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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
20/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	2025 On 06-February-20			Bond Future	135.93	135.8761	135.9273	135.8761	5,063.00
20/01/2020	2025 On 07-May-20			Bond Future	138.38	138.3242	138.3761	138.3242	0.00
20/01/2020	2025 On 06-August-20			Bond Future	139.43	139.3803	139.4331	139.3803	0.00
20/01/2020	2025 On 05-November-20			Bond Future	141.94	141.8883	141.9423	141.8883	0.00
20/01/2020	2025 On 04-February-21			Bond Future	142.90	142.8467	142.9021	142.8467	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
20/01/2020	2029 On 06-February-20			Bond Future	101.28	101.1692	101.2844	101.1692	3,765.00
20/01/2020	2029 On 07-May-20			Bond Future	102.01	101.8886	102.0058	101.8886	0.00
20/01/2020	2029 On 06-August-20			Bond Future	103.89	103.7665	103.8859	103.7665	0.00
20/01/2020	2029 On 05-November-20			Bond Future	104.62	104.5004	104.6221	104.5004	0.00
20/01/2020	2030 On 06-February-20			Bond Future	8.99	93.5866	8.9945	93.5866	80,399.00
20/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	690	1	690	1	5,820.00
20/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1741	2	1741	2	0.00
20/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	4	0	4	0	5,820.00
20/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1223	1	1223	1	0.00
20/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2541	2	2541	2	0.00
20/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1267	1	1267	1	0.00
20/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1312	1	1312	1	0.00
20/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	291	0	291	0	0.00
20/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	325	0	325	0	0.00
20/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	171	0	171	0	5,000.00
20/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3797	4	3797	4	0.00
20/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	65	0	65	0	5,000.00
20/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	308	0	308	0	0.00
20/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	656	1	656	1	0.00
20/01/2020	2030 On 07-May-20			Bond Future	9.06	95.2496	9.0632	95.2496	50.00
20/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1020	1	1020	1	0.00
20/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	997	1	997	1	0.00
20/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	974	1	974	1	0.00
20/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2680	3	2680	3	0.00
20/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2720	3	2720	3	0.00
20/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2640	3	2640	3	0.00
20/01/2020	2030 On 06-August-20			Bond Future	9.13	92.9501	9.1337	92.9501	0.00
20/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2310	2	2310	2	0.00
20/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2370	2	2370	2	0.00
20/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2340	2	2340	2	0.00
20/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2541	3	2541	3	0.00
20/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2512	3	2512	3	0.00
20/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2571	3	2571	3	0.00
20/01/2020	2030 On 05-November-20			Bond Future	9.20	94.6238	9.2026	94.6238	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
20/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1017	1	1017	1	1,000.00
20/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2540	2	2540	2	1,000.00
20/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3577	3	3577	3	0.00
20/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1763	2	1763	2	3,000.00
20/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6160	6	6160	6	0.00
20/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3610	4	3610	4	0.00
20/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2513	2	2513	2	16,000.00
20/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7457	7	7457	7	0.00
20/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3643	4	3643	4	0.00
20/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7872	8	7872	8	0.00
20/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3098	3	3098	3	3,000.00
20/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1347	1	1347	1	16,000.00
20/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3526	4	3526	4	0.00
20/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5379	6	5379	6	0.00
20/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	851	1	851	1	3,000.00
20/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2501	3	2501	3	0.00
20/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2549	3	2549	3	0.00
20/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4573	5	4573	5	0.00
20/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2938	3	2938	3	0.00
20/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	964	1	964	1	16,000.00
20/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2525	3	2525	3	0.00
20/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1331	1	1331	1	1,000.00
20/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3495	4	3495	4	0.00
20/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6230	6	6230	6	0.00
20/01/2020	2032 On 06-February-20			Bond Future	9.39	94.6647	9.3862	94.6647	71,272.00
20/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	756	1	756	1	0.00
20/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	791	1	791	1	0.00
20/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	721	1	721	1	0.00
20/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	763	1	763	1	0.00
20/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	730	1	730	1	0.00
20/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	698	1	698	1	0.00
20/01/2020	2032 On 07-May-20			Bond Future	9.46	92.1881	9.4603	92.1881	3,555.00
20/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1061	1	1061	1	0.00
20/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1113	1	1113	1	0.00

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20/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1087	1	1087	1	0.00
20/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	2971	3	2971	3	0.00
20/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	2929	3	2929	3	0.00
20/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3014	3	3014	3	0.00
20/01/2020	2032 On 06-August-20			Bond Future	9.54	93.8409	9.5354	93.8409	0.00
20/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2529	2	2529	2	0.00
20/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2561	2	2561	2	0.00
20/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2594	3	2594	3	0.00
20/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3021	3	3021	3	0.00
20/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3088	3	3088	3	0.00
20/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3054	3	3054	3	0.00
20/01/2020	2032 On 05-November-20			Bond Future	9.61	91.3736	9.6140	91.3736	0.00
20/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3958	4	3958	4	0.00
20/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9157	9	9157	9	0.00
20/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9564	9	9564	9	0.00
20/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2006	2	2006	2	3,000.00
20/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3447	3	3447	3	3,000.00
20/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2910	3	2910	3	1,000.00
20/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3993	4	3993	4	0.00
20/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1616	2	1616	2	1,000.00
20/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3923	4	3923	4	0.00
20/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3059	3	3059	3	0.00
20/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5308	5	5308	5	0.00
20/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6068	6	6068	6	0.00
20/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	818	1	818	1	1,000.00
20/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3004	3	3004	3	0.00
20/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4032	4	4032	4	0.00
20/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3473	4	3473	4	0.00
20/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3031	3	3031	3	0.00
20/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	913	1	913	1	3,000.00
20/01/2020	2033 On 06-February-20			Bond Future	100.83	100.8367	100.8280	100.8367	6,960.00
20/01/2020	2033 On 07-May-20			Bond Future	101.46	101.4680	101.4589	101.4680	0.00
20/01/2020	2033 On 06-August-20			Bond Future	103.33	103.3382	103.3290	103.3382	0.00
20/01/2020	2033 On 05-November-20			Bond Future	103.98	103.9866	103.9774	103.9866	0.00

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20/01/2020	2037 On 06-February-20			Bond Future	9.90	88.5344	9.8968	88.5344	72,879.00
20/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	253	0	253	0	0.00
20/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	236	0	236	0	0.00
20/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	219	0	219	0	0.00
20/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	1947	2	1947	2	0.00
20/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2008	2	2008	2	0.00
20/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	1888	2	1888	2	0.00
20/01/2020	2037 On 07-May-20			Bond Future	9.98	90.1077	9.9774	90.1077	0.00
20/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	975	1	975	1	0.00
20/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1000	1	1000	1	0.00
20/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1026	1	1026	1	0.00
20/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3781	4	3781	4	0.00
20/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	3884	4	3884	4	0.00
20/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	3832	4	3832	4	0.00
20/01/2020	2037 On 06-August-20			Bond Future	10.06	87.4632	10.0604	87.4632	0.00
20/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2490	2	2490	2	0.00
20/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2525	2	2525	2	0.00
20/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2456	2	2456	2	0.00
20/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	3920	4	3920	4	0.00
20/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	3880	4	3880	4	0.00
20/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	3840	4	3840	4	0.00
20/01/2020	2037 On 05-November-20			Bond Future	10.14	89.0402	10.1407	89.0402	0.00
20/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4215	4	4215	4	0.00
20/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4140	4	4140	4	0.00
20/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4177	4	4177	4	0.00
20/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3933	4	3933	4	0.00
20/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3865	4	3865	4	0.00
20/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3899	4	3899	4	0.00
20/01/2020	2038 On 06-February-20			Bond Future	116.26	116.1873	116.2596	116.1873	10,886.00
20/01/2020	2038 On 07-May-20			Bond Future	118.35	118.2807	118.3539	118.2807	0.00
20/01/2020	2038 On 06-August-20			Bond Future	118.86	118.7806	118.8553	118.7806	0.00
20/01/2020	2038 On 05-November-20			Bond Future	120.99	120.9179	120.9941	120.9179	0.00
20/01/2020	2040 On 06-February-20			Bond Future	10.03	91.0295	10.0320	91.0295	43,319.00
20/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	167	0	167	0	0.00

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20/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
20/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	194	0	194	0	0.00
20/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
20/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	181	0	181	0	0.00
20/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2468	3	2468	3	0.00
20/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2399	3	2399	3	0.00
20/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	8831	9	8831	9	0.00
20/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2537	3	2537	3	0.00
20/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14593	15	14593	15	0.00
20/01/2020	2040 On 07-May-20			Bond Future	10.11	92.6472	10.1132	92.6472	0.00
20/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	485	0	485	0	2,640.00
20/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1887	2	1887	2	2,640.00
20/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1058	1	1058	1	0.00
20/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1030	1	1030	1	0.00
20/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1002	1	1002	1	0.00
20/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4087	4	4087	4	0.00
20/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	3978	4	3978	4	0.00
20/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4032	4	4032	4	0.00
20/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2782	3	2782	3	0.00
20/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5502	6	5502	6	0.00
20/01/2020	2040 On 06-August-20			Bond Future	10.20	89.7973	10.1969	89.7973	0.00
20/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2762	3	2762	3	0.00
20/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2835	3	2835	3	0.00
20/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2798	3	2798	3	0.00
20/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4144	4	4144	4	0.00
20/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4059	4	4059	4	0.00
20/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4102	4	4102	4	0.00
20/01/2020	2040 On 05-November-20			Bond Future	10.28	91.4167	10.2778	91.4167	0.00
20/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2481	2	2481	2	2,000.00
20/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4171	4	4171	4	2,000.00
20/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1861	2	1861	2	2,000.00
20/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3340	3	3340	3	2,000.00
20/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4442	4	4442	4	0.00
20/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4482	4	4482	4	0.00

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20/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	11042	11	11042	11	0.00
20/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10053	10	10053	10	0.00
20/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4521	4	4521	4	0.00
20/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4237	4	4237	4	0.00
20/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1466	2	1466	2	2,000.00
20/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8106	8	8106	8	0.00
20/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5495	6	5495	6	0.00
20/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4201	4	4201	4	0.00
20/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1177	1	1177	1	2,000.00
20/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4536	5	4536	5	0.00
20/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4274	5	4274	5	0.00
20/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6810	7	6810	7	0.00
20/01/2020	2044 On 06-February-20			Bond Future	10.13	87.5279	10.1267	87.5279	52,322.00
20/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	88	0	88	0	0.00
20/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
20/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	67	0	67	0	328.00
20/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	97	0	97	0	0.00
20/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	5012	5	5012	5	0.00
20/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	81	0	81	0	0.00
20/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	2954	3	2954	3	0.00
20/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3108	4	3108	4	0.00
20/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	22	0	22	0	328.00
20/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3031	3	3031	3	0.00
20/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3264	4	3264	4	0.00
20/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9026	9	9026	9	0.00
20/01/2020	2044 On 07-May-20			Bond Future	10.21	89.0832	10.2066	89.0832	0.00
20/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5466	5	5466	5	0.00
20/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	972	1	972	1	0.00
20/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	197	0	197	0	100.00
20/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1548	1	1548	1	100.00
20/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	146	0	146	0	556.00
20/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1026	1	1026	1	0.00
20/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	314	0	314	0	129.00
20/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1514	1	1514	1	129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7125	7	7125	7	0.00
20/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	999	1	999	1	0.00
20/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1318	1	1318	1	556.00
20/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6704	6	6704	6	0.00
20/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	646	1	646	1	556.00
20/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	579	1	579	1	100.00
20/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8210	9	8210	9	0.00
20/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3720	4	3720	4	0.00
20/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4319	5	4319	5	0.00
20/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3373	4	3373	4	0.00
20/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4377	5	4377	5	0.00
20/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6663	7	6663	7	0.00
20/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3421	4	3421	4	0.00
20/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	902	1	902	1	129.00
20/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7623	8	7623	8	0.00
20/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4262	5	4262	5	0.00
20/01/2020	2044 On 06-August-20			Bond Future	10.29	86.2945	10.2888	86.2945	0.00
20/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	727	1	727	1	602.00
20/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1887	2	1887	2	0.00
20/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2282	2	2282	2	602.00
20/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	347	0	347	0	140.00
20/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1318	1	1318	1	140.00
20/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1950	2	1950	2	0.00
20/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7314	7	7314	7	0.00
20/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6460	6	6460	6	0.00
20/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1918	2	1918	2	0.00
20/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5291	6	5291	6	0.00
20/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1692	2	1692	2	140.00
20/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11363	12	11363	12	0.00
20/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6464	7	6464	7	0.00
20/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5239	6	5239	6	0.00
20/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1426	2	1426	2	602.00
20/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5343	6	5343	6	0.00
20/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4748	5	4748	5	0.00

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20/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8509	9	8509	9	0.00
20/01/2020	2044 On 05-November-20			Bond Future	10.37	87.8510	10.3682	87.8510	0.00
20/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2204	2	2204	2	1,815.00
20/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2925	3	2925	3	0.00
20/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9068	9	9068	9	0.00
20/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4280	4	4280	4	0.00
20/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2958	3	2958	3	568.00
20/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4358	4	4358	4	0.00
20/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9325	9	9325	9	0.00
20/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1250	1	1250	1	568.00
20/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8005	8	8005	8	0.00
20/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	672	1	672	1	1,815.00
20/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3123	3	3123	3	1,815.00
20/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4319	4	4319	4	0.00
20/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4459	5	4459	5	0.00
20/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5873	6	5873	6	0.00
20/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4421	5	4421	5	0.00
20/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2189	2	2189	2	1,815.00
20/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1765	2	1765	2	1,815.00
20/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13619	14	13619	14	0.00
20/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7443	8	7443	8	0.00
20/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10261	11	10261	11	0.00
20/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6164	6	6164	6	0.00
20/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4498	5	4498	5	0.00
20/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1839	2	1839	2	568.00
20/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6115	6	6115	6	0.00
20/01/2020	2046 On 06-February-20			Bond Future	107.51	108.0011	107.5142	108.0011	14,000.00
20/01/2020	2046 On 07-May-20			Bond Future	107.72	108.2132	107.7174	108.2132	0.00
20/01/2020	2046 On 06-August-20			Bond Future	109.70	110.2076	109.7028	110.2076	0.00
20/01/2020	2046 On 05-November-20			Bond Future	109.90	110.4098	109.8959	110.4098	0.00
20/01/2020	2050 On 06-February-20			Bond Future	110.05	110.0550	110.0458	110.0550	11,797.00
20/01/2020	2050 On 07-May-20			Bond Future	112.03	112.0381	112.0283	112.0381	0.00
20/01/2020	2050 On 06-August-20			Bond Future	112.23	112.2383	112.2283	112.2383	0.00
20/01/2020	2050 On 05-November-20			Bond Future	114.25	114.2579	114.2478	114.2579	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
20/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	AL37 On 06-February-20			Index Future	686.50	685.3270	686.4950	685.3270	0.00
20/01/2020	AL37 On 07-May-20			Index Future	698.69	697.5050	698.6910	697.5050	0.00
20/01/2020	AL37 On 06-August-20			Index Future	711.27	710.0570	711.2650	710.0570	0.00
20/01/2020	AL7T On 06-February-20			Index Future	793.16	791.4530	793.1600	791.4530	0.00
20/01/2020	AL7T On 07-May-20			Index Future	807.25	805.5170	807.2510	805.5170	0.00
20/01/2020	AL7T On 06-August-20			Index Future	821.78	820.0130	821.7790	820.0130	0.00
20/01/2020	ALBI On 06-February-20			Index Future	705.79	703.7650	705.7930	703.7650	416.00
20/01/2020	ALBI On 07-May-20			Index Future	718.33	716.2710	718.3320	716.2710	0.00
20/01/2020	ALBI On 06-August-20			Index Future	731.26	729.1610	731.2590	729.1610	0.00
20/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C214 On 28-February-41			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
20/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2020	ES33 On 06-February-20			Bond Future	10.93	78.8419	10.9266	78.8419	350.00
20/01/2020	ES33 On 07-May-20			Bond Future	11.05	76.4505	11.0480	76.4505	0.00
20/01/2020	ES33 On 06-August-20			Bond Future	11.17	77.8180	11.1725	77.8180	0.00
20/01/2020	ES33 On 05-November-20			Bond Future	11.30	75.4319	11.3035	75.4319	0.00
20/01/2020	ES42 On 06-February-20			Bond Future	11.23	80.0683	11.2301	80.0683	4,919.00
20/01/2020	ES42 On 07-May-20			Bond Future	11.35	77.2271	11.3491	77.2271	0.00
20/01/2020	ES42 On 06-August-20			Bond Future	11.47	78.6076	11.4692	78.6076	0.00
20/01/2020	ES42 On 05-November-20			Bond Future	11.59	75.7648	11.5942	75.7648	0.00
20/01/2020	GOVI On 06-February-20			GOVI	697.85	695.7350	697.8530	695.7350	662.00
20/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	52770	7	52770	7	0.00
20/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	52970	7	52970	7	0.00
20/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	52870	7	52870	7	0.00
20/01/2020	GOVI On 07-May-20			GOVI	710.25	708.0980	710.2500	708.0980	582.00
20/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	97500	12	97500	12	0.00
20/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	97300	12	97300	12	0.00
20/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	97400	12	97400	12	0.00
20/01/2020	GOVI On 06-August-20			GOVI	723.03	720.8410	723.0320	720.8410	0.00
20/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00

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20/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
20/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	50980	7	50980	7	0.00
20/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	50880	7	50880	7	0.00
20/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	51080	7	51080	7	0.00
20/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2020	IGOV On 06-February-20			Index Future	259.07	259.1700	259.0700	259.1700	1,004.00
20/01/2020	IGOV On 07-May-20			Index Future	263.74	263.8400	263.7370	263.8400	47.00
20/01/2020	IGOV On 06-August-20			Index Future	268.55	268.6510	268.5460	268.6510	0.00
20/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
20/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0200	102.0000	102.0200	0.00
20/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
20/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.36	95.3900	95.3600	95.3900	0.00
20/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.30	94.3300	94.3000	94.3300	0.00
20/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.18	93.2100	93.1800	93.2100	0.00
20/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.01	93.0500	93.0100	93.0500	0.00
20/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.93	95.0100	94.9300	95.0100	51.00
20/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.82	94.9100	94.8200	94.9100	0.00
20/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.72	95.8200	95.7200	95.8200	0.00
20/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.40	99.4900	99.4000	99.4900	0.00
20/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.40	100.5000	100.4000	100.5000	0.00
20/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.44	93.5400	93.4400	93.5400	0.00
20/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.34	99.4300	99.3400	99.4300	0.00
20/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
20/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.60	89.7800	89.6000	89.7800	0.00
20/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.40	86.5900	86.4000	86.5900	0.00
20/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.99	85.2000	84.9900	85.2000	0.00
20/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.12	87.3500	87.1200	87.3500	0.00
20/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.96	91.2000	90.9600	91.2000	0.00
20/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.42	89.6700	89.4200	89.6700	0.00
20/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.49	91.7500	91.4900	91.7500	0.00
20/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.02	97.2900	97.0200	97.2900	0.00
20/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.35	97.6200	97.3500	97.6200	0.00
20/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.64	90.9200	90.6400	90.9200	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
20/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.04	98.3300	98.0400	98.3300	0.00
20/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
20/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/01/2020	R023 On 06-February-20			Bond Future	6.98	105.4327	6.9800	105.4327	43,600.00
20/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1466	1	1466	1	0.00
20/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1520	1	1520	1	0.00
20/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1493	1	1493	1	0.00
20/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	1	0	1	0	0.00
20/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	1	0	1	0	0.00
20/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	1	0	1	0	0.00
20/01/2020	R023 On 07-May-20			Bond Future	6.95	103.3753	6.9527	103.3753	13,512.00
20/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	417	0	417	0	0.00
20/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	429	0	429	0	0.00
20/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	404	0	404	0	0.00
20/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	563	1	563	1	0.00
20/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	551	1	551	1	0.00
20/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	538	1	538	1	0.00
20/01/2020	R023 On 06-August-20			Bond Future	6.91	105.2362	6.9060	105.2362	0.00
20/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1188	1	1188	1	0.00
20/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1223	1	1223	1	0.00
20/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1205	1	1205	1	0.00
20/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	355	0	355	0	0.00
20/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	360	0	360	0	0.00
20/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	366	0	366	0	0.00
20/01/2020	R023 On 05-November-20			Bond Future	6.87	103.1957	6.8666	103.1957	0.00
20/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1626	2	1626	2	0.00
20/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1610	1	1610	1	0.00
20/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1642	2	1642	2	0.00
20/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	379	0	379	0	0.00
20/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	375	0	375	0	0.00
20/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	370	0	370	0	0.00
20/01/2020	R035 On 06-February-20			Bond Future	9.73	97.0370	9.7330	97.0370	118,405.00
20/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	452	0	452	0	0.00
20/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	426	0	426	0	0.00

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20/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	402	0	402	0	0.00
20/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1474	2	1474	2	0.00
20/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1372	2	1372	2	0.00
20/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1423	2	1423	2	0.00
20/01/2020	R035 On 07-May-20			Bond Future	9.81	94.2598	9.8094	94.2598	105.00
20/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	368	0	368	0	5,000.00
20/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1974	2	1974	2	5,000.00
20/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1096	1	1096	1	0.00
20/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2086	2	2086	2	3,530.00
20/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	473	0	473	0	3,530.00
20/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1151	1	1151	1	0.00
20/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6997	7	6997	7	0.00
20/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1123	1	1123	1	0.00
20/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5964	6	5964	6	0.00
20/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2410	3	2410	3	0.00
20/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3628	4	3628	4	0.00
20/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2301	2	2301	2	0.00
20/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3531	4	3531	4	0.00
20/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5249	5	5249	5	0.00
20/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	472	1	472	1	5,000.00
20/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3579	4	3579	4	0.00
20/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	634	1	634	1	3,530.00
20/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5697	6	5697	6	0.00
20/01/2020	R035 On 06-August-20			Bond Future	9.89	95.9492	9.8866	95.9492	0.00
20/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	692	1	692	1	24,761.00
20/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3263	3	3263	3	0.00
20/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3225	3	3225	3	0.00
20/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	415	0	415	0	3,000.00
20/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3302	3	3302	3	0.00
20/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3056	3	3056	3	0.00
20/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	2990	3	2990	3	0.00
20/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9154	9	9154	9	0.00
20/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7410	8	7410	8	0.00
20/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3023	3	3023	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
20/01/2020	R035 On 05-November-20			Bond Future	9.97	93.1789	9.9701	93.1789	0.00
20/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5382	5	5382	5	0.00
20/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5339	5	5339	5	0.00
20/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5424	5	5424	5	0.00
20/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2909	3	2909	3	0.00
20/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2883	3	2883	3	0.00
20/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2858	3	2858	3	0.00
20/01/2020	R186 On 06-February-20			Bond Future	8.15	113.4268	8.1511	113.4268	100,318.00
20/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2235	2	2235	2	0.00
20/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	442	0	442	0	821.00
20/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2337	2	2337	2	0.00
20/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1981	2	1981	2	0.00
20/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2286	2	2286	2	0.00
20/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4605	4	4605	4	0.00
20/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	37	0	37	0	0.00
20/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	34	0	34	0	0.00
20/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	1	0	1	0	821.00
20/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	59	0	59	0	821.00
20/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	671	1	671	1	0.00
20/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	40	0	40	0	0.00
20/01/2020	R186 On 07-May-20			Bond Future	8.20	115.4424	8.1993	115.4424	1,933.00
20/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2388	2	2388	2	0.00
20/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1101	1	1101	1	0.00
20/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4172	4	4172	4	0.00
20/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	720	1	720	1	0.00
20/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1645	2	1645	2	6,000.00
20/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1125	1	1125	1	0.00
20/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	304	0	304	0	6,000.00
20/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1078	1	1078	1	0.00
20/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1778	2	1778	2	0.00
20/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3595	4	3595	4	0.00
20/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	320	0	320	0	6,000.00
20/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1717	2	1717	2	0.00
20/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2348	3	2348	3	2,500.00

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20/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1211	1	1211	1	0.00
20/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1747	2	1747	2	0.00
20/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	782	1	782	1	23,230.00
20/01/2020	R186 On 06-August-20			Bond Future	8.25	112.2133	8.2473	112.2133	0.00
20/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2317	2	2317	2	0.00
20/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2347	2	2347	2	0.00
20/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2287	2	2287	2	0.00
20/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1702	2	1702	2	0.00
20/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1680	2	1680	2	0.00
20/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1658	2	1658	2	0.00
20/01/2020	R186 On 05-November-20			Bond Future	8.30	114.2316	8.2989	114.2316	0.00
20/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3374	3	3374	3	0.00
20/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3342	3	3342	3	0.00
20/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2430	2	2430	2	3,500.00
20/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5520	5	5520	5	0.00
20/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1281	1	1281	1	3,500.00
20/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3311	3	3311	3	0.00
20/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3619	4	3619	4	0.00
20/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1595	2	1595	2	0.00
20/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	821	1	821	1	3,500.00
20/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2224	2	2224	2	0.00
20/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1613	2	1613	2	0.00
20/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1578	2	1578	2	0.00
20/01/2020	R197 On 06-February-20			Bond Future	301.35	301.3866	301.3550	301.3866	2,540.00
20/01/2020	R197 On 07-May-20			Bond Future	306.78	306.8168	306.7840	306.8168	0.00
20/01/2020	R197 On 06-August-20			Bond Future	304.71	304.7427	304.7095	304.7427	0.00
20/01/2020	R197 On 05-November-20			Bond Future	310.19	310.2256	310.1923	310.2256	0.00
20/01/2020	R202 On 06-February-20			Bond Future	225.97	225.8648	225.9670	225.8648	8,469.00
20/01/2020	R202 On 07-May-20			Bond Future	230.04	229.9344	230.0379	229.9344	0.00
20/01/2020	R202 On 06-August-20			Bond Future	230.17	230.0669	230.1726	230.0669	0.00
20/01/2020	R202 On 05-November-20			Bond Future	234.31	234.2068	234.3147	234.2068	0.00
20/01/2020	R208 On 06-February-20			Bond Future	6.62	102.6466	6.6201	102.6466	16,919.00
20/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00

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20/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	541	0	541	0	0.00
20/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	520	0	520	0	0.00
20/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	530	0	530	0	0.00
20/01/2020	R208 On 07-May-20			Bond Future	6.45	101.0680	6.4485	101.0680	60.00
20/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1409	1	1409	1	0.00
20/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1417	1	1417	1	0.00
20/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1400	1	1400	1	0.00
20/01/2020	R208 On 06-August-20			Bond Future	6.10	102.8897	6.1024	102.8897	0.00
20/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	8	0	8	0	0.00
20/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	8	0	8	0	0.00
20/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	7	0	7	0	0.00
20/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	350	0	350	0	0.00
20/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	345	0	345	0	0.00
20/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	339	0	339	0	0.00
20/01/2020	R208 On 05-November-20			Bond Future	5.35	101.3319	5.3470	101.3319	0.00
20/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	19	0	19	0	0.00
20/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	18	0	18	0	0.00
20/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	18	0	18	0	0.00
20/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	236	0	236	0	0.00
20/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	239	0	239	0	0.00
20/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	233	0	233	0	0.00
20/01/2020	R209 On 06-February-20			Bond Future	9.77	73.7443	9.7657	73.7443	101,901.00
20/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	183	0	183	0	0.00
20/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	79	0	79	0	7,500.00
20/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	195	0	195	0	0.00
20/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	170	0	170	0	0.00
20/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	1883	2	1883	2	0.00
20/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1829	2	1829	2	0.00
20/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2451	3	2451	3	0.00
20/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1777	2	1777	2	0.00

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20/01/2020	R209 On 07-May-20			Bond Future	9.84	71.9041	9.8375	71.9041	0.00
20/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	841	1	841	1	0.00
20/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	884	1	884	1	0.00
20/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	862	1	862	1	0.00
20/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3281	3	3281	3	0.00
20/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3237	3	3237	3	0.00
20/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3326	4	3326	4	0.00
20/01/2020	R209 On 06-August-20			Bond Future	9.91	73.1926	9.9102	73.1926	0.00
20/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	35947	36	35947	36	0.00
20/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36055	36	36055	36	0.00
20/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	35838	36	35838	36	0.00
20/01/2020	R209 On 05-November-20			Bond Future	9.99	71.3620	9.9851	71.3620	0.00
20/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3483	3	3483	3	0.00
20/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3546	3	3546	3	0.00
20/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3514	3	3514	3	0.00
20/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3363	4	3363	4	0.00
20/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3334	3	3334	3	0.00
20/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3392	4	3392	4	0.00
20/01/2020	R210 On 06-February-20			Bond Future	187.40	187.4215	187.4044	187.4215	1,721.00
20/01/2020	R210 On 07-May-20			Bond Future	188.15	188.1700	188.1522	188.1700	220.00
20/01/2020	R210 On 06-August-20			Bond Future	191.62	191.6381	191.6200	191.6381	0.00
20/01/2020	R210 On 05-November-20			Bond Future	192.37	192.3867	192.3687	192.3867	0.00
20/01/2020	R212 On 06-February-20			Bond Future	161.65	161.6321	161.6457	161.6321	7,763.00
20/01/2020	R212 On 07-May-20			Bond Future	164.56	164.5442	164.5578	164.5442	0.00
20/01/2020	R212 On 06-August-20			Bond Future	165.32	165.3015	165.3154	165.3015	0.00
20/01/2020	R212 On 05-November-20			Bond Future	168.29	168.2758	168.2902	168.2758	0.00
20/01/2020	R213 On 06-February-20			Bond Future	9.21	87.8773	9.2060	87.8773	20,142.00
20/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	932	1	932	1	0.00
20/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	895	1	895	1	0.00
20/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	859	1	859	1	0.00
20/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	503	1	503	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
20/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	528	1	528	1	0.00
20/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	479	1	479	1	0.00
20/01/2020	R213 On 07-May-20			Bond Future	9.27	85.8884	9.2723	85.8884	0.00
20/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1023	1	1023	1	0.00
20/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1046	1	1046	1	0.00
20/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1069	1	1069	1	0.00
20/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2610	3	2610	3	0.00
20/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2688	3	2688	3	0.00
20/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2649	3	2649	3	0.00
20/01/2020	R213 On 06-August-20			Bond Future	9.34	87.4290	9.3390	87.4290	0.00
20/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2328	2	2328	2	0.00
20/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2389	2	2389	2	0.00
20/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2358	2	2358	2	0.00
20/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2590	3	2590	3	0.00
20/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2561	3	2561	3	0.00
20/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2619	3	2619	3	0.00
20/01/2020	R213 On 05-November-20			Bond Future	9.41	85.4546	9.4129	85.4546	0.00
20/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3624	4	3624	4	0.00
20/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3656	4	3656	4	0.00
20/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3689	4	3689	4	0.00
20/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2553	3	2553	3	0.00
20/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2602	3	2602	3	0.00
20/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2577	3	2577	3	0.00
20/01/2020	R214 On 06-February-20			Bond Future	9.98	72.2778	9.9816	72.2778	19,134.00
20/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	173	0	173	0	0.00
20/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	199	0	199	0	0.00
20/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2879	3	2879	3	0.00
20/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	35	0	35	0	1,000.00
20/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	460	0	460	0	1,000.00
20/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	186	0	186	0	0.00
20/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	1942	2	1942	2	0.00
20/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3182	3	3182	3	0.00
20/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1887	2	1887	2	0.00
20/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1201	1	1201	1	0.00

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20/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	1998	2	1998	2	0.00
20/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	84	0	84	0	1,000.00
20/01/2020	R214 On 07-May-20			Bond Future	10.05	70.2653	10.0519	70.2653	0.00
20/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1106	1	1106	1	0.00
20/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1131	1	1131	1	0.00
20/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	310	0	310	0	1,250.00
20/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1526	1	1526	1	1,250.00
20/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4508	4	4508	4	0.00
20/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1080	1	1080	1	0.00
20/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3090	3	3090	3	0.00
20/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2459	3	2459	3	0.00
20/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5416	6	5416	6	0.00
20/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	723	1	723	1	1,250.00
20/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3047	3	3047	3	0.00
20/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3005	3	3005	3	0.00
20/01/2020	R214 On 06-August-20			Bond Future	10.12	71.5243	10.1228	71.5243	0.00
20/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2415	2	2415	2	0.00
20/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2446	2	2446	2	0.00
20/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2477	2	2477	2	0.00
20/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3339	4	3339	4	0.00
20/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3408	4	3408	4	0.00
20/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3374	4	3374	4	0.00
20/01/2020	R214 On 05-November-20			Bond Future	10.20	69.5183	10.1985	69.5183	0.00
20/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3825	4	3825	4	0.00
20/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3859	4	3859	4	0.00
20/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3792	4	3792	4	0.00
20/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3529	4	3529	4	0.00
20/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3499	4	3499	4	0.00
20/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3470	4	3470	4	0.00
20/01/2020	R248 On 06-February-20			Bond Future	10.12	90.9083	10.1174	90.9083	96,980.00
20/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	59	0	59	0	0.00
20/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	48	0	48	0	0.00
20/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	53	0	53	0	0.00
20/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3609	4	3609	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
20/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3443	4	3443	4	0.00
20/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3526	4	3526	4	0.00
20/01/2020	R248 On 07-May-20			Bond Future	10.19	88.0857	10.1915	88.0857	0.00
20/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	5026	5	5026	5	0.00
20/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	963	1	963	1	0.00
20/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2475	2	2475	2	0.00
20/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1017	1	1017	1	0.00
20/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	989	1	989	1	0.00
20/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	760	1	760	1	300.00
20/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4452	5	4452	5	0.00
20/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2406	3	2406	3	300.00
20/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4512	5	4512	5	0.00
20/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5012	5	5012	5	0.00
20/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1058	1	1058	1	300.00
20/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4392	5	4392	5	0.00
20/01/2020	R248 On 06-August-20			Bond Future	10.27	89.6635	10.2664	89.6635	0.00
20/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	602	1	602	1	20,640.00
20/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3237	3	3237	3	0.00
20/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3317	3	3317	3	0.00
20/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	345	0	345	0	3,000.00
20/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3277	3	3277	3	0.00
20/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3894	4	3894	4	0.00
20/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3853	4	3853	4	0.00
20/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11649	12	11649	12	0.00
20/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3935	4	3935	4	0.00
20/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9480	10	9480	10	0.00
20/01/2020	R248 On 05-November-20			Bond Future	10.35	86.8442	10.3462	86.8442	0.00
20/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3314	3	3314	3	0.00
20/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3279	3	3279	3	0.00
20/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3244	3	3244	3	0.00
20/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5845	6	5845	6	0.00
20/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5894	6	5894	6	0.00
20/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5797	6	5797	6	0.00