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3566	4	3566	4	0.00
23/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	5965	6	5965	6	0.00
23/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6012	6	6012	6	0.00
23/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	5917	6	5917	6	0.00