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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	2025 On 06-February-20			Bond Future	135.96	135.9765	135.9604	135.9765	5,063.00
14/01/2020	2025 On 07-May-20			Bond Future	138.46	138.4801	138.4582	138.4801	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
14/01/2020	2025 On 06-August-20			Bond Future	139.58	139.5970	139.5777	139.5970	0.00
14/01/2020	2025 On 05-November-20			Bond Future	142.20	142.2077	142.1968	142.2077	0.00
14/01/2020	2029 On 06-February-20			Bond Future	101.23	101.2398	101.2284	101.2398	3,765.00
14/01/2020	2029 On 07-May-20			Bond Future	101.98	102.0003	101.9845	102.0003	0.00
14/01/2020	2029 On 06-August-20			Bond Future	103.91	103.9229	103.9092	103.9229	0.00
14/01/2020	2029 On 05-November-20			Bond Future	104.73	104.7328	104.7251	104.7328	0.00
14/01/2020	2030 On 06-February-20			Bond Future	9.06	93.2263	9.0581	93.2263	80,401.00
14/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	627	1	627	1	5,820.00
14/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1535	1	1535	1	0.00
14/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	8	0	8	0	5,820.00
14/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1083	1	1083	1	0.00
14/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2258	2	2258	2	0.00
14/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1121	1	1121	1	0.00
14/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1159	1	1159	1	0.00
14/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	532	1	532	1	0.00
14/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	578	1	578	1	0.00
14/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	358	0	358	0	5,000.00
14/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4195	4	4195	4	0.00
14/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	176	0	176	0	5,000.00
14/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	555	1	555	1	0.00
14/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	987	1	987	1	0.00
14/01/2020	2030 On 07-May-20			Bond Future	9.12	94.9198	9.1238	94.9198	0.00
14/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	962	1	962	1	0.00
14/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	941	1	941	1	0.00
14/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	919	1	919	1	0.00
14/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2991	3	2991	3	0.00
14/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3032	3	3032	3	0.00
14/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2950	3	2950	3	0.00
14/01/2020	2030 On 06-August-20			Bond Future	9.19	92.6537	9.1897	92.6537	0.00
14/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2221	2	2221	2	0.00
14/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2279	2	2279	2	0.00
14/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2250	2	2250	2	0.00
14/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2783	3	2783	3	0.00
14/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2753	3	2753	3	0.00

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14/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2814	3	2814	3	0.00
14/01/2020	2030 On 05-November-20			Bond Future	9.25	94.3885	9.2483	94.3885	0.00
14/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1020	1	1020	1	1,000.00
14/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2506	2	2506	2	1,000.00
14/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3512	3	3512	3	0.00
14/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1749	2	1749	2	3,000.00
14/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6040	6	6040	6	0.00
14/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3544	3	3544	3	0.00
14/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2479	2	2479	2	16,000.00
14/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7311	7	7311	7	0.00
14/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3576	3	3576	3	0.00
14/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7718	8	7718	8	0.00
14/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3045	3	3045	3	3,000.00
14/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1343	1	1343	1	16,000.00
14/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3759	4	3759	4	0.00
14/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5642	6	5642	6	0.00
14/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	963	1	963	1	3,000.00
14/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2701	3	2701	3	0.00
14/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2751	3	2751	3	0.00
14/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4825	5	4825	5	0.00
14/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3152	3	3152	3	0.00
14/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1084	1	1084	1	16,000.00
14/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2726	3	2726	3	0.00
14/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1477	2	1477	2	1,000.00
14/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3726	4	3726	4	0.00
14/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6499	7	6499	7	0.00
14/01/2020	2032 On 06-February-20			Bond Future	9.45	94.2713	9.4501	94.2713	70,272.00
14/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	700	1	700	1	0.00
14/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	730	1	730	1	0.00
14/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	671	1	671	1	0.00
14/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1143	1	1143	1	0.00
14/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1104	1	1104	1	0.00
14/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1067	1	1067	1	0.00
14/01/2020	2032 On 07-May-20			Bond Future	9.52	91.8242	9.5215	91.8242	0.00

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14/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1021	1	1021	1	0.00
14/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1070	1	1070	1	0.00
14/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1046	1	1046	1	0.00
14/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3335	3	3335	3	0.00
14/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3292	3	3292	3	0.00
14/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3379	4	3379	4	0.00
14/01/2020	2032 On 06-August-20			Bond Future	9.59	93.5089	9.5926	93.5089	0.00
14/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2470	2	2470	2	0.00
14/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2501	2	2501	2	0.00
14/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2533	2	2533	2	0.00
14/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3332	3	3332	3	0.00
14/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3400	4	3400	4	0.00
14/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3366	3	3366	3	0.00
14/01/2020	2032 On 05-November-20			Bond Future	9.66	91.1011	9.6621	91.1011	0.00
14/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3836	4	3836	4	0.00
14/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8938	9	8938	9	0.00
14/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9338	9	9338	9	0.00
14/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1941	2	1941	2	3,000.00
14/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3339	3	3339	3	3,000.00
14/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2818	3	2818	3	1,000.00
14/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3871	4	3871	4	0.00
14/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1563	2	1563	2	1,000.00
14/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3802	4	3802	4	0.00
14/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3245	3	3245	3	0.00
14/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5550	6	5550	6	0.00
14/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6322	6	6322	6	0.00
14/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	900	1	900	1	1,000.00
14/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3188	3	3188	3	0.00
14/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4246	4	4246	4	0.00
14/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3671	4	3671	4	0.00
14/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3217	3	3217	3	0.00
14/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	1001	1	1001	1	3,000.00
14/01/2020	2033 On 06-February-20			Bond Future	101.29	101.2996	101.2885	101.2996	6,960.00
14/01/2020	2033 On 07-May-20			Bond Future	101.96	101.9789	101.9634	101.9789	0.00

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14/01/2020	2033 On 06-August-20			Bond Future	103.89	103.9011	103.8876	103.9011	0.00
14/01/2020	2033 On 05-November-20			Bond Future	104.63	104.6326	104.6253	104.6326	0.00
14/01/2020	2037 On 06-February-20			Bond Future	9.98	88.0955	9.9767	88.0955	75,429.00
14/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	250	0	250	0	0.00
14/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	235	0	235	0	0.00
14/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	221	0	221	0	0.00
14/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2538	3	2538	3	0.00
14/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2600	3	2600	3	0.00
14/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2476	3	2476	3	0.00
14/01/2020	2037 On 07-May-20			Bond Future	10.06	89.6958	10.0556	89.6958	0.00
14/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	920	1	920	1	0.00
14/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	944	1	944	1	0.00
14/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	968	1	968	1	0.00
14/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4293	4	4293	4	0.00
14/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4399	5	4399	5	0.00
14/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4346	4	4346	4	0.00
14/01/2020	2037 On 06-August-20			Bond Future	10.14	87.0811	10.1357	87.0811	0.00
14/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2478	2	2478	2	0.00
14/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2510	2	2510	2	0.00
14/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2447	2	2447	2	0.00
14/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4451	5	4451	5	0.00
14/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4409	5	4409	5	0.00
14/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4367	4	4367	4	0.00
14/01/2020	2037 On 05-November-20			Bond Future	10.21	88.7137	10.2089	88.7137	0.00
14/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3986	4	3986	4	0.00
14/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3915	4	3915	4	0.00
14/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3951	4	3951	4	0.00
14/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4190	4	4190	4	0.00
14/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4120	4	4120	4	0.00
14/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4155	4	4155	4	0.00
14/01/2020	2038 On 06-February-20			Bond Future	116.09	116.2689	116.0910	116.2689	10,886.00
14/01/2020	2038 On 07-May-20			Bond Future	118.22	118.4096	118.2239	118.4096	0.00
14/01/2020	2038 On 06-August-20			Bond Future	118.77	118.9615	118.7747	118.9615	0.00
14/01/2020	2038 On 05-November-20			Bond Future	121.00	121.1863	121.0035	121.1863	0.00

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14/01/2020	2040 On 06-February-20			Bond Future	10.11	90.5992	10.1069	90.5992	48,269.00
14/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	184	0	184	0	0.00
14/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
14/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	209	0	209	0	0.00
14/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
14/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	196	0	196	0	0.00
14/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	3077	3	3077	3	0.00
14/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	3007	3	3007	3	0.00
14/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9424	10	9424	10	0.00
14/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	3147	3	3147	3	0.00
14/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	15186	15	15186	15	0.00
14/01/2020	2040 On 07-May-20			Bond Future	10.19	92.2450	10.1864	92.2450	0.00
14/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	474	0	474	0	2,640.00
14/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1008	1	1008	1	0.00
14/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1778	2	1778	2	2,640.00
14/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	981	1	981	1	0.00
14/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	955	1	955	1	0.00
14/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4612	5	4612	5	0.00
14/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4499	5	4499	5	0.00
14/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4555	5	4555	5	0.00
14/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3244	3	3244	3	0.00
14/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	6062	6	6062	6	0.00
14/01/2020	2040 On 06-August-20			Bond Future	10.27	89.4262	10.2673	89.4262	0.00
14/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2676	3	2676	3	0.00
14/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2745	3	2745	3	0.00
14/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2710	3	2710	3	0.00
14/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4599	5	4599	5	0.00
14/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4511	5	4511	5	0.00
14/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4555	5	4555	5	0.00
14/01/2020	2040 On 05-November-20			Bond Future	10.34	91.1031	10.3412	91.1031	0.00
14/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2337	2	2337	2	2,000.00
14/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3961	4	3961	4	2,000.00
14/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1746	2	1746	2	2,000.00
14/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3158	3	3158	3	2,000.00

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14/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4223	4	4223	4	0.00
14/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10668	10	10668	10	0.00
14/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4261	4	4261	4	0.00
14/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9697	10	9697	10	0.00
14/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4299	4	4299	4	0.00
14/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4497	5	4497	5	0.00
14/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1591	2	1591	2	2,000.00
14/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8472	9	8472	9	0.00
14/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5794	6	5794	6	0.00
14/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4459	5	4459	5	0.00
14/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1284	1	1284	1	2,000.00
14/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4807	5	4807	5	0.00
14/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4535	5	4535	5	0.00
14/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7147	7	7147	7	0.00
14/01/2020	2044 On 06-February-20			Bond Future	10.22	86.9750	10.2167	86.9750	51,449.00
14/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	95	0	95	0	0.00
14/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
14/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	75	0	75	0	328.00
14/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	103	0	103	0	0.00
14/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4374	4	4374	4	0.00
14/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	88	0	88	0	0.00
14/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3678	4	3678	4	0.00
14/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3833	4	3833	4	0.00
14/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	101	0	101	0	328.00
14/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3755	4	3755	4	0.00
14/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3990	4	3990	4	0.00
14/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9743	10	9743	10	0.00
14/01/2020	2044 On 07-May-20			Bond Future	10.30	88.5550	10.2956	88.5550	0.00
14/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5057	5	5057	5	0.00
14/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	897	1	897	1	0.00
14/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	190	0	190	0	100.00
14/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1422	1	1422	1	100.00
14/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	142	0	142	0	556.00
14/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	946	1	946	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
14/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	298	0	298	0	129.00
14/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1390	1	1390	1	129.00
14/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6641	6	6641	6	0.00
14/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	921	1	921	1	0.00
14/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1212	1	1212	1	556.00
14/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6238	6	6238	6	0.00
14/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	879	1	879	1	556.00
14/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	795	1	795	1	100.00
14/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8905	9	8905	9	0.00
14/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4312	4	4312	4	0.00
14/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4940	5	4940	5	0.00
14/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3946	4	3946	4	0.00
14/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	5001	5	5001	5	0.00
14/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7346	8	7346	8	0.00
14/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3996	4	3996	4	0.00
14/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1192	1	1192	1	129.00
14/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8315	9	8315	9	0.00
14/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4881	5	4881	5	0.00
14/01/2020	2044 On 06-August-20			Bond Future	10.38	85.7935	10.3757	85.7935	0.00
14/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	741	1	741	1	602.00
14/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1896	2	1896	2	0.00
14/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2263	2	2263	2	602.00
14/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	346	0	346	0	140.00
14/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1360	1	1360	1	140.00
14/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1955	2	1955	2	0.00
14/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7052	7	7052	7	0.00
14/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1925	2	1925	2	0.00
14/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6232	6	6232	6	0.00
14/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	2138	2	2138	2	140.00
14/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5971	6	5971	6	0.00
14/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	12036	12	12036	12	0.00
14/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	7179	7	7179	7	0.00
14/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5917	6	5917	6	0.00
14/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1837	2	1837	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
14/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	6025	6	6025	6	0.00
14/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5402	6	5402	6	0.00
14/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	9196	9	9196	9	0.00
14/01/2020	2044 On 05-November-20			Bond Future	10.45	87.4025	10.4490	87.4025	0.00
14/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4059	4	4059	4	0.00
14/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2089	2	2089	2	1,815.00
14/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2772	3	2772	3	0.00
14/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8676	8	8676	8	0.00
14/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2803	3	2803	3	568.00
14/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4134	4	4134	4	0.00
14/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	8906	9	8906	9	0.00
14/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1142	1	1142	1	568.00
14/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7695	8	7695	8	0.00
14/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	603	1	603	1	1,815.00
14/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2959	3	2959	3	1,815.00
14/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4097	4	4097	4	0.00
14/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4855	5	4855	5	0.00
14/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6327	6	6327	6	0.00
14/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4816	5	4816	5	0.00
14/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2497	3	2497	3	1,815.00
14/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1964	2	1964	2	1,815.00
14/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	14168	14	14168	14	0.00
14/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7946	8	7946	8	0.00
14/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10771	11	10771	11	0.00
14/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6629	7	6629	7	0.00
14/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	2064	2	2064	2	568.00
14/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6578	7	6578	7	0.00
14/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4895	5	4895	5	0.00
14/01/2020	2046 On 06-February-20			Bond Future	107.68	107.6908	107.6792	107.6908	13,500.00
14/01/2020	2046 On 07-May-20			Bond Future	107.92	107.9397	107.9232	107.9397	0.00
14/01/2020	2046 On 06-August-20			Bond Future	109.96	109.9742	109.9600	109.9742	0.00
14/01/2020	2046 On 05-November-20			Bond Future	110.24	110.2494	110.2419	110.2494	0.00
14/01/2020	2050 On 06-February-20			Bond Future	109.47	109.4814	109.4697	109.4814	11,797.00
14/01/2020	2050 On 07-May-20			Bond Future	111.48	111.4974	111.4808	111.4974	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
14/01/2020	2050 On 06-August-20			Bond Future	111.72	111.7338	111.7195	111.7338	0.00
14/01/2020	2050 On 05-November-20			Bond Future	113.82	113.8236	113.8160	113.8236	0.00
14/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	AL37 On 06-February-20			Index Future	682.87	682.4590	682.8710	682.4590	0.00
14/01/2020	AL37 On 07-May-20			Index Future	695.25	694.8570	695.2470	694.8570	0.00
14/01/2020	AL37 On 06-August-20			Index Future	708.06	707.6500	708.0630	707.6500	0.00
14/01/2020	AL7T On 06-February-20			Index Future	789.74	788.2990	789.7400	788.2990	0.00
14/01/2020	AL7T On 07-May-20			Index Future	804.05	802.6190	804.0530	802.6190	0.00
14/01/2020	AL7T On 06-August-20			Index Future	818.88	817.3970	818.8750	817.3970	0.00
14/01/2020	ALBI On 06-February-20			Index Future	701.76	700.5810	701.7580	700.5810	416.00
14/01/2020	ALBI On 07-May-20			Index Future	714.48	713.3070	714.4760	713.3070	0.00
14/01/2020	ALBI On 06-August-20			Index Future	727.65	726.4410	727.6470	726.4410	0.00
14/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2020	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
14/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2020	ES33 On 06-February-20			Bond Future	11.01	78.4589	11.0090	78.4589	350.00
14/01/2020	ES33 On 07-May-20			Bond Future	11.13	76.0908	11.1287	76.0908	0.00
14/01/2020	ES33 On 06-August-20			Bond Future	11.25	77.4836	11.2501	77.4836	0.00
14/01/2020	ES33 On 05-November-20			Bond Future	11.37	75.1454	11.3731	75.1454	0.00
14/01/2020	ES42 On 06-February-20			Bond Future	11.32	79.5995	11.3172	79.5995	4,919.00
14/01/2020	ES42 On 07-May-20			Bond Future	11.44	76.7811	11.4350	76.7811	0.00
14/01/2020	ES42 On 06-August-20			Bond Future	11.55	78.1857	11.5530	78.1857	0.00
14/01/2020	ES42 On 05-November-20			Bond Future	11.67	75.3906	11.6713	75.3906	0.00
14/01/2020	GOVI On 06-February-20			GOVI	693.75	692.5530	693.7470	692.5530	1,244.00
14/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	93830	11	93830	11	0.00
14/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	94030	11	94030	11	0.00
14/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	93930	11	93930	11	0.00
14/01/2020	GOVI On 07-May-20			GOVI	706.32	705.1330	706.3200	705.1330	0.00
14/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	136800	15	136800	15	0.00
14/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	136600	15	136600	15	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
14/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	136700	15	136700	15	0.00
14/01/2020	GOVI On 06-August-20			GOVI	719.34	718.1160	719.3410	718.1160	0.00
14/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
14/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	87890	10	87890	10	0.00
14/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	87790	10	87790	10	0.00
14/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	87990	10	87990	10	0.00
14/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2020	IGOV On 06-February-20			Index Future	258.87	259.0800	258.8700	259.0800	1,004.00
14/01/2020	IGOV On 07-May-20			Index Future	263.63	263.8500	263.6260	263.8500	47.00
14/01/2020	IGOV On 06-August-20			Index Future	268.55	268.7710	268.5480	268.7710	0.00
14/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
14/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
14/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
14/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.48	95.4700	95.4800	95.4700	0.00
14/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.44	94.4300	94.4400	94.4300	0.00
14/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.35	93.3400	93.3500	93.3400	0.00
14/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.22	93.2000	93.2200	93.2000	0.00
14/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.15	95.1300	95.1500	95.1300	51.00
14/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.05	95.0300	95.0500	95.0300	0.00
14/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.97	95.9500	95.9700	95.9500	0.00
14/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.67	99.6600	99.6700	99.6600	0.00
14/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.70	100.6900	100.7000	100.6900	0.00
14/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.76	93.7500	93.7600	93.7500	0.00
14/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.66	99.6500	99.6600	99.6500	0.00
14/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
14/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.09	90.0900	90.0900	90.0900	0.00
14/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.90	86.9000	86.9000	86.9000	0.00
14/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.52	85.5000	85.5200	85.5000	0.00
14/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.65	87.6200	87.6500	87.6200	0.00
14/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.49	91.4600	91.4900	91.4600	0.00
14/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.97	89.9300	89.9700	89.9300	0.00
14/01/2020	IS10 On 21-June-27			Interest Rate Swap	92.04	92.0100	92.0400	92.0100	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
14/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.58	97.5600	97.5800	97.5600	0.00
14/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.92	97.9000	97.9200	97.9000	0.00
14/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.23	91.2200	91.2300	91.2200	0.00
14/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.63	98.6200	98.6300	98.6200	0.00
14/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
14/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/01/2020	R023 On 06-February-20			Bond Future	7.15	105.0417	7.1495	105.0417	43,600.00
14/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1018	1	1018	1	0.00
14/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1070	1	1070	1	0.00
14/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1044	1	1044	1	0.00
14/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	15	0	15	0	0.00
14/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	14	0	14	0	0.00
14/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	16	0	16	0	0.00
14/01/2020	R023 On 07-May-20			Bond Future	7.12	103.0176	7.1243	103.0176	13,512.00
14/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	228	0	228	0	0.00
14/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	236	0	236	0	0.00
14/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	219	0	219	0	0.00
14/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	813	1	813	1	0.00
14/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	796	1	796	1	0.00
14/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	779	1	779	1	0.00
14/01/2020	R023 On 06-August-20			Bond Future	7.08	104.9148	7.0766	104.9148	0.00
14/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	909	1	909	1	0.00
14/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	940	1	940	1	0.00
14/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	924	1	924	1	0.00
14/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	469	1	469	1	0.00
14/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	476	1	476	1	0.00
14/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	484	1	484	1	0.00
14/01/2020	R023 On 05-November-20			Bond Future	7.02	102.9417	7.0198	102.9417	0.00
14/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1417	1	1417	1	0.00
14/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1402	1	1402	1	0.00
14/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1433	1	1433	1	0.00
14/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	497	1	497	1	0.00
14/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	491	1	491	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
14/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	486	1	486	1	0.00
14/01/2020	R035 On 06-February-20			Bond Future	9.80	96.6364	9.7976	96.6364	118,505.00
14/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	452	0	452	0	0.00
14/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	430	0	430	0	0.00
14/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	408	0	408	0	0.00
14/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1958	2	1958	2	0.00
14/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1851	2	1851	2	0.00
14/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1904	2	1904	2	0.00
14/01/2020	R035 On 07-May-20			Bond Future	9.87	93.8889	9.8716	93.8889	105.00
14/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	375	0	375	0	5,000.00
14/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1896	2	1896	2	5,000.00
14/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1069	1	1069	1	0.00
14/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2001	2	2001	2	3,530.00
14/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	476	0	476	0	3,530.00
14/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1121	1	1121	1	0.00
14/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5698	6	5698	6	0.00
14/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6698	7	6698	7	0.00
14/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1095	1	1095	1	0.00
14/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	4054	4	4054	4	0.00
14/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2785	3	2785	3	0.00
14/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2669	3	2669	3	0.00
14/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3954	4	3954	4	0.00
14/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5706	6	5706	6	0.00
14/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	627	1	627	1	5,000.00
14/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	4004	4	4004	4	0.00
14/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	822	1	822	1	3,530.00
14/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6157	6	6157	6	0.00
14/01/2020	R035 On 06-August-20			Bond Future	9.95	95.6108	9.9451	95.6108	0.00
14/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	708	1	708	1	24,761.00
14/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3192	3	3192	3	0.00
14/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	435	0	435	0	3,000.00
14/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3155	3	3155	3	0.00
14/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3229	3	3229	3	0.00
14/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3407	4	3407	4	0.00

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14/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3337	3	3337	3	0.00
14/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9594	10	9594	10	0.00
14/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7846	8	7846	8	0.00
14/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3372	3	3372	3	0.00
14/01/2020	R035 On 05-November-20			Bond Future	10.02	92.9005	10.0205	92.9005	0.00
14/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5194	5	5194	5	0.00
14/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5153	5	5153	5	0.00
14/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5236	5	5236	5	0.00
14/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3078	3	3078	3	0.00
14/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3052	3	3052	3	0.00
14/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3025	3	3025	3	0.00
14/01/2020	R186 On 06-February-20			Bond Future	8.27	112.9180	8.2685	112.9180	99,750.00
14/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1704	2	1704	2	0.00
14/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	291	0	291	0	821.00
14/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1795	2	1795	2	0.00
14/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1482	1	1482	1	0.00
14/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1750	2	1750	2	0.00
14/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	3962	4	3962	4	0.00
14/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	152	0	152	0	0.00
14/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	144	0	144	0	0.00
14/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	9	0	9	0	821.00
14/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	211	0	211	0	821.00
14/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1172	1	1172	1	0.00
14/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	161	0	161	0	0.00
14/01/2020	R186 On 07-May-20			Bond Future	8.32	114.9693	8.3154	114.9693	1,933.00
14/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2024	2	2024	2	0.00
14/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	890	1	890	1	0.00
14/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3689	4	3689	4	0.00
14/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	569	1	569	1	0.00
14/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1362	1	1362	1	6,000.00
14/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	910	1	910	1	0.00
14/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	232	0	232	0	6,000.00
14/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	869	1	869	1	0.00
14/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2193	2	2193	2	0.00

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14/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4146	4	4146	4	0.00
14/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	461	0	461	0	6,000.00
14/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2125	2	2125	2	0.00
14/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2820	3	2820	3	2,500.00
14/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1551	2	1551	2	0.00
14/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2158	2	2158	2	0.00
14/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1041	1	1041	1	23,230.00
14/01/2020	R186 On 06-August-20			Bond Future	8.36	111.7783	8.3600	111.7783	0.00
14/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2034	2	2034	2	0.00
14/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2062	2	2062	2	0.00
14/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2007	2	2007	2	0.00
14/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	2007	2	2007	2	0.00
14/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1982	2	1982	2	0.00
14/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1958	2	1958	2	0.00
14/01/2020	R186 On 05-November-20			Bond Future	8.40	113.8689	8.4003	113.8689	0.00
14/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3150	3	3150	3	0.00
14/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3120	3	3120	3	0.00
14/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2264	2	2264	2	3,500.00
14/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5201	5	5201	5	0.00
14/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1192	1	1192	1	3,500.00
14/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3090	3	3090	3	0.00
14/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	4037	4	4037	4	0.00
14/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1882	2	1882	2	0.00
14/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	1010	1	1010	1	3,500.00
14/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2566	3	2566	3	0.00
14/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1901	2	1901	2	0.00
14/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1862	2	1862	2	0.00
14/01/2020	R197 On 06-February-20			Bond Future	300.59	300.6755	300.5855	300.6755	2,540.00
14/01/2020	R197 On 07-May-20			Bond Future	306.11	306.2117	306.1076	306.2117	0.00
14/01/2020	R197 On 06-August-20			Bond Future	304.15	304.2521	304.1532	304.2521	0.00
14/01/2020	R197 On 05-November-20			Bond Future	309.86	309.9422	309.8602	309.9422	0.00
14/01/2020	R202 On 06-February-20			Bond Future	226.12	226.6325	226.1167	226.6325	8,469.00
14/01/2020	R202 On 07-May-20			Bond Future	230.27	230.8055	230.2707	230.8055	0.00
14/01/2020	R202 On 06-August-20			Bond Future	230.51	231.0495	230.5099	231.0495	0.00

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14/01/2020	R202 On 05-November-20			Bond Future	234.84	235.3706	234.8353	235.3706	0.00
14/01/2020	R208 On 06-February-20			Bond Future	6.69	102.5317	6.6866	102.5317	15,530.00
14/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	613	1	613	1	0.00
14/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	591	1	591	1	0.00
14/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	602	1	602	1	0.00
14/01/2020	R208 On 07-May-20			Bond Future	6.49	100.9910	6.4920	100.9910	60.00
14/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1446	1	1446	1	0.00
14/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1454	1	1454	1	0.00
14/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1437	1	1437	1	0.00
14/01/2020	R208 On 06-August-20			Bond Future	6.09	102.8534	6.0911	102.8534	0.00
14/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	11	0	11	0	0.00
14/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	12	0	12	0	0.00
14/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	11	0	11	0	0.00
14/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	347	0	347	0	0.00
14/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	341	0	341	0	0.00
14/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	336	0	336	0	0.00
14/01/2020	R208 On 05-November-20			Bond Future	5.12	101.3673	5.1241	101.3673	0.00
14/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	42	0	42	0	0.00
14/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	40	0	40	0	0.00
14/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	39	0	39	0	0.00
14/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	172	0	172	0	0.00
14/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	175	0	175	0	0.00
14/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	170	0	170	0	0.00
14/01/2020	R209 On 06-February-20			Bond Future	9.84	73.3438	9.8447	73.3438	101,926.00
14/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	180	0	180	0	0.00
14/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	86	0	86	0	7,500.00
14/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	191	0	191	0	0.00
14/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	170	0	170	0	0.00

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14/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2381	3	2381	3	0.00
14/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2326	2	2326	2	0.00
14/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2957	3	2957	3	0.00
14/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2271	2	2271	2	0.00
14/01/2020	R209 On 07-May-20			Bond Future	9.91	71.5250	9.9149	71.5250	0.00
14/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	831	1	831	1	0.00
14/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	871	1	871	1	0.00
14/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	851	1	851	1	0.00
14/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3751	4	3751	4	0.00
14/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3706	4	3706	4	0.00
14/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3797	4	3797	4	0.00
14/01/2020	R209 On 06-August-20			Bond Future	9.98	72.8365	9.9848	72.8365	0.00
14/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
14/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36406	37	36406	37	0.00
14/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36514	37	36514	37	0.00
14/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36297	36	36297	36	0.00
14/01/2020	R209 On 05-November-20			Bond Future	10.05	71.0505	10.0530	71.0505	0.00
14/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3338	3	3338	3	0.00
14/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3399	3	3399	3	0.00
14/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3368	3	3368	3	0.00
14/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3628	4	3628	4	0.00
14/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3598	4	3598	4	0.00
14/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3659	4	3659	4	0.00
14/01/2020	R210 On 06-February-20			Bond Future	187.53	187.9590	187.5317	187.9590	1,721.00
14/01/2020	R210 On 07-May-20			Bond Future	188.35	188.7910	188.3481	188.7910	220.00
14/01/2020	R210 On 06-August-20			Bond Future	191.90	192.3495	191.9027	192.3495	0.00
14/01/2020	R210 On 05-November-20			Bond Future	192.80	193.2464	192.8029	193.2464	0.00
14/01/2020	R212 On 06-February-20			Bond Future	161.49	161.5137	161.4923	161.5137	7,963.00
14/01/2020	R212 On 07-May-20			Bond Future	164.46	164.4876	164.4591	164.4876	0.00
14/01/2020	R212 On 06-August-20			Bond Future	165.29	165.3124	165.2872	165.3124	0.00
14/01/2020	R212 On 05-November-20			Bond Future	168.39	168.4041	168.3886	168.4041	0.00
14/01/2020	R213 On 06-February-20			Bond Future	9.27	87.4585	9.2749	87.4585	20,142.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	819	1	819	1	0.00
14/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	788	1	788	1	0.00
14/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	757	1	757	1	0.00
14/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	818	1	818	1	0.00
14/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	848	1	848	1	0.00
14/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	788	1	788	1	0.00
14/01/2020	R213 On 07-May-20			Bond Future	9.34	85.4955	9.3386	85.4955	0.00
14/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	953	1	953	1	0.00
14/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	974	1	974	1	0.00
14/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	996	1	996	1	0.00
14/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2936	3	2936	3	0.00
14/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	3017	3	3017	3	0.00
14/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2976	3	2976	3	0.00
14/01/2020	R213 On 06-August-20			Bond Future	9.40	87.0648	9.4013	87.0648	0.00
14/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2224	2	2224	2	0.00
14/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2282	2	2282	2	0.00
14/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2253	2	2253	2	0.00
14/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2852	3	2852	3	0.00
14/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2822	3	2822	3	0.00
14/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2883	3	2883	3	0.00
14/01/2020	R213 On 05-November-20			Bond Future	9.47	85.1442	9.4662	85.1442	0.00
14/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3542	3	3542	3	0.00
14/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3574	3	3574	3	0.00
14/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3606	3	3606	3	0.00
14/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2778	3	2778	3	0.00
14/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2829	3	2829	3	0.00
14/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2804	3	2804	3	0.00
14/01/2020	R214 On 06-February-20			Bond Future	10.07	71.8271	10.0661	71.8271	19,134.00
14/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	172	0	172	0	0.00
14/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	194	0	194	0	0.00
14/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2481	2	2481	2	0.00
14/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	43	0	43	0	1,000.00
14/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	413	0	413	0	1,000.00
14/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	183	0	183	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
14/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2492	3	2492	3	0.00
14/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3743	4	3743	4	0.00
14/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2435	3	2435	3	0.00
14/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1707	2	1707	2	0.00
14/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2550	3	2550	3	0.00
14/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	239	0	239	0	1,000.00
14/01/2020	R214 On 07-May-20			Bond Future	10.14	69.8340	10.1351	69.8340	0.00
14/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1086	1	1086	1	0.00
14/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1109	1	1109	1	0.00
14/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	317	0	317	0	1,250.00
14/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1464	1	1464	1	1,250.00
14/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4267	4	4267	4	0.00
14/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1063	1	1063	1	0.00
14/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3611	4	3611	4	0.00
14/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2936	3	2936	3	0.00
14/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5962	6	5962	6	0.00
14/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	1020	1	1020	1	1,250.00
14/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3566	4	3566	4	0.00
14/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3521	4	3521	4	0.00
14/01/2020	R214 On 06-August-20			Bond Future	10.20	71.1142	10.2037	71.1142	0.00
14/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2295	2	2295	2	0.00
14/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2324	2	2324	2	0.00
14/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2354	2	2354	2	0.00
14/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3733	4	3733	4	0.00
14/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3806	4	3806	4	0.00
14/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3769	4	3769	4	0.00
14/01/2020	R214 On 05-November-20			Bond Future	10.27	69.1501	10.2733	69.1501	0.00
14/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3630	4	3630	4	0.00
14/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3662	4	3662	4	0.00
14/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3598	4	3598	4	0.00
14/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3808	4	3808	4	0.00
14/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3776	4	3776	4	0.00
14/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3745	4	3745	4	0.00
14/01/2020	R248 On 06-February-20			Bond Future	10.20	90.3840	10.2022	90.3840	95,180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	70	0	70	0	0.00
14/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	59	0	59	0	0.00
14/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	64	0	64	0	0.00
14/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	4314	5	4314	5	0.00
14/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	4148	4	4148	4	0.00
14/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	4231	4	4231	4	0.00
14/01/2020	R248 On 07-May-20			Bond Future	10.28	87.5862	10.2751	87.5862	0.00
14/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4664	5	4664	5	0.00
14/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	897	1	897	1	0.00
14/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2284	2	2284	2	0.00
14/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	947	1	947	1	0.00
14/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	922	1	922	1	0.00
14/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	713	1	713	1	300.00
14/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	5059	5	5059	5	0.00
14/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2891	3	2891	3	300.00
14/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	5122	5	5122	5	0.00
14/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5639	6	5639	6	0.00
14/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1371	1	1371	1	300.00
14/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4997	5	4997	5	0.00
14/01/2020	R248 On 06-August-20			Bond Future	10.35	89.1917	10.3478	89.1917	0.00
14/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	595	1	595	1	20,640.00
14/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3086	3	3086	3	0.00
14/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3162	3	3162	3	0.00
14/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	349	0	349	0	3,000.00
14/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3124	3	3124	3	0.00
14/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4390	5	4390	5	0.00
14/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4347	4	4347	4	0.00
14/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	12301	13	12301	13	0.00
14/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4433	5	4433	5	0.00
14/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	10121	10	10121	10	0.00
14/01/2020	R248 On 05-November-20			Bond Future	10.42	86.4254	10.4216	86.4254	0.00
14/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3159	3	3159	3	0.00
14/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3126	3	3126	3	0.00
14/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3093	3	3093	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
14/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6285	6	6285	6	0.00
14/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6336	6	6336	6	0.00
14/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6235	6	6235	6	0.00