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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
15/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	2025 On 06-February-20			Bond Future	135.92	135.9604	135.9193	135.9604	5,063.00
15/01/2020	2025 On 07-May-20			Bond Future	138.42	138.4582	138.4161	138.4582	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
15/01/2020	2025 On 06-August-20			Bond Future	139.53	139.5777	139.5349	139.5777	0.00
15/01/2020	2025 On 05-November-20			Bond Future	142.15	142.1968	142.1533	142.1968	0.00
15/01/2020	2029 On 06-February-20			Bond Future	101.20	101.2284	101.1993	101.2284	3,765.00
15/01/2020	2029 On 07-May-20			Bond Future	101.95	101.9845	101.9548	101.9845	0.00
15/01/2020	2029 On 06-August-20			Bond Future	103.88	103.9092	103.8789	103.9092	0.00
15/01/2020	2029 On 05-November-20			Bond Future	104.69	104.7251	104.6944	104.7251	0.00
15/01/2020	2030 On 06-February-20			Bond Future	9.07	93.3852	9.0711	93.3852	80,401.00
15/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	563	1	563	1	5,820.00
15/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1450	2	1450	2	0.00
15/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	5	0	5	0	5,820.00
15/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1005	1	1005	1	0.00
15/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2171	2	2171	2	0.00
15/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1042	1	1042	1	0.00
15/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1080	1	1080	1	0.00
15/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	533	1	533	1	0.00
15/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	581	1	581	1	0.00
15/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	354	0	354	0	5,000.00
15/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4272	4	4272	4	0.00
15/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	169	0	169	0	5,000.00
15/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	556	1	556	1	0.00
15/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	1003	1	1003	1	0.00
15/01/2020	2030 On 07-May-20			Bond Future	9.14	95.0777	9.1372	95.0777	0.00
15/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	901	1	901	1	0.00
15/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	880	1	880	1	0.00
15/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	860	1	860	1	0.00
15/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	3012	3	3012	3	0.00
15/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3054	3	3054	3	0.00
15/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2971	3	2971	3	0.00
15/01/2020	2030 On 06-August-20			Bond Future	9.20	92.8168	9.2037	92.8168	0.00
15/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2140	2	2140	2	0.00
15/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2197	2	2197	2	0.00
15/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2168	2	2168	2	0.00
15/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2785	3	2785	3	0.00
15/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2754	3	2754	3	0.00

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15/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2816	3	2816	3	0.00
15/01/2020	2030 On 05-November-20			Bond Future	9.26	94.5604	9.2629	94.5604	0.00
15/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	951	1	951	1	1,000.00
15/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2406	3	2406	3	1,000.00
15/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1661	2	1661	2	3,000.00
15/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3406	4	3406	4	0.00
15/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5925	6	5925	6	0.00
15/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3438	4	3438	4	0.00
15/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2379	2	2379	2	16,000.00
15/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7199	7	7199	7	0.00
15/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3470	4	3470	4	0.00
15/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7606	8	7606	8	0.00
15/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2943	3	2943	3	3,000.00
15/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1264	1	1264	1	16,000.00
15/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3744	4	3744	4	0.00
15/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5647	6	5647	6	0.00
15/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	935	1	935	1	3,000.00
15/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2679	3	2679	3	0.00
15/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2729	3	2729	3	0.00
15/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4821	5	4821	5	0.00
15/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3134	3	3134	3	0.00
15/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1056	1	1056	1	16,000.00
15/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2704	3	2704	3	0.00
15/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1447	1	1447	1	1,000.00
15/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3711	4	3711	4	0.00
15/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6514	6	6514	6	0.00
15/01/2020	2032 On 06-February-20			Bond Future	9.45	94.4443	9.4527	94.4443	70,272.00
15/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	649	1	649	1	0.00
15/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	679	1	679	1	0.00
15/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	620	1	620	1	0.00
15/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1109	1	1109	1	0.00
15/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1071	1	1071	1	0.00
15/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1033	1	1033	1	0.00
15/01/2020	2032 On 07-May-20			Bond Future	9.52	91.9965	9.5242	91.9965	0.00

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15/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	958	1	958	1	0.00
15/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1006	1	1006	1	0.00
15/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	982	1	982	1	0.00
15/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3289	3	3289	3	0.00
15/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3245	3	3245	3	0.00
15/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3334	3	3334	3	0.00
15/01/2020	2032 On 06-August-20			Bond Future	9.60	93.6866	9.5954	93.6866	0.00
15/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2379	2	2379	2	0.00
15/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2410	3	2410	3	0.00
15/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2442	3	2442	3	0.00
15/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3259	3	3259	3	0.00
15/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3328	3	3328	3	0.00
15/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3293	3	3293	3	0.00
15/01/2020	2032 On 05-November-20			Bond Future	9.67	91.2878	9.6650	91.2878	0.00
15/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3807	4	3807	4	0.00
15/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9311	9	9311	9	0.00
15/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8909	9	8909	9	0.00
15/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1916	2	1916	2	3,000.00
15/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3311	3	3311	3	3,000.00
15/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2790	3	2790	3	1,000.00
15/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3842	4	3842	4	0.00
15/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1540	2	1540	2	1,000.00
15/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3773	4	3773	4	0.00
15/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3235	3	3235	3	0.00
15/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5543	6	5543	6	0.00
15/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6318	6	6318	6	0.00
15/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	890	1	890	1	1,000.00
15/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4237	4	4237	4	0.00
15/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3177	3	3177	3	0.00
15/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3662	4	3662	4	0.00
15/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3206	3	3206	3	0.00
15/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	992	1	992	1	3,000.00
15/01/2020	2033 On 06-February-20			Bond Future	101.32	101.2885	101.3168	101.2885	6,960.00
15/01/2020	2033 On 07-May-20			Bond Future	101.99	101.9634	101.9921	101.9634	0.00

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15/01/2020	2033 On 06-August-20			Bond Future	103.92	103.8876	103.9169	103.8876	0.00
15/01/2020	2033 On 05-November-20			Bond Future	104.66	104.6253	104.6553	104.6253	0.00
15/01/2020	2037 On 06-February-20			Bond Future	9.98	88.2858	9.9791	88.2858	75,429.00
15/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	212	0	212	0	0.00
15/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	198	0	198	0	0.00
15/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	185	0	185	0	0.00
15/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2518	3	2518	3	0.00
15/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2582	3	2582	3	0.00
15/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2456	2	2456	2	0.00
15/01/2020	2037 On 07-May-20			Bond Future	10.06	89.8860	10.0581	89.8860	0.00
15/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	847	1	847	1	0.00
15/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	870	1	870	1	0.00
15/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	894	1	894	1	0.00
15/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4237	4	4237	4	0.00
15/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4345	4	4345	4	0.00
15/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4291	4	4291	4	0.00
15/01/2020	2037 On 06-August-20			Bond Future	10.14	87.2769	10.1383	87.2769	0.00
15/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2286	2	2286	2	0.00
15/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2318	3	2318	3	0.00
15/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2254	2	2254	2	0.00
15/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4277	4	4277	4	0.00
15/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4235	4	4235	4	0.00
15/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4193	4	4193	4	0.00
15/01/2020	2037 On 05-November-20			Bond Future	10.21	88.9186	10.2116	88.9186	0.00
15/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3985	4	3985	4	0.00
15/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3914	4	3914	4	0.00
15/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3949	4	3949	4	0.00
15/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4208	4	4208	4	0.00
15/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4137	4	4137	4	0.00
15/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4172	4	4172	4	0.00
15/01/2020	2038 On 06-February-20			Bond Future	116.06	116.0910	116.0582	116.0910	10,886.00
15/01/2020	2038 On 07-May-20			Bond Future	118.19	118.2239	118.1903	118.2239	0.00
15/01/2020	2038 On 06-August-20			Bond Future	118.74	118.7747	118.7407	118.7747	0.00
15/01/2020	2038 On 05-November-20			Bond Future	120.97	121.0035	120.9688	121.0035	0.00

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15/01/2020	2040 On 06-February-20			Bond Future	10.12	90.8424	10.1194	90.8424	48,269.00
15/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	141	0	141	0	0.00
15/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
15/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	163	0	163	0	0.00
15/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
15/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	152	0	152	0	0.00
15/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	3130	3	3130	3	0.00
15/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	3058	3	3058	3	0.00
15/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9522	9	9522	9	0.00
15/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	3202	3	3202	3	0.00
15/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	15284	15	15284	15	0.00
15/01/2020	2040 On 07-May-20			Bond Future	10.20	92.4889	10.1993	92.4889	0.00
15/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	403	0	403	0	2,640.00
15/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1651	2	1651	2	2,640.00
15/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	905	1	905	1	0.00
15/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	880	1	880	1	0.00
15/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	855	1	855	1	0.00
15/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4612	5	4612	5	0.00
15/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4496	4	4496	4	0.00
15/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4554	5	4554	5	0.00
15/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3216	3	3216	3	0.00
15/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	6091	6	6091	6	0.00
15/01/2020	2040 On 06-August-20			Bond Future	10.28	89.6768	10.2806	89.6768	0.00
15/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2521	3	2521	3	0.00
15/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2589	3	2589	3	0.00
15/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2555	3	2555	3	0.00
15/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4546	5	4546	5	0.00
15/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4456	5	4456	5	0.00
15/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4501	5	4501	5	0.00
15/01/2020	2040 On 05-November-20			Bond Future	10.35	91.3640	10.3550	91.3640	0.00
15/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2307	2	2307	2	2,000.00
15/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3916	4	3916	4	2,000.00
15/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1722	2	1722	2	2,000.00
15/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3123	3	3123	3	2,000.00

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15/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4176	4	4176	4	0.00
15/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10590	11	10590	11	0.00
15/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4214	4	4214	4	0.00
15/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9623	10	9623	10	0.00
15/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4252	4	4252	4	0.00
15/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4554	4	4554	4	0.00
15/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1620	2	1620	2	2,000.00
15/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8551	8	8551	8	0.00
15/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5862	6	5862	6	0.00
15/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4516	4	4516	4	0.00
15/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1309	1	1309	1	2,000.00
15/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4866	5	4866	5	0.00
15/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4592	5	4592	5	0.00
15/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7220	7	7220	7	0.00
15/01/2020	2044 On 06-February-20			Bond Future	10.22	87.2195	10.2242	87.2195	51,449.00
15/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	71	0	71	0	0.00
15/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
15/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	54	0	54	0	328.00
15/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	77	0	77	0	0.00
15/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4299	4	4299	4	0.00
15/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	65	0	65	0	0.00
15/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3711	4	3711	4	0.00
15/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3868	4	3868	4	0.00
15/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	86	0	86	0	328.00
15/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3789	4	3789	4	0.00
15/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	4028	4	4028	4	0.00
15/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9802	10	9802	10	0.00
15/01/2020	2044 On 07-May-20			Bond Future	10.30	88.8003	10.3033	88.8003	0.00
15/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	4942	5	4942	5	0.00
15/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	812	1	812	1	0.00
15/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	155	0	155	0	100.00
15/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1319	1	1319	1	100.00
15/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	114	0	114	0	556.00
15/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	859	1	859	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
15/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6535	7	6535	7	0.00
15/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	251	0	251	0	129.00
15/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1289	1	1289	1	129.00
15/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	835	1	835	1	0.00
15/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1115	1	1115	1	556.00
15/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6129	6	6129	6	0.00
15/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	830	1	830	1	556.00
15/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	748	1	748	1	100.00
15/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3903	4	3903	4	0.00
15/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8937	9	8937	9	0.00
15/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4276	4	4276	4	0.00
15/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4914	5	4914	5	0.00
15/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4975	5	4975	5	0.00
15/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7359	7	7359	7	0.00
15/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3955	4	3955	4	0.00
15/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1138	1	1138	1	129.00
15/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8340	8	8340	8	0.00
15/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4854	5	4854	5	0.00
15/01/2020	2044 On 06-August-20			Bond Future	10.38	86.0455	10.3837	86.0455	0.00
15/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	627	1	627	1	602.00
15/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1674	2	1674	2	0.00
15/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2037	2	2037	2	602.00
15/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	295	0	295	0	140.00
15/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1155	1	1155	1	140.00
15/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1731	2	1731	2	0.00
15/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	6805	7	6805	7	0.00
15/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1702	2	1702	2	0.00
15/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	5981	6	5981	6	0.00
15/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1948	2	1948	2	140.00
15/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5809	6	5809	6	0.00
15/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	12046	12	12046	12	0.00
15/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	7035	7	7035	7	0.00
15/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5755	6	5755	6	0.00
15/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1651	2	1651	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
15/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5863	6	5863	6	0.00
15/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5237	5	5237	5	0.00
15/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	9143	9	9143	9	0.00
15/01/2020	2044 On 05-November-20			Bond Future	10.46	87.6646	10.4572	87.6646	0.00
15/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2015	2	2015	2	1,815.00
15/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2692	3	2692	3	0.00
15/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	3974	4	3974	4	0.00
15/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8592	9	8592	9	0.00
15/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	8843	9	8843	9	0.00
15/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2723	3	2723	3	568.00
15/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4048	4	4048	4	0.00
15/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1131	1	1131	1	568.00
15/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7558	8	7558	8	0.00
15/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	603	1	603	1	1,815.00
15/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2878	3	2878	3	1,815.00
15/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4011	4	4011	4	0.00
15/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4832	5	4832	5	0.00
15/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6309	6	6309	6	0.00
15/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4792	5	4792	5	0.00
15/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2422	2	2422	2	1,815.00
15/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1963	2	1963	2	1,815.00
15/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	14230	14	14230	14	0.00
15/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10823	11	10823	11	0.00
15/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6611	7	6611	7	0.00
15/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7934	8	7934	8	0.00
15/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	2043	2	2043	2	568.00
15/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4872	5	4872	5	0.00
15/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6560	7	6560	7	0.00
15/01/2020	2046 On 06-February-20			Bond Future	107.75	107.6792	107.7453	107.6792	13,500.00
15/01/2020	2046 On 07-May-20			Bond Future	107.99	107.9232	107.9906	107.9232	0.00
15/01/2020	2046 On 06-August-20			Bond Future	110.03	109.9600	110.0285	109.9600	0.00
15/01/2020	2046 On 05-November-20			Bond Future	110.31	110.2419	110.3117	110.2419	0.00
15/01/2020	2050 On 06-February-20			Bond Future	109.23	109.4697	109.2258	109.4697	11,797.00
15/01/2020	2050 On 07-May-20			Bond Future	111.23	111.4808	111.2324	111.4808	0.00

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15/01/2020	2050 On 06-August-20			Bond Future	111.47	111.7195	111.4664	111.7195	0.00
15/01/2020	2050 On 05-November-20			Bond Future	113.56	113.8160	113.5581	113.8160	0.00
15/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	AL37 On 06-February-20			Index Future	683.17	682.8710	683.1690	682.8710	0.00
15/01/2020	AL37 On 07-May-20			Index Future	695.55	695.2470	695.5500	695.2470	0.00
15/01/2020	AL37 On 06-August-20			Index Future	708.37	708.0630	708.3720	708.0630	0.00
15/01/2020	AL7T On 06-February-20			Index Future	789.10	789.7400	789.0960	789.7400	0.00
15/01/2020	AL7T On 07-May-20			Index Future	803.40	804.0530	803.3970	804.0530	0.00
15/01/2020	AL7T On 06-August-20			Index Future	818.21	818.8750	818.2060	818.8750	0.00
15/01/2020	ALBI On 06-February-20			Index Future	701.50	701.7580	701.4980	701.7580	416.00
15/01/2020	ALBI On 07-May-20			Index Future	714.21	714.4760	714.2120	714.4760	0.00
15/01/2020	ALBI On 06-August-20			Index Future	727.38	727.6470	727.3770	727.6470	0.00
15/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2020	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
15/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2020	ES33 On 06-February-20			Bond Future	11.01	78.6093	11.0100	78.6093	350.00
15/01/2020	ES33 On 07-May-20			Bond Future	11.13	76.2407	11.1296	76.2407	0.00
15/01/2020	ES33 On 06-August-20			Bond Future	11.25	77.6381	11.2511	77.6381	0.00
15/01/2020	ES33 On 05-November-20			Bond Future	11.37	75.3076	11.3741	75.3076	0.00
15/01/2020	ES42 On 06-February-20			Bond Future	11.32	79.7708	11.3184	79.7708	4,919.00
15/01/2020	ES42 On 07-May-20			Bond Future	11.44	76.9523	11.4363	76.9523	0.00
15/01/2020	ES42 On 06-August-20			Bond Future	11.55	78.3619	11.5542	78.3619	0.00
15/01/2020	ES42 On 05-November-20			Bond Future	11.67	75.5751	11.6726	75.5751	0.00
15/01/2020	GOVI On 06-February-20			GOVI	693.46	693.7470	693.4560	693.7470	1,244.00
15/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	96740	9	96740	9	0.00
15/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	96940	9	96940	9	0.00
15/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	96840	9	96840	9	0.00
15/01/2020	GOVI On 07-May-20			GOVI	706.02	706.3200	706.0230	706.3200	0.00
15/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	139770	14	139770	14	0.00
15/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	139570	14	139570	14	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
15/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	139670	14	139670	14	0.00
15/01/2020	GOVI On 06-August-20			GOVI	719.04	719.3410	719.0380	719.3410	0.00
15/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
15/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	90920	9	90920	9	0.00
15/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	90820	9	90820	9	0.00
15/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	91020	9	91020	9	0.00
15/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2020	IGOV On 06-February-20			Index Future	258.84	258.8700	258.8360	258.8700	1,004.00
15/01/2020	IGOV On 07-May-20			Index Future	263.59	263.6260	263.5910	263.6260	47.00
15/01/2020	IGOV On 06-August-20			Index Future	268.51	268.5480	268.5130	268.5480	0.00
15/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
15/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
15/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
15/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.47	95.4800	95.4700	95.4800	0.00
15/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.43	94.4400	94.4300	94.4400	0.00
15/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.34	93.3500	93.3400	93.3500	0.00
15/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.20	93.2200	93.2000	93.2200	0.00
15/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.14	95.1500	95.1400	95.1500	51.00
15/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.03	95.0500	95.0300	95.0500	0.00
15/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.95	95.9700	95.9500	95.9700	0.00
15/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.66	99.6700	99.6600	99.6700	0.00
15/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.69	100.7000	100.6900	100.7000	0.00
15/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.75	93.7600	93.7500	93.7600	0.00
15/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.66	99.6600	99.6600	99.6600	0.00
15/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
15/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.10	90.0900	90.1000	90.0900	0.00
15/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.91	86.9000	86.9100	86.9000	0.00
15/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.52	85.5200	85.5200	85.5200	0.00
15/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.65	87.6500	87.6500	87.6500	0.00
15/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.49	91.4900	91.4900	91.4900	0.00
15/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.97	89.9700	89.9700	89.9700	0.00
15/01/2020	IS10 On 21-June-27			Interest Rate Swap	92.04	92.0400	92.0400	92.0400	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
15/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.58	97.5800	97.5800	97.5800	0.00
15/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.92	97.9200	97.9200	97.9200	0.00
15/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.24	91.2300	91.2400	91.2300	0.00
15/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.63	98.6300	98.6300	98.6300	0.00
15/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
15/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/01/2020	R023 On 06-February-20			Bond Future	7.14	105.1238	7.1392	105.1238	43,600.00
15/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1045	1	1045	1	0.00
15/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1097	1	1097	1	0.00
15/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1071	1	1071	1	0.00
15/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	14	0	14	0	0.00
15/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	13	0	13	0	0.00
15/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	15	0	15	0	0.00
15/01/2020	R023 On 07-May-20			Bond Future	7.11	103.0970	7.1132	103.0970	13,512.00
15/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	267	0	267	0	0.00
15/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	277	0	277	0	0.00
15/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	258	0	258	0	0.00
15/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	824	1	824	1	0.00
15/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	807	1	807	1	0.00
15/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	791	1	791	1	0.00
15/01/2020	R023 On 06-August-20			Bond Future	7.06	104.9981	7.0642	104.9981	0.00
15/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	959	1	959	1	0.00
15/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	991	1	991	1	0.00
15/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	975	1	975	1	0.00
15/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	491	0	491	0	0.00
15/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	498	0	498	0	0.00
15/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	505	0	505	0	0.00
15/01/2020	R023 On 05-November-20			Bond Future	7.01	103.0329	7.0059	103.0329	0.00
15/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1426	1	1426	1	0.00
15/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1410	1	1410	1	0.00
15/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1441	1	1441	1	0.00
15/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	476	0	476	0	0.00
15/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	470	0	470	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
15/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	465	0	465	0	0.00
15/01/2020	R035 On 06-February-20			Bond Future	9.81	96.8274	9.8100	96.8274	118,505.00
15/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	380	0	380	0	0.00
15/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	360	0	360	0	0.00
15/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	340	0	340	0	0.00
15/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1981	2	1981	2	0.00
15/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1870	2	1870	2	0.00
15/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1925	2	1925	2	0.00
15/01/2020	R035 On 07-May-20			Bond Future	9.88	94.0795	9.8844	94.0795	105.00
15/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	316	0	316	0	5,000.00
15/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	968	1	968	1	0.00
15/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1772	2	1772	2	5,000.00
15/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1875	2	1875	2	3,530.00
15/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	409	0	409	0	3,530.00
15/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1018	1	1018	1	0.00
15/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5564	6	5564	6	0.00
15/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6568	7	6568	7	0.00
15/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	993	1	993	1	0.00
15/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	4047	4	4047	4	0.00
15/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2754	3	2754	3	0.00
15/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2637	3	2637	3	0.00
15/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3945	4	3945	4	0.00
15/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5732	6	5732	6	0.00
15/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	590	1	590	1	5,000.00
15/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3995	4	3995	4	0.00
15/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	781	1	781	1	3,530.00
15/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6192	6	6192	6	0.00
15/01/2020	R035 On 06-August-20			Bond Future	9.96	95.8072	9.9584	95.8072	0.00
15/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	623	1	623	1	24,761.00
15/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3037	3	3037	3	0.00
15/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	372	0	372	0	3,000.00
15/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3000	3	3000	3	0.00
15/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3073	3	3073	3	0.00
15/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3347	3	3347	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
15/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3277	3	3277	3	0.00
15/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9626	10	9626	10	0.00
15/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7856	8	7856	8	0.00
15/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3312	3	3312	3	0.00
15/01/2020	R035 On 05-November-20			Bond Future	10.03	93.1064	10.0342	93.1064	0.00
15/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5139	5	5139	5	0.00
15/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5098	5	5098	5	0.00
15/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5181	5	5181	5	0.00
15/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3120	3	3120	3	0.00
15/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3093	3	3093	3	0.00
15/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3067	3	3067	3	0.00
15/01/2020	R186 On 06-February-20			Bond Future	8.26	112.9752	8.2567	112.9752	99,750.00
15/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1748	2	1748	2	0.00
15/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	298	0	298	0	821.00
15/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1841	2	1841	2	0.00
15/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1522	1	1522	1	0.00
15/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1794	2	1794	2	0.00
15/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4025	4	4025	4	0.00
15/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	132	0	132	0	0.00
15/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	124	0	124	0	0.00
15/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	7	0	7	0	821.00
15/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	186	0	186	0	821.00
15/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1113	1	1113	1	0.00
15/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	140	0	140	0	0.00
15/01/2020	R186 On 07-May-20			Bond Future	8.30	115.0228	8.3030	115.0228	1,933.00
15/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2058	2	2058	2	0.00
15/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	907	1	907	1	0.00
15/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3735	4	3735	4	0.00
15/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	581	1	581	1	0.00
15/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1386	1	1386	1	6,000.00
15/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	929	1	929	1	0.00
15/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	236	0	236	0	6,000.00
15/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	887	1	887	1	0.00
15/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2144	2	2144	2	0.00

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15/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4084	4	4084	4	0.00
15/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	441	0	441	0	6,000.00
15/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2077	2	2077	2	0.00
15/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2766	3	2766	3	2,500.00
15/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1509	2	1509	2	0.00
15/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2110	2	2110	2	0.00
15/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1010	1	1010	1	23,230.00
15/01/2020	R186 On 06-August-20			Bond Future	8.35	111.8355	8.3469	111.8355	0.00
15/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2062	2	2062	2	0.00
15/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2090	2	2090	2	0.00
15/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2035	2	2035	2	0.00
15/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1967	2	1967	2	0.00
15/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1943	2	1943	2	0.00
15/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1919	2	1919	2	0.00
15/01/2020	R186 On 05-November-20			Bond Future	8.39	113.9341	8.3866	113.9341	0.00
15/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3124	3	3124	3	0.00
15/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3093	3	3093	3	0.00
15/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5198	5	5198	5	0.00
15/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1151	1	1151	1	3,500.00
15/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2226	2	2226	2	3,500.00
15/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3063	3	3063	3	0.00
15/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3929	4	3929	4	0.00
15/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1786	2	1786	2	0.00
15/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	938	1	938	1	3,500.00
15/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2459	3	2459	3	0.00
15/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1805	2	1805	2	0.00
15/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1767	2	1767	2	0.00
15/01/2020	R197 On 06-February-20			Bond Future	300.49	300.5855	300.4885	300.5855	2,540.00
15/01/2020	R197 On 07-May-20			Bond Future	306.01	306.1076	306.0085	306.1076	0.00
15/01/2020	R197 On 06-August-20			Bond Future	304.05	304.1532	304.0524	304.1532	0.00
15/01/2020	R197 On 05-November-20			Bond Future	309.76	309.8602	309.7578	309.8602	0.00
15/01/2020	R202 On 06-February-20			Bond Future	226.30	226.1167	226.2983	226.1167	8,469.00
15/01/2020	R202 On 07-May-20			Bond Future	230.46	230.2707	230.4554	230.2707	0.00
15/01/2020	R202 On 06-August-20			Bond Future	230.70	230.5099	230.6982	230.5099	0.00

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15/01/2020	R202 On 05-November-20			Bond Future	235.03	234.8353	235.0270	234.8353	0.00
15/01/2020	R208 On 06-February-20			Bond Future	6.66	102.5286	6.6588	102.5286	15,530.00
15/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	583	1	583	1	0.00
15/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	561	1	561	1	0.00
15/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	572	1	572	1	0.00
15/01/2020	R208 On 07-May-20			Bond Future	6.46	100.9836	6.4563	100.9836	60.00
15/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1415	1	1415	1	0.00
15/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1424	1	1424	1	0.00
15/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1407	1	1407	1	0.00
15/01/2020	R208 On 06-August-20			Bond Future	6.04	102.8482	6.0409	102.8482	0.00
15/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	12	0	12	0	0.00
15/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	12	0	12	0	0.00
15/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	11	0	11	0	0.00
15/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	316	0	316	0	0.00
15/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	310	0	310	0	0.00
15/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	305	0	305	0	0.00
15/01/2020	R208 On 05-November-20			Bond Future	5.04	101.3684	5.0421	101.3684	0.00
15/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	48	0	48	0	0.00
15/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	46	0	46	0	0.00
15/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	45	0	45	0	0.00
15/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	147	0	147	0	0.00
15/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	150	0	150	0	0.00
15/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	145	0	145	0	0.00
15/01/2020	R209 On 06-February-20			Bond Future	9.85	73.5055	9.8474	73.5055	101,926.00
15/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	158	0	158	0	0.00
15/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	72	0	72	0	7,500.00
15/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	168	0	168	0	0.00
15/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	148	0	148	0	0.00

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15/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2376	2	2376	2	0.00
15/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2320	2	2320	2	0.00
15/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2960	3	2960	3	0.00
15/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2265	2	2265	2	0.00
15/01/2020	R209 On 07-May-20			Bond Future	9.92	71.6866	9.9177	71.6866	0.00
15/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	733	1	733	1	0.00
15/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	771	1	771	1	0.00
15/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	752	1	752	1	0.00
15/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3670	4	3670	4	0.00
15/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3624	4	3624	4	0.00
15/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3716	4	3716	4	0.00
15/01/2020	R209 On 06-August-20			Bond Future	9.99	73.0028	9.9877	73.0028	0.00
15/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36423	36	36423	36	0.00
15/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36531	37	36531	37	0.00
15/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36314	36	36314	36	0.00
15/01/2020	R209 On 05-November-20			Bond Future	10.06	71.2244	10.0559	71.2244	0.00
15/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3290	3	3290	3	0.00
15/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3350	3	3350	3	0.00
15/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3320	3	3320	3	0.00
15/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3598	4	3598	4	0.00
15/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3568	4	3568	4	0.00
15/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3628	4	3628	4	0.00
15/01/2020	R210 On 06-February-20			Bond Future	187.34	187.5317	187.3426	187.5317	1,721.00
15/01/2020	R210 On 07-May-20			Bond Future	188.16	188.3481	188.1553	188.3481	220.00
15/01/2020	R210 On 06-August-20			Bond Future	191.71	191.9027	191.7063	191.9027	0.00
15/01/2020	R210 On 05-November-20			Bond Future	192.60	192.8029	192.6030	192.8029	0.00
15/01/2020	R212 On 06-February-20			Bond Future	161.44	161.4923	161.4362	161.4923	7,763.00
15/01/2020	R212 On 07-May-20			Bond Future	164.40	164.4591	164.4019	164.4591	0.00
15/01/2020	R212 On 06-August-20			Bond Future	165.23	165.2872	165.2290	165.2872	0.00
15/01/2020	R212 On 05-November-20			Bond Future	168.33	168.3886	168.3294	168.3886	0.00
15/01/2020	R213 On 06-February-20			Bond Future	9.28	87.6465	9.2825	87.6465	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
15/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	766	1	766	1	0.00
15/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	735	1	735	1	0.00
15/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	705	1	705	1	0.00
15/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	812	1	812	1	0.00
15/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	843	1	843	1	0.00
15/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	781	1	781	1	0.00
15/01/2020	R213 On 07-May-20			Bond Future	9.35	85.6834	9.3466	85.6834	0.00
15/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	906	1	906	1	0.00
15/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	927	1	927	1	0.00
15/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	948	1	948	1	0.00
15/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2936	3	2936	3	0.00
15/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	3017	3	3017	3	0.00
15/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2976	3	2976	3	0.00
15/01/2020	R213 On 06-August-20			Bond Future	9.41	87.2582	9.4095	87.2582	0.00
15/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2158	2	2158	2	0.00
15/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2215	2	2215	2	0.00
15/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2187	2	2187	2	0.00
15/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2835	3	2835	3	0.00
15/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2804	3	2804	3	0.00
15/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2866	3	2866	3	0.00
15/01/2020	R213 On 05-November-20			Bond Future	9.47	85.3466	9.4747	85.3466	0.00
15/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3449	4	3449	4	0.00
15/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3480	4	3480	4	0.00
15/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3512	4	3512	4	0.00
15/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2734	3	2734	3	0.00
15/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2785	3	2785	3	0.00
15/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2760	3	2760	3	0.00
15/01/2020	R214 On 06-February-20			Bond Future	10.07	71.9951	10.0686	71.9951	19,134.00
15/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	147	0	147	0	0.00
15/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	168	0	168	0	0.00
15/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2440	2	2440	2	0.00
15/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	33	0	33	0	1,000.00
15/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	374	0	374	0	1,000.00
15/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	157	0	157	0	0.00

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15/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2483	2	2483	2	0.00
15/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3749	4	3749	4	0.00
15/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2425	2	2425	2	0.00
15/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1684	2	1684	2	0.00
15/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2541	3	2541	3	0.00
15/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	214	0	214	0	1,000.00
15/01/2020	R214 On 07-May-20			Bond Future	10.14	70.0021	10.1377	70.0021	0.00
15/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	958	1	958	1	0.00
15/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	981	1	981	1	0.00
15/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	259	0	259	0	1,250.00
15/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1338	1	1338	1	1,250.00
15/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4126	4	4126	4	0.00
15/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	936	1	936	1	0.00
15/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3500	4	3500	4	0.00
15/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2826	3	2826	3	0.00
15/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5920	6	5920	6	0.00
15/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	895	1	895	1	1,250.00
15/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3455	4	3455	4	0.00
15/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3410	4	3410	4	0.00
15/01/2020	R214 On 06-August-20			Bond Future	10.21	71.2872	10.2063	71.2872	0.00
15/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2209	2	2209	2	0.00
15/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2238	2	2238	2	0.00
15/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2268	2	2268	2	0.00
15/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3664	4	3664	4	0.00
15/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3737	4	3737	4	0.00
15/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3700	4	3700	4	0.00
15/01/2020	R214 On 05-November-20			Bond Future	10.28	69.3306	10.2760	69.3306	0.00
15/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3597	4	3597	4	0.00
15/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3629	4	3629	4	0.00
15/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3566	4	3566	4	0.00
15/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3792	4	3792	4	0.00
15/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3761	4	3761	4	0.00
15/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3730	4	3730	4	0.00
15/01/2020	R248 On 06-February-20			Bond Future	10.21	90.5942	10.2096	90.5942	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
15/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	50	0	50	0	0.00
15/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	42	0	42	0	0.00
15/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	46	0	46	0	0.00
15/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	4356	4	4356	4	0.00
15/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	4188	4	4188	4	0.00
15/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	4272	4	4272	4	0.00
15/01/2020	R248 On 07-May-20			Bond Future	10.28	87.7967	10.2828	87.7967	0.00
15/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4544	5	4544	5	0.00
15/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	811	1	811	1	0.00
15/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	859	1	859	1	0.00
15/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2166	2	2166	2	0.00
15/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	835	1	835	1	0.00
15/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	635	1	635	1	300.00
15/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	5033	5	5033	5	0.00
15/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2834	3	2834	3	300.00
15/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5623	6	5623	6	0.00
15/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	5097	5	5097	5	0.00
15/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1312	1	1312	1	300.00
15/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4970	5	4970	5	0.00
15/01/2020	R248 On 06-August-20			Bond Future	10.36	89.4081	10.3557	89.4081	0.00
15/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	522	1	522	1	20,640.00
15/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2944	3	2944	3	0.00
15/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3020	3	3020	3	0.00
15/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	297	0	297	0	3,000.00
15/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	2982	3	2982	3	0.00
15/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4310	4	4310	4	0.00
15/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4267	4	4267	4	0.00
15/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	12312	12	12312	12	0.00
15/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4354	4	4354	4	0.00
15/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	10111	10	10111	10	0.00
15/01/2020	R248 On 05-November-20			Bond Future	10.43	86.6513	10.4297	86.6513	0.00
15/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3071	3	3071	3	0.00
15/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3038	3	3038	3	0.00
15/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3005	3	3005	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
15/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6261	6	6261	6	0.00
15/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6311	6	6311	6	0.00
15/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6211	6	6211	6	0.00