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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
16/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	2025 On 06-February-20			Bond Future	136.10	135.9193	136.0964	135.9193	5,063.00
16/01/2020	2025 On 07-May-20			Bond Future	138.60	138.4161	138.5965	138.4161	0.00
16/01/2020	2025 On 06-August-20			Bond Future	139.72	139.5349	139.7187	139.5349	0.00
16/01/2020	2025 On 05-November-20			Bond Future	142.34	142.1533	142.3406	142.1533	0.00
16/01/2020	2029 On 06-February-20			Bond Future	101.19	101.1993	101.1896	101.1993	3,765.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2020	2029 On 07-May-20			Bond Future	101.94	101.9548	101.9448	101.9548	0.00
16/01/2020	2029 On 06-August-20			Bond Future	103.87	103.8789	103.8688	103.8789	0.00
16/01/2020	2029 On 05-November-20			Bond Future	104.68	104.6944	104.6842	104.6944	0.00
16/01/2020	2030 On 06-February-20			Bond Future	9.03	93.3051	9.0347	93.3051	80,399.00
16/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	644	1	644	1	5,820.00
16/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1601	1	1601	1	0.00
16/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	7	0	7	0	5,820.00
16/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1126	1	1126	1	0.00
16/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2353	2	2353	2	0.00
16/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1166	1	1166	1	0.00
16/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1206	1	1206	1	0.00
16/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	435	1	435	1	0.00
16/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	477	1	477	1	0.00
16/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	280	0	280	0	5,000.00
16/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4049	4	4049	4	0.00
16/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	127	0	127	0	5,000.00
16/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	455	1	455	1	0.00
16/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	859	1	859	1	0.00
16/01/2020	2030 On 07-May-20			Bond Future	9.10	94.9961	9.0995	94.9961	0.00
16/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	971	1	971	1	0.00
16/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	949	1	949	1	0.00
16/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	927	1	927	1	0.00
16/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2852	3	2852	3	0.00
16/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2893	3	2893	3	0.00
16/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2812	3	2812	3	0.00
16/01/2020	2030 On 06-August-20			Bond Future	9.16	92.7337	9.1644	92.7337	0.00
16/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2245	2	2245	2	0.00
16/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2304	2	2304	2	0.00
16/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2274	2	2274	2	0.00
16/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2658	3	2658	3	0.00
16/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2628	3	2628	3	0.00
16/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2688	3	2688	3	0.00
16/01/2020	2030 On 05-November-20			Bond Future	9.22	94.4758	9.2221	94.4758	0.00
16/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2508	2	2508	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1004	1	1004	1	1,000.00
16/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1740	2	1740	2	3,000.00
16/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3533	3	3533	3	0.00
16/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6094	6	6094	6	0.00
16/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3566	3	3566	3	0.00
16/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2481	2	2481	2	16,000.00
16/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7382	7	7382	7	0.00
16/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3599	3	3599	3	0.00
16/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7795	8	7795	8	0.00
16/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3059	3	3059	3	3,000.00
16/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1330	1	1330	1	16,000.00
16/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3608	4	3608	4	0.00
16/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5476	6	5476	6	0.00
16/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	887	1	887	1	3,000.00
16/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2570	3	2570	3	0.00
16/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2619	3	2619	3	0.00
16/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4664	5	4664	5	0.00
16/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3013	3	3013	3	0.00
16/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1003	1	1003	1	16,000.00
16/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2595	3	2595	3	0.00
16/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1379	1	1379	1	1,000.00
16/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3576	4	3576	4	0.00
16/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6330	7	6330	7	0.00
16/01/2020	2032 On 06-February-20			Bond Future	9.43	94.4268	9.4267	94.4268	71,272.00
16/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	707	1	707	1	0.00
16/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	739	1	739	1	0.00
16/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	676	1	676	1	0.00
16/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	990	1	990	1	0.00
16/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	954	1	954	1	0.00
16/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	918	1	918	1	0.00
16/01/2020	2032 On 07-May-20			Bond Future	9.50	91.9786	9.4973	91.9786	0.00
16/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1009	1	1009	1	0.00
16/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1058	1	1058	1	0.00
16/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1033	1	1033	1	0.00

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16/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3163	3	3163	3	0.00
16/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3120	3	3120	3	0.00
16/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3206	3	3206	3	0.00
16/01/2020	2032 On 06-August-20			Bond Future	9.57	93.6683	9.5675	93.6683	0.00
16/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2457	2	2457	2	0.00
16/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2489	2	2489	2	0.00
16/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2521	2	2521	2	0.00
16/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3157	3	3157	3	0.00
16/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3224	3	3224	3	0.00
16/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3190	3	3190	3	0.00
16/01/2020	2032 On 05-November-20			Bond Future	9.64	91.2693	9.6361	91.2693	0.00
16/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3903	4	3903	4	0.00
16/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9057	9	9057	9	0.00
16/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9461	9	9461	9	0.00
16/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1977	2	1977	2	3,000.00
16/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3398	3	3398	3	3,000.00
16/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2868	3	2868	3	1,000.00
16/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3938	4	3938	4	0.00
16/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1592	2	1592	2	1,000.00
16/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3868	4	3868	4	0.00
16/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3145	3	3145	3	0.00
16/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5419	6	5419	6	0.00
16/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6185	6	6185	6	0.00
16/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	856	1	856	1	1,000.00
16/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3089	3	3089	3	0.00
16/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4131	4	4131	4	0.00
16/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3565	4	3565	4	0.00
16/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3117	3	3117	3	0.00
16/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	955	1	955	1	3,000.00
16/01/2020	2033 On 06-February-20			Bond Future	100.97	101.3168	100.9691	101.3168	6,960.00
16/01/2020	2033 On 07-May-20			Bond Future	101.64	101.9921	101.6380	101.9921	0.00
16/01/2020	2033 On 06-August-20			Bond Future	103.56	103.9169	103.5562	103.9169	0.00
16/01/2020	2033 On 05-November-20			Bond Future	104.29	104.6553	104.2877	104.6553	0.00
16/01/2020	2037 On 06-February-20			Bond Future	9.97	88.2681	9.9678	88.2681	73,979.00

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16/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	213	0	213	0	0.00
16/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	199	0	199	0	0.00
16/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	185	0	185	0	0.00
16/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2435	3	2435	3	0.00
16/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2499	3	2499	3	0.00
16/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2373	2	2373	2	0.00
16/01/2020	2037 On 07-May-20			Bond Future	10.05	89.8679	10.0464	89.8679	0.00
16/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	863	1	863	1	0.00
16/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	886	1	886	1	0.00
16/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	910	1	910	1	0.00
16/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4168	4	4168	4	0.00
16/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4275	4	4275	4	0.00
16/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4221	4	4221	4	0.00
16/01/2020	2037 On 06-August-20			Bond Future	10.13	87.2584	10.1262	87.2584	0.00
16/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2315	2	2315	2	0.00
16/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2347	2	2347	2	0.00
16/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2283	2	2283	2	0.00
16/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4219	4	4219	4	0.00
16/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4177	4	4177	4	0.00
16/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4136	4	4136	4	0.00
16/01/2020	2037 On 05-November-20			Bond Future	10.20	88.8999	10.1991	88.8999	0.00
16/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4024	4	4024	4	0.00
16/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3952	4	3952	4	0.00
16/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3988	4	3988	4	0.00
16/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4158	4	4158	4	0.00
16/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4088	4	4088	4	0.00
16/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4123	4	4123	4	0.00
16/01/2020	2038 On 06-February-20			Bond Future	115.96	116.0582	115.9635	116.0582	10,886.00
16/01/2020	2038 On 07-May-20			Bond Future	118.09	118.1903	118.0938	118.1903	0.00
16/01/2020	2038 On 06-August-20			Bond Future	118.64	118.7407	118.6423	118.7407	0.00
16/01/2020	2038 On 05-November-20			Bond Future	120.87	120.9688	120.8687	120.9688	0.00
16/01/2020	2040 On 06-February-20			Bond Future	10.11	90.7444	10.1080	90.7444	45,859.00
16/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	140	0	140	0	0.00
16/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00

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16/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	162	0	162	0	0.00
16/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
16/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	151	0	151	0	0.00
16/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	3040	3	3040	3	0.00
16/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2968	3	2968	3	0.00
16/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9432	10	9432	10	0.00
16/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	3112	3	3112	3	0.00
16/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	15194	15	15194	15	0.00
16/01/2020	2040 On 07-May-20			Bond Future	10.19	92.3890	10.1876	92.3890	0.00
16/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	412	0	412	0	2,640.00
16/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1678	2	1678	2	2,640.00
16/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	922	1	922	1	0.00
16/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	897	1	897	1	0.00
16/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	872	1	872	1	0.00
16/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4537	5	4537	5	0.00
16/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4422	4	4422	4	0.00
16/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4479	5	4479	5	0.00
16/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3153	3	3153	3	0.00
16/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	6009	6	6009	6	0.00
16/01/2020	2040 On 06-August-20			Bond Future	10.27	89.5750	10.2685	89.5750	0.00
16/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2552	3	2552	3	0.00
16/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2621	3	2621	3	0.00
16/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2587	3	2587	3	0.00
16/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4485	5	4485	5	0.00
16/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4396	4	4396	4	0.00
16/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4440	5	4440	5	0.00
16/01/2020	2040 On 05-November-20			Bond Future	10.34	91.2604	10.3424	91.2604	0.00
16/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2333	2	2333	2	2,000.00
16/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3955	4	3955	4	2,000.00
16/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1743	2	1743	2	2,000.00
16/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3156	3	3156	3	2,000.00
16/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4217	4	4217	4	0.00
16/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10661	11	10661	11	0.00
16/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4255	4	4255	4	0.00

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16/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9690	10	9690	10	0.00
16/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4293	4	4293	4	0.00
16/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4500	5	4500	5	0.00
16/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1594	2	1594	2	2,000.00
16/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8477	9	8477	9	0.00
16/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5800	6	5800	6	0.00
16/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4463	5	4463	5	0.00
16/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1286	1	1286	1	2,000.00
16/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4810	5	4810	5	0.00
16/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4538	5	4538	5	0.00
16/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7152	7	7152	7	0.00
16/01/2020	2044 On 06-February-20			Bond Future	10.20	87.1606	10.1977	87.1606	52,318.00
16/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	78	0	78	0	0.00
16/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
16/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	60	0	60	0	328.00
16/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	85	0	85	0	0.00
16/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4489	4	4489	4	0.00
16/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	71	0	71	0	0.00
16/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3509	4	3509	4	0.00
16/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3665	4	3665	4	0.00
16/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	65	0	65	0	328.00
16/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3587	4	3587	4	0.00
16/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3824	4	3824	4	0.00
16/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9592	10	9592	10	0.00
16/01/2020	2044 On 07-May-20			Bond Future	10.28	88.7402	10.2760	88.7402	0.00
16/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5090	5	5090	5	0.00
16/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	858	1	858	1	0.00
16/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	167	0	167	0	100.00
16/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1384	1	1384	1	100.00
16/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	123	0	123	0	556.00
16/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	906	1	906	1	0.00
16/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	269	0	269	0	129.00
16/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1353	1	1353	1	129.00
16/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6701	7	6701	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	882	1	882	1	0.00
16/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1173	1	1173	1	556.00
16/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6291	6	6291	6	0.00
16/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	779	1	779	1	556.00
16/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	701	1	701	1	100.00
16/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8733	9	8733	9	0.00
16/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4120	4	4120	4	0.00
16/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4748	5	4748	5	0.00
16/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3755	4	3755	4	0.00
16/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4808	5	4808	5	0.00
16/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7164	7	7164	7	0.00
16/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3806	4	3806	4	0.00
16/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1072	1	1072	1	129.00
16/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8139	8	8139	8	0.00
16/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4688	5	4688	5	0.00
16/01/2020	2044 On 06-August-20			Bond Future	10.36	85.9844	10.3554	85.9844	0.00
16/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	658	1	658	1	602.00
16/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1738	2	1738	2	0.00
16/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2111	2	2111	2	602.00
16/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	311	0	311	0	140.00
16/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1205	1	1205	1	140.00
16/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1798	2	1798	2	0.00
16/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	6958	7	6958	7	0.00
16/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1768	2	1768	2	0.00
16/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6124	6	6124	6	0.00
16/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1874	2	1874	2	140.00
16/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5657	6	5657	6	0.00
16/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11845	12	11845	12	0.00
16/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6867	7	6867	7	0.00
16/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5604	6	5604	6	0.00
16/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1586	2	1586	2	602.00
16/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5710	6	5710	6	0.00
16/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5094	5	5094	5	0.00
16/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8956	9	8956	9	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
16/01/2020	2044 On 05-November-20			Bond Future	10.43	87.6024	10.4281	87.6024	0.00
16/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2079	2	2079	2	1,815.00
16/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2771	3	2771	3	0.00
16/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8750	9	8750	9	0.00
16/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4077	4	4077	4	0.00
16/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2802	3	2802	3	568.00
16/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4152	4	4152	4	0.00
16/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9002	9	9002	9	0.00
16/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1172	1	1172	1	568.00
16/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7706	8	7706	8	0.00
16/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	627	1	627	1	1,815.00
16/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2961	3	2961	3	1,815.00
16/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4114	4	4114	4	0.00
16/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4714	5	4714	5	0.00
16/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6170	6	6170	6	0.00
16/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4674	5	4674	5	0.00
16/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2349	2	2349	2	1,815.00
16/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1901	2	1901	2	1,815.00
16/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	14032	14	14032	14	0.00
16/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7777	8	7777	8	0.00
16/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10642	11	10642	11	0.00
16/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6468	7	6468	7	0.00
16/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4753	5	4753	5	0.00
16/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1979	2	1979	2	568.00
16/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6418	7	6418	7	0.00
16/01/2020	2046 On 06-February-20			Bond Future	107.35	107.7453	107.3544	107.7453	14,000.00
16/01/2020	2046 On 07-May-20			Bond Future	107.59	107.9906	107.5923	107.9906	0.00
16/01/2020	2046 On 06-August-20			Bond Future	109.62	110.0285	109.6228	110.0285	0.00
16/01/2020	2046 On 05-November-20			Bond Future	109.90	110.3117	109.8984	110.3117	0.00
16/01/2020	2050 On 06-February-20			Bond Future	109.54	109.2258	109.5378	109.2258	11,797.00
16/01/2020	2050 On 07-May-20			Bond Future	111.55	111.2324	111.5499	111.2324	0.00
16/01/2020	2050 On 06-August-20			Bond Future	111.79	111.4664	111.7901	111.4664	0.00
16/01/2020	2050 On 05-November-20			Bond Future	113.89	113.5581	113.8879	113.5581	0.00
16/01/2020	8607 On 21-December-26			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
16/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	AL37 On 06-February-20			Index Future	685.07	683.1690	685.0710	683.1690	0.00
16/01/2020	AL37 On 07-May-20			Index Future	697.49	695.5500	697.4860	695.5500	0.00
16/01/2020	AL37 On 06-August-20			Index Future	710.34	708.3720	710.3430	708.3720	0.00
16/01/2020	AL7T On 06-February-20			Index Future	790.97	789.0960	790.9730	789.0960	0.00
16/01/2020	AL7T On 07-May-20			Index Future	805.31	803.3970	805.3070	803.3970	0.00
16/01/2020	AL7T On 06-August-20			Index Future	820.15	818.2060	820.1520	818.2060	0.00
16/01/2020	ALBI On 06-February-20			Index Future	702.95	701.4980	702.9530	701.4980	416.00
16/01/2020	ALBI On 07-May-20			Index Future	715.69	714.2120	715.6930	714.2120	0.00
16/01/2020	ALBI On 06-August-20			Index Future	728.89	727.3770	728.8860	727.3770	0.00
16/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2020	ES33 On 06-February-20			Bond Future	10.99	78.6040	10.9935	78.6040	350.00
16/01/2020	ES33 On 07-May-20			Bond Future	11.11	76.2352	11.1125	76.2352	0.00
16/01/2020	ES33 On 06-August-20			Bond Future	11.23	77.6325	11.2333	77.6325	0.00
16/01/2020	ES33 On 05-November-20			Bond Future	11.36	75.3019	11.3557	75.3019	0.00
16/01/2020	ES42 On 06-February-20			Bond Future	11.29	79.7633	11.2918	79.7633	4,919.00
16/01/2020	ES42 On 07-May-20			Bond Future	11.41	76.9445	11.4088	76.9445	0.00
16/01/2020	ES42 On 06-August-20			Bond Future	11.53	78.3540	11.5257	78.3540	0.00
16/01/2020	ES42 On 05-November-20			Bond Future	11.64	75.5670	11.6431	75.5670	0.00
16/01/2020	GOVI On 06-February-20			GOVI	694.88	693.4560	694.8820	693.4560	1,244.00
16/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	82480	10	82480	10	0.00
16/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	82680	10	82680	10	0.00
16/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	82580	10	82580	10	0.00
16/01/2020	GOVI On 07-May-20			GOVI	707.48	706.0230	707.4750	706.0230	0.00
16/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	125250	14	125250	14	0.00
16/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	125050	14	125050	14	0.00
16/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	125150	14	125150	14	0.00
16/01/2020	GOVI On 06-August-20			GOVI	720.52	719.0380	720.5160	719.0380	0.00
16/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
16/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	76140	9	76140	9	0.00
16/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	76040	9	76040	9	0.00
16/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	76240	9	76240	9	0.00
16/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2020	IGOV On 06-February-20			Index Future	258.97	258.8360	258.9710	258.8360	1,004.00
16/01/2020	IGOV On 07-May-20			Index Future	263.73	263.5910	263.7280	263.5910	47.00
16/01/2020	IGOV On 06-August-20			Index Future	268.65	268.5130	268.6520	268.5130	0.00
16/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
16/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0500	102.0200	102.0500	0.00
16/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
16/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.39	95.4700	95.3900	95.4700	0.00
16/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.34	94.4300	94.3400	94.4300	0.00
16/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.22	93.3400	93.2200	93.3400	0.00
16/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.06	93.2000	93.0600	93.2000	0.00
16/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.00	95.1400	95.0000	95.1400	51.00
16/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.89	95.0300	94.8900	95.0300	0.00
16/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.79	95.9500	95.7900	95.9500	0.00
16/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.47	99.6600	99.4700	99.6600	0.00
16/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.49	100.6900	100.4900	100.6900	0.00
16/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.53	93.7500	93.5300	93.7500	0.00
16/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.43	99.6600	99.4300	99.6600	0.00
16/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
16/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.78	90.1000	89.7800	90.1000	0.00
16/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.60	86.9100	86.6000	86.9100	0.00
16/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.21	85.5200	85.2100	85.5200	0.00
16/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.35	87.6500	87.3500	87.6500	0.00
16/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.20	91.4900	91.2000	91.4900	0.00
16/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.68	89.9700	89.6800	89.9700	0.00
16/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.74	92.0400	91.7400	92.0400	0.00
16/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.28	97.5800	97.2800	97.5800	0.00
16/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.61	97.9200	97.6100	97.9200	0.00
16/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.91	91.2400	90.9100	91.2400	0.00
16/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.33	98.6300	98.3300	98.6300	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
16/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
16/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/01/2020	R023 On 06-February-20			Bond Future	7.05	105.1516	7.0473	105.1516	43,600.00
16/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1286	1	1286	1	0.00
16/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1339	1	1339	1	0.00
16/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1313	1	1313	1	0.00
16/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	4	0	4	0	0.00
16/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	4	0	4	0	0.00
16/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	5	0	5	0	0.00
16/01/2020	R023 On 07-May-20			Bond Future	7.01	103.1251	7.0123	103.1251	13,512.00
16/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	360	0	360	0	0.00
16/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	371	0	371	0	0.00
16/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	348	0	348	0	0.00
16/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	659	1	659	1	0.00
16/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	645	1	645	1	0.00
16/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	631	1	631	1	0.00
16/01/2020	R023 On 06-August-20			Bond Future	6.95	105.0268	6.9524	105.0268	0.00
16/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1121	1	1121	1	0.00
16/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1156	1	1156	1	0.00
16/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1139	1	1139	1	0.00
16/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	396	0	396	0	0.00
16/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	402	0	402	0	0.00
16/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	408	1	408	1	0.00
16/01/2020	R023 On 05-November-20			Bond Future	6.88	103.0622	6.8810	103.0622	0.00
16/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1609	1	1609	1	0.00
16/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1593	1	1593	1	0.00
16/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1625	1	1625	1	0.00
16/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	393	0	393	0	0.00
16/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	388	0	388	0	0.00
16/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	384	0	384	0	0.00
16/01/2020	R035 On 06-February-20			Bond Future	9.79	96.7361	9.7940	96.7361	118,505.00
16/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	394	0	394	0	0.00
16/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	373	0	373	0	0.00
16/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	353	0	353	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
16/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1876	2	1876	2	0.00
16/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1767	2	1767	2	0.00
16/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1821	2	1821	2	0.00
16/01/2020	R035 On 07-May-20			Bond Future	9.87	93.9865	9.8678	93.9865	105.00
16/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	328	0	328	0	5,000.00
16/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1816	2	1816	2	5,000.00
16/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	996	1	996	1	0.00
16/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1921	2	1921	2	3,530.00
16/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	423	0	423	0	3,530.00
16/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1047	1	1047	1	0.00
16/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6661	7	6661	7	0.00
16/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1021	1	1021	1	0.00
16/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5651	6	5651	6	0.00
16/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2678	3	2678	3	0.00
16/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3954	4	3954	4	0.00
16/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2562	3	2562	3	0.00
16/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3853	4	3853	4	0.00
16/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5625	6	5625	6	0.00
16/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	563	1	563	1	5,000.00
16/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3903	4	3903	4	0.00
16/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	748	1	748	1	3,530.00
16/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6083	6	6083	6	0.00
16/01/2020	R035 On 06-August-20			Bond Future	9.94	95.7124	9.9413	95.7124	0.00
16/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	640	1	640	1	24,761.00
16/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3091	3	3091	3	0.00
16/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	383	0	383	0	3,000.00
16/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3054	3	3054	3	0.00
16/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3128	3	3128	3	0.00
16/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3278	3	3278	3	0.00
16/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3209	3	3209	3	0.00
16/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9514	10	9514	10	0.00
16/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7750	8	7750	8	0.00
16/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3243	3	3243	3	0.00
16/01/2020	R035 On 05-November-20			Bond Future	10.02	93.0098	10.0165	93.0098	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
16/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5208	5	5208	5	0.00
16/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5166	5	5166	5	0.00
16/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5250	5	5250	5	0.00
16/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3063	3	3063	3	0.00
16/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3037	3	3037	3	0.00
16/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3011	3	3011	3	0.00
16/01/2020	R186 On 06-February-20			Bond Future	8.20	113.0403	8.1955	113.0403	99,750.00
16/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2034	2	2034	2	0.00
16/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	400	0	400	0	821.00
16/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2132	2	2132	2	0.00
16/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1794	2	1794	2	0.00
16/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2083	2	2083	2	0.00
16/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4361	4	4361	4	0.00
16/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	81	0	81	0	0.00
16/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	76	0	76	0	0.00
16/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	3	0	3	0	821.00
16/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	118	0	118	0	821.00
16/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	877	1	877	1	0.00
16/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	86	0	86	0	0.00
16/01/2020	R186 On 07-May-20			Bond Future	8.24	115.0889	8.2386	115.0889	1,933.00
16/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1037	1	1037	1	0.00
16/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2272	2	2272	2	0.00
16/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4012	4	4012	4	0.00
16/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	676	1	676	1	0.00
16/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1556	1	1556	1	6,000.00
16/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1060	1	1060	1	0.00
16/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	284	0	284	0	6,000.00
16/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1015	1	1015	1	0.00
16/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1926	2	1926	2	0.00
16/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3786	4	3786	4	0.00
16/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	373	0	373	0	6,000.00
16/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1863	2	1863	2	0.00
16/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2516	3	2516	3	2,500.00
16/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1334	2	1334	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	877	1	877	1	23,230.00
16/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1894	2	1894	2	0.00
16/01/2020	R186 On 06-August-20			Bond Future	8.28	111.9029	8.2791	111.9029	0.00
16/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2245	2	2245	2	0.00
16/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2274	2	2274	2	0.00
16/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2216	2	2216	2	0.00
16/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1796	2	1796	2	0.00
16/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1773	2	1773	2	0.00
16/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1751	2	1751	2	0.00
16/01/2020	R186 On 05-November-20			Bond Future	8.32	114.0028	8.3151	114.0028	0.00
16/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3339	3	3339	3	0.00
16/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3307	3	3307	3	0.00
16/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2404	2	2404	2	3,500.00
16/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5470	5	5470	5	0.00
16/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1267	1	1267	1	3,500.00
16/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3276	3	3276	3	0.00
16/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3686	4	3686	4	0.00
16/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1642	2	1642	2	0.00
16/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	852	1	852	1	3,500.00
16/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2279	2	2279	2	0.00
16/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1660	2	1660	2	0.00
16/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1624	2	1624	2	0.00
16/01/2020	R197 On 06-February-20			Bond Future	301.45	300.4885	301.4516	300.4885	2,540.00
16/01/2020	R197 On 07-May-20			Bond Future	306.99	306.0085	306.9892	306.0085	0.00
16/01/2020	R197 On 06-August-20			Bond Future	305.05	304.0524	305.0517	304.0524	0.00
16/01/2020	R197 On 05-November-20			Bond Future	310.78	309.7578	310.7758	309.7578	0.00
16/01/2020	R202 On 06-February-20			Bond Future	225.91	226.2983	225.9098	226.2983	8,469.00
16/01/2020	R202 On 07-May-20			Bond Future	230.06	230.4554	230.0598	230.4554	0.00
16/01/2020	R202 On 06-August-20			Bond Future	230.30	230.6982	230.2952	230.6982	0.00
16/01/2020	R202 On 05-November-20			Bond Future	234.62	235.0270	234.6166	235.0270	0.00
16/01/2020	R208 On 06-February-20			Bond Future	6.57	102.5585	6.5654	102.5585	15,530.00
16/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00

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16/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	482	1	482	1	0.00
16/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	461	1	461	1	0.00
16/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	471	1	471	1	0.00
16/01/2020	R208 On 07-May-20			Bond Future	6.34	101.0139	6.3359	101.0139	60.00
16/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1313	1	1313	1	0.00
16/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1322	1	1322	1	0.00
16/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1304	1	1304	1	0.00
16/01/2020	R208 On 06-August-20			Bond Future	5.87	102.8793	5.8719	102.8793	0.00
16/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	27	0	27	0	0.00
16/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	29	0	29	0	0.00
16/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	26	0	26	0	0.00
16/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	226	0	226	0	0.00
16/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	221	0	221	0	0.00
16/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	217	0	217	0	0.00
16/01/2020	R208 On 05-November-20			Bond Future	4.77	101.4000	4.7656	101.4000	0.00
16/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	93	0	93	0	0.00
16/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	90	0	90	0	0.00
16/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	88	0	88	0	0.00
16/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	85	0	85	0	0.00
16/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	87	0	87	0	0.00
16/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	83	0	83	0	0.00
16/01/2020	R209 On 06-February-20			Bond Future	9.83	73.4889	9.8315	73.4889	101,951.00
16/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	162	0	162	0	0.00
16/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	74	0	74	0	7,500.00
16/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	173	0	173	0	0.00
16/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	152	0	152	0	0.00
16/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2280	2	2280	2	0.00
16/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2225	2	2225	2	0.00
16/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2861	3	2861	3	0.00
16/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2170	2	2170	2	0.00
16/01/2020	R209 On 07-May-20			Bond Future	9.90	71.6695	9.9013	71.6695	0.00

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16/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	754	1	754	1	0.00
16/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	793	1	793	1	0.00
16/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	773	1	773	1	0.00
16/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3590	4	3590	4	0.00
16/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3544	4	3544	4	0.00
16/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3636	4	3636	4	0.00
16/01/2020	R209 On 06-August-20			Bond Future	9.97	72.9855	9.9708	72.9855	0.00
16/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
16/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36319	36	36319	36	0.00
16/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36428	37	36428	37	0.00
16/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36211	36	36211	36	0.00
16/01/2020	R209 On 05-November-20			Bond Future	10.04	71.2068	10.0384	71.2068	0.00
16/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3338	3	3338	3	0.00
16/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3399	3	3399	3	0.00
16/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3368	3	3368	3	0.00
16/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3541	4	3541	4	0.00
16/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3511	4	3511	4	0.00
16/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3571	4	3571	4	0.00
16/01/2020	R210 On 06-February-20			Bond Future	187.66	187.3426	187.6617	187.3426	1,721.00
16/01/2020	R210 On 07-May-20			Bond Future	188.48	188.1553	188.4803	188.1553	220.00
16/01/2020	R210 On 06-August-20			Bond Future	192.04	191.7063	192.0375	191.7063	0.00
16/01/2020	R210 On 05-November-20			Bond Future	192.94	192.6030	192.9405	192.6030	0.00
16/01/2020	R212 On 06-February-20			Bond Future	161.64	161.4362	161.6363	161.4362	7,763.00
16/01/2020	R212 On 07-May-20			Bond Future	164.61	164.4019	164.6055	164.4019	0.00
16/01/2020	R212 On 06-August-20			Bond Future	165.44	165.2290	165.4365	165.2290	0.00
16/01/2020	R212 On 05-November-20			Bond Future	168.54	168.3294	168.5409	168.3294	0.00
16/01/2020	R213 On 06-February-20			Bond Future	9.25	87.5996	9.2464	87.5996	20,142.00
16/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	864	1	864	1	0.00
16/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	830	1	830	1	0.00
16/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	797	1	797	1	0.00
16/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	686	1	686	1	0.00
16/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	715	1	715	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
16/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	659	1	659	1	0.00
16/01/2020	R213 On 07-May-20			Bond Future	9.31	85.6356	9.3092	85.6356	0.00
16/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	974	1	974	1	0.00
16/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	996	1	996	1	0.00
16/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1018	1	1018	1	0.00
16/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2781	3	2781	3	0.00
16/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2861	3	2861	3	0.00
16/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2821	3	2821	3	0.00
16/01/2020	R213 On 06-August-20			Bond Future	9.37	87.2095	9.3708	87.2095	0.00
16/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2261	2	2261	2	0.00
16/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2320	2	2320	2	0.00
16/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2290	2	2290	2	0.00
16/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2710	3	2710	3	0.00
16/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2680	3	2680	3	0.00
16/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2740	3	2740	3	0.00
16/01/2020	R213 On 05-November-20			Bond Future	9.43	85.2970	9.4346	85.2970	0.00
16/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3573	3	3573	3	0.00
16/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3606	3	3606	3	0.00
16/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3638	4	3638	4	0.00
16/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2628	3	2628	3	0.00
16/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2677	3	2677	3	0.00
16/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2652	3	2652	3	0.00
16/01/2020	R214 On 06-February-20			Bond Future	10.04	71.9789	10.0425	71.9789	19,134.00
16/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	160	0	160	0	0.00
16/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	183	0	183	0	0.00
16/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2570	2	2570	2	0.00
16/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	36	0	36	0	1,000.00
16/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	406	0	406	0	1,000.00
16/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	171	0	171	0	0.00
16/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2327	2	2327	2	0.00
16/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3583	4	3583	4	0.00
16/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2270	2	2270	2	0.00
16/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1547	2	1547	2	0.00
16/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2385	3	2385	3	0.00

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16/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	175	0	175	0	1,000.00
16/01/2020	R214 On 07-May-20			Bond Future	10.11	69.9855	10.1109	69.9855	0.00
16/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1007	1	1007	1	0.00
16/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1030	1	1030	1	0.00
16/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	276	0	276	0	1,250.00
16/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1399	1	1399	1	1,250.00
16/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4247	4	4247	4	0.00
16/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	983	1	983	1	0.00
16/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3375	4	3375	4	0.00
16/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2714	3	2714	3	0.00
16/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5765	6	5765	6	0.00
16/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	843	1	843	1	1,250.00
16/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3330	3	3330	3	0.00
16/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3286	3	3286	3	0.00
16/01/2020	R214 On 06-August-20			Bond Future	10.18	71.2703	10.1787	71.2703	0.00
16/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2280	2	2280	2	0.00
16/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2310	2	2310	2	0.00
16/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2340	2	2340	2	0.00
16/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3560	4	3560	4	0.00
16/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3631	4	3631	4	0.00
16/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3596	4	3596	4	0.00
16/01/2020	R214 On 05-November-20			Bond Future	10.25	69.3135	10.2476	69.3135	0.00
16/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3685	4	3685	4	0.00
16/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3717	4	3717	4	0.00
16/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3652	4	3652	4	0.00
16/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3700	4	3700	4	0.00
16/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3669	4	3669	4	0.00
16/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3639	4	3639	4	0.00
16/01/2020	R248 On 06-February-20			Bond Future	10.18	90.5342	10.1835	90.5342	96,980.00
16/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	55	0	55	0	0.00
16/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	46	0	46	0	0.00
16/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	50	0	50	0	0.00
16/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	4148	4	4148	4	0.00
16/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3981	4	3981	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	4065	4	4065	4	0.00
16/01/2020	R248 On 07-May-20			Bond Future	10.26	87.7355	10.2559	87.7355	0.00
16/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4687	5	4687	5	0.00
16/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	857	1	857	1	0.00
16/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2259	2	2259	2	0.00
16/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	907	1	907	1	0.00
16/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	882	1	882	1	0.00
16/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	673	1	673	1	300.00
16/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4864	5	4864	5	0.00
16/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2710	3	2710	3	300.00
16/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4927	5	4927	5	0.00
16/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5445	6	5445	6	0.00
16/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1239	1	1239	1	300.00
16/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4802	5	4802	5	0.00
16/01/2020	R248 On 06-August-20			Bond Future	10.33	89.3458	10.3280	89.3458	0.00
16/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	548	1	548	1	20,640.00
16/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3037	3	3037	3	0.00
16/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3114	3	3114	3	0.00
16/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	313	0	313	0	3,000.00
16/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3076	3	3076	3	0.00
16/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4184	4	4184	4	0.00
16/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4141	4	4141	4	0.00
16/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	12108	12	12108	12	0.00
16/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4227	4	4227	4	0.00
16/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9917	10	9917	10	0.00
16/01/2020	R248 On 05-November-20			Bond Future	10.40	86.5878	10.4011	86.5878	0.00
16/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3158	3	3158	3	0.00
16/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3124	3	3124	3	0.00
16/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3090	3	3090	3	0.00
16/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6123	6	6123	6	0.00
16/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6173	6	6173	6	0.00
16/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6073	6	6073	6	0.00