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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
21/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	2025 On 06-February-20			Bond Future	135.88	135.9273	135.8813	135.9273	5,063.00
21/01/2020	2025 On 07-May-20			Bond Future	138.32	138.3761	138.3218	138.3761	0.00
21/01/2020	2025 On 06-August-20			Bond Future	139.37	139.4331	139.3697	139.4331	0.00
21/01/2020	2025 On 05-November-20			Bond Future	141.88	141.9423	141.8770	141.9423	0.00
21/01/2020	2025 On 04-February-21			Bond Future	142.83	142.9021	142.8309	142.9021	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
21/01/2020	2029 On 06-February-20			Bond Future	101.27	101.2844	101.2745	101.2844	3,765.00
21/01/2020	2029 On 07-May-20			Bond Future	101.99	102.0058	101.9900	102.0058	0.00
21/01/2020	2029 On 06-August-20			Bond Future	103.86	103.8859	103.8639	103.8859	0.00
21/01/2020	2029 On 05-November-20			Bond Future	104.60	104.6221	104.5991	104.6221	0.00
21/01/2020	2030 On 06-February-20			Bond Future	8.99	93.7790	8.9939	93.7790	79,913.00
21/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	671	1	671	1	5,820.00
21/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1731	2	1731	2	0.00
21/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	3	0	3	0	5,820.00
21/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1209	1	1209	1	0.00
21/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2537	3	2537	3	0.00
21/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1253	1	1253	1	0.00
21/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1298	1	1298	1	0.00
21/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	273	0	273	0	0.00
21/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	306	0	306	0	0.00
21/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	157	0	157	0	5,000.00
21/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3792	4	3792	4	0.00
21/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	57	0	57	0	5,000.00
21/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	289	0	289	0	0.00
21/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	634	1	634	1	0.00
21/01/2020	2030 On 07-May-20			Bond Future	9.06	95.4452	9.0634	95.4452	540.00
21/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1012	1	1012	1	0.00
21/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	989	1	989	1	0.00
21/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	967	1	967	1	0.00
21/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2673	3	2673	3	0.00
21/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2713	3	2713	3	0.00
21/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2634	3	2634	3	0.00
21/01/2020	2030 On 06-August-20			Bond Future	9.13	93.1493	9.1349	93.1493	0.00
21/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2301	2	2301	2	0.00
21/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2361	2	2361	2	0.00
21/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2331	2	2331	2	0.00
21/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2538	3	2538	3	0.00
21/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2509	3	2509	3	0.00
21/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2568	3	2568	3	0.00
21/01/2020	2030 On 05-November-20			Bond Future	9.20	94.8267	9.2038	94.8267	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
21/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1011	1	1011	1	1,000.00
21/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2532	3	2532	3	1,000.00
21/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3567	4	3567	4	0.00
21/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1756	2	1756	2	3,000.00
21/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6150	6	6150	6	0.00
21/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3600	4	3600	4	0.00
21/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2504	3	2504	3	16,000.00
21/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7447	7	7447	7	0.00
21/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3634	4	3634	4	0.00
21/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7863	8	7863	8	0.00
21/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3088	3	3088	3	3,000.00
21/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1340	1	1340	1	16,000.00
21/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3525	4	3525	4	0.00
21/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5380	5	5380	5	0.00
21/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	848	1	848	1	3,000.00
21/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2499	3	2499	3	0.00
21/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2547	3	2547	3	0.00
21/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4573	5	4573	5	0.00
21/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2936	3	2936	3	0.00
21/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	961	1	961	1	16,000.00
21/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2523	3	2523	3	0.00
21/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1328	1	1328	1	1,000.00
21/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3494	3	3494	3	0.00
21/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6231	6	6231	6	0.00
21/01/2020	2032 On 06-February-20			Bond Future	9.39	94.8742	9.3854	94.8742	71,272.00
21/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	736	1	736	1	0.00
21/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	772	1	772	1	0.00
21/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	702	1	702	1	0.00
21/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	738	1	738	1	0.00
21/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	705	1	705	1	0.00
21/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	673	1	673	1	0.00
21/01/2020	2032 On 07-May-20			Bond Future	9.46	92.4012	9.4603	92.4012	3,555.00
21/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1053	1	1053	1	0.00
21/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1104	1	1104	1	0.00

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21/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1078	1	1078	1	0.00
21/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	2963	3	2963	3	0.00
21/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	2921	3	2921	3	0.00
21/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3006	3	3006	3	0.00
21/01/2020	2032 On 06-August-20			Bond Future	9.54	94.0580	9.5363	94.0580	0.00
21/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2519	3	2519	3	0.00
21/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2552	3	2552	3	0.00
21/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2584	3	2584	3	0.00
21/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3017	3	3017	3	0.00
21/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3083	3	3083	3	0.00
21/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3050	3	3050	3	0.00
21/01/2020	2032 On 05-November-20			Bond Future	9.61	91.5946	9.6150	91.5946	0.00
21/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3949	4	3949	4	0.00
21/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9555	10	9555	10	0.00
21/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9147	9	9147	9	0.00
21/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1999	2	1999	2	3,000.00
21/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3438	3	3438	3	3,000.00
21/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2901	3	2901	3	1,000.00
21/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3984	4	3984	4	0.00
21/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1609	2	1609	2	1,000.00
21/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3913	4	3913	4	0.00
21/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3056	3	3056	3	0.00
21/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5306	5	5306	5	0.00
21/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6067	6	6067	6	0.00
21/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	815	1	815	1	1,000.00
21/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4029	4	4029	4	0.00
21/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3000	3	3000	3	0.00
21/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3470	3	3470	3	0.00
21/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3028	3	3028	3	0.00
21/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	910	1	910	1	3,000.00
21/01/2020	2033 On 06-February-20			Bond Future	100.82	100.8280	100.8185	100.8280	6,960.00
21/01/2020	2033 On 07-May-20			Bond Future	101.44	101.4589	101.4437	101.4589	0.00
21/01/2020	2033 On 06-August-20			Bond Future	103.31	103.3290	103.3075	103.3290	0.00
21/01/2020	2033 On 05-November-20			Bond Future	103.96	103.9774	103.9550	103.9774	0.00

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21/01/2020	2037 On 06-February-20			Bond Future	9.88	88.8769	9.8810	88.8769	72,879.00
21/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	261	0	261	0	0.00
21/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	243	0	243	0	0.00
21/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	226	0	226	0	0.00
21/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	1836	2	1836	2	0.00
21/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	1896	2	1896	2	0.00
21/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	1778	2	1778	2	0.00
21/01/2020	2037 On 07-May-20			Bond Future	9.96	90.4561	9.9617	90.4561	0.00
21/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1001	1	1001	1	0.00
21/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1027	1	1027	1	0.00
21/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1054	1	1054	1	0.00
21/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3694	4	3694	4	0.00
21/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	3795	4	3795	4	0.00
21/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	3744	4	3744	4	0.00
21/01/2020	2037 On 06-August-20			Bond Future	10.04	87.8180	10.0448	87.8180	0.00
21/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2533	2	2533	2	0.00
21/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2568	3	2568	3	0.00
21/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2499	2	2499	2	0.00
21/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	3850	4	3850	4	0.00
21/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	3811	4	3811	4	0.00
21/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	3771	4	3771	4	0.00
21/01/2020	2037 On 05-November-20			Bond Future	10.12	89.4014	10.1248	89.4014	0.00
21/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4269	4	4269	4	0.00
21/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4194	4	4194	4	0.00
21/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4231	4	4231	4	0.00
21/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3873	4	3873	4	0.00
21/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3806	4	3806	4	0.00
21/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3839	4	3839	4	0.00
21/01/2020	2038 On 06-February-20			Bond Future	116.25	116.2596	116.2484	116.2596	10,886.00
21/01/2020	2038 On 07-May-20			Bond Future	118.34	118.3539	118.3362	118.3539	0.00
21/01/2020	2038 On 06-August-20			Bond Future	118.83	118.8553	118.8302	118.8553	0.00
21/01/2020	2038 On 05-November-20			Bond Future	120.97	120.9941	120.9680	120.9941	0.00
21/01/2020	2040 On 06-February-20			Bond Future	10.02	91.4355	10.0161	91.4355	43,319.00
21/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	171	0	171	0	0.00

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21/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
21/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	199	0	199	0	0.00
21/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
21/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	185	0	185	0	0.00
21/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2346	2	2346	2	0.00
21/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2277	2	2277	2	0.00
21/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	8704	9	8704	9	0.00
21/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2415	3	2415	3	0.00
21/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14466	15	14466	15	0.00
21/01/2020	2040 On 07-May-20			Bond Future	10.10	93.0602	10.0975	93.0602	0.00
21/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	501	0	501	0	2,640.00
21/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1933	2	1933	2	2,640.00
21/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1088	1	1088	1	0.00
21/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1059	1	1059	1	0.00
21/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1030	1	1030	1	0.00
21/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	3992	4	3992	4	0.00
21/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	3884	4	3884	4	0.00
21/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	3938	4	3938	4	0.00
21/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2704	3	2704	3	0.00
21/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5394	6	5394	6	0.00
21/01/2020	2040 On 06-August-20			Bond Future	10.18	90.2178	10.1813	90.2178	0.00
21/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2809	3	2809	3	0.00
21/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2882	3	2882	3	0.00
21/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2845	3	2845	3	0.00
21/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4071	4	4071	4	0.00
21/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	3986	4	3986	4	0.00
21/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4028	4	4028	4	0.00
21/01/2020	2040 On 05-November-20			Bond Future	10.26	91.8449	10.2617	91.8449	0.00
21/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2519	2	2519	2	2,000.00
21/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4226	4	4226	4	2,000.00
21/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1892	2	1892	2	2,000.00
21/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3387	3	3387	3	2,000.00
21/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4500	4	4500	4	0.00
21/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	11138	11	11138	11	0.00

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21/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4540	4	4540	4	0.00
21/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10144	10	10144	10	0.00
21/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4580	5	4580	5	0.00
21/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4173	4	4173	4	0.00
21/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1435	1	1435	1	2,000.00
21/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8014	8	8014	8	0.00
21/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5420	5	5420	5	0.00
21/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4137	4	4137	4	0.00
21/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1151	1	1151	1	2,000.00
21/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4469	5	4469	5	0.00
21/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4209	4	4209	4	0.00
21/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6726	7	6726	7	0.00
21/01/2020	2044 On 06-February-20			Bond Future	10.12	87.9371	10.1159	87.9371	52,324.00
21/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	86	0	86	0	0.00
21/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
21/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	64	0	64	0	328.00
21/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	94	0	94	0	0.00
21/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	5093	5	5093	5	0.00
21/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	78	0	78	0	0.00
21/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	2865	3	2865	3	0.00
21/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3018	3	3018	3	0.00
21/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	16	0	16	0	328.00
21/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	2941	3	2941	3	0.00
21/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3175	3	3175	3	0.00
21/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	8938	9	8938	9	0.00
21/01/2020	2044 On 07-May-20			Bond Future	10.20	89.4996	10.1960	89.4996	0.00
21/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5522	5	5522	5	0.00
21/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	988	1	988	1	0.00
21/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	200	0	200	0	100.00
21/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1571	2	1571	2	100.00
21/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	149	0	149	0	556.00
21/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1042	1	1042	1	0.00
21/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	320	0	320	0	129.00
21/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1536	2	1536	2	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
21/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7188	7	7188	7	0.00
21/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1015	1	1015	1	0.00
21/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1338	1	1338	1	556.00
21/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6766	7	6766	7	0.00
21/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	624	1	624	1	556.00
21/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	558	1	558	1	100.00
21/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8129	8	8129	8	0.00
21/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3656	4	3656	4	0.00
21/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4251	4	4251	4	0.00
21/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3312	3	3312	3	0.00
21/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4308	4	4308	4	0.00
21/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6585	7	6585	7	0.00
21/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3359	3	3359	3	0.00
21/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	874	1	874	1	129.00
21/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7543	8	7543	8	0.00
21/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4194	4	4194	4	0.00
21/01/2020	2044 On 06-August-20			Bond Future	10.28	86.7186	10.2786	86.7186	0.00
21/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	736	1	736	1	602.00
21/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1908	2	1908	2	0.00
21/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2306	2	2306	2	602.00
21/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	351	0	351	0	140.00
21/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1334	1	1334	1	140.00
21/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1972	2	1972	2	0.00
21/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7368	7	7368	7	0.00
21/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1940	2	1940	2	0.00
21/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6510	6	6510	6	0.00
21/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1662	2	1662	2	140.00
21/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5232	5	5232	5	0.00
21/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11288	11	11288	11	0.00
21/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6400	6	6400	6	0.00
21/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5181	5	5181	5	0.00
21/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1399	1	1399	1	602.00
21/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5284	5	5284	5	0.00
21/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4692	5	4692	5	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
21/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8438	9	8438	9	0.00
21/01/2020	2044 On 05-November-20			Bond Future	10.36	88.2826	10.3577	88.2826	0.00
21/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2951	3	2951	3	0.00
21/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2225	2	2225	2	1,815.00
21/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9123	9	9123	9	0.00
21/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4314	4	4314	4	0.00
21/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2984	3	2984	3	568.00
21/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4393	4	4393	4	0.00
21/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9381	9	9381	9	0.00
21/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1263	1	1263	1	568.00
21/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8057	8	8057	8	0.00
21/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	679	1	679	1	1,815.00
21/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3150	3	3150	3	1,815.00
21/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4354	4	4354	4	0.00
21/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4413	4	4413	4	0.00
21/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5819	6	5819	6	0.00
21/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4375	4	4375	4	0.00
21/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2160	2	2160	2	1,815.00
21/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1740	2	1740	2	1,815.00
21/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13545	14	13545	14	0.00
21/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7382	7	7382	7	0.00
21/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10193	10	10193	10	0.00
21/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6109	6	6109	6	0.00
21/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4451	4	4451	4	0.00
21/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1813	2	1813	2	568.00
21/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6060	6	6060	6	0.00
21/01/2020	2046 On 06-February-20			Bond Future	107.50	107.5142	107.5041	107.5142	14,000.00
21/01/2020	2046 On 07-May-20			Bond Future	107.70	107.7174	107.7012	107.7174	0.00
21/01/2020	2046 On 06-August-20			Bond Future	109.68	109.7028	109.6800	109.7028	0.00
21/01/2020	2046 On 05-November-20			Bond Future	109.87	109.8959	109.8723	109.8959	0.00
21/01/2020	2050 On 06-February-20			Bond Future	110.04	110.0458	110.0354	110.0458	11,797.00
21/01/2020	2050 On 07-May-20			Bond Future	112.01	112.0283	112.0118	112.0283	0.00
21/01/2020	2050 On 06-August-20			Bond Future	112.20	112.2283	112.2050	112.2283	0.00
21/01/2020	2050 On 05-November-20			Bond Future	114.22	114.2478	114.2235	114.2478	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
21/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	AL37 On 06-February-20			Index Future	686.92	686.4950	686.9160	686.4950	0.00
21/01/2020	AL37 On 07-May-20			Index Future	699.08	698.6910	699.0800	698.6910	0.00
21/01/2020	AL37 On 06-August-20			Index Future	711.62	711.2650	711.6210	711.2650	0.00
21/01/2020	AL7T On 06-February-20			Index Future	793.20	793.1600	793.1970	793.1600	0.00
21/01/2020	AL7T On 07-May-20			Index Future	807.24	807.2510	807.2440	807.2510	0.00
21/01/2020	AL7T On 06-August-20			Index Future	821.72	821.7790	821.7240	821.7790	0.00
21/01/2020	ALBI On 06-February-20			Index Future	706.38	705.7930	706.3790	705.7930	416.00
21/01/2020	ALBI On 07-May-20			Index Future	718.89	718.3320	718.8890	718.3320	0.00
21/01/2020	ALBI On 06-August-20			Index Future	731.79	731.2590	731.7850	731.2590	0.00
21/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	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
21/01/2020	C223 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C226 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C303 On	14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C303 On	28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2020	ES33 On	06-February-20			Bond Future	10.91	79.0815	10.9102	79.0815	350.00
21/01/2020	ES33 On	07-May-20			Bond Future	11.03	76.6943	11.0318	76.6943	0.00
21/01/2020	ES33 On	06-August-20			Bond Future	11.16	78.0662	11.1565	78.0662	0.00
21/01/2020	ES33 On	05-November-20			Bond Future	11.29	75.6847	11.2869	75.6847	0.00
21/01/2020	ES42 On	06-February-20			Bond Future	11.21	80.3423	11.2087	80.3423	4,919.00
21/01/2020	ES42 On	07-May-20			Bond Future	11.33	77.5057	11.3276	77.5057	0.00
21/01/2020	ES42 On	06-August-20			Bond Future	11.45	78.8914	11.4477	78.8914	0.00
21/01/2020	ES42 On	05-November-20			Bond Future	11.57	76.0537	11.5719	76.0537	0.00
21/01/2020	GOVI On	06-February-20			GOVI	698.43	697.8530	698.4320	697.8530	357.00
21/01/2020	GOVI On	06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On	06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On	06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On	06-February-20	703.13	Put	GOVI	46980	5	46980	5	0.00
21/01/2020	GOVI On	06-February-20	703.15	Put	GOVI	47180	5	47180	5	0.00
21/01/2020	GOVI On	06-February-20	703.14	Put	GOVI	47080	5	47080	5	0.00
21/01/2020	GOVI On	07-May-20			GOVI	710.80	710.2500	710.8010	710.2500	882.00
21/01/2020	GOVI On	07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On	07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On	07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On	07-May-20	720.00	Put	GOVI	91990	10	91990	10	0.00
21/01/2020	GOVI On	07-May-20	719.98	Put	GOVI	91790	10	91790	10	0.00
21/01/2020	GOVI On	07-May-20	719.99	Put	GOVI	91890	10	91890	10	0.00
21/01/2020	GOVI On	06-August-20			GOVI	723.55	723.0320	723.5520	723.0320	0.00
21/01/2020	GOVI On	06-August-20	728.14	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
21/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
21/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	45780	5	45780	5	0.00
21/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	45680	5	45680	5	0.00
21/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	45880	5	45880	5	0.00
21/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2020	IGOV On 06-February-20			Index Future	259.16	259.0700	259.1590	259.0700	1,004.00
21/01/2020	IGOV On 07-May-20			Index Future	263.81	263.7370	263.8130	263.7370	47.00
21/01/2020	IGOV On 06-August-20			Index Future	268.61	268.5460	268.6080	268.5460	0.00
21/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
21/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0000	102.0100	102.0000	0.00
21/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
21/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3600	95.3500	95.3600	0.00
21/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.29	94.3000	94.2900	94.3000	0.00
21/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.16	93.1800	93.1600	93.1800	0.00
21/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.00	93.0100	93.0000	93.0100	0.00
21/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.93	94.9300	94.9300	94.9300	51.00
21/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.81	94.8200	94.8100	94.8200	0.00
21/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.70	95.7200	95.7000	95.7200	0.00
21/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.36	99.4000	99.3600	99.4000	0.00
21/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.35	100.4000	100.3500	100.4000	0.00
21/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.38	93.4400	93.3800	93.4400	0.00
21/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.27	99.3400	99.2700	99.3400	0.00
21/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
21/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.50	89.6000	89.5000	89.6000	0.00
21/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.29	86.4000	86.2900	86.4000	0.00
21/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.90	84.9900	84.9000	84.9900	0.00
21/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.04	87.1200	87.0400	87.1200	0.00
21/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.89	90.9600	90.8900	90.9600	0.00
21/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.34	89.4200	89.3400	89.4200	0.00
21/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.40	91.4900	91.4000	91.4900	0.00
21/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.93	97.0200	96.9300	97.0200	0.00
21/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.25	97.3500	97.2500	97.3500	0.00
21/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.53	90.6400	90.5300	90.6400	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
21/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.94	98.0400	97.9400	98.0400	0.00
21/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
21/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2020	R023 On 06-February-20			Bond Future	6.96	105.5863	6.9599	105.5863	43,034.00
21/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1521	1	1521	1	0.00
21/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1575	2	1575	2	0.00
21/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1548	1	1548	1	0.00
21/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
21/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
21/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
21/01/2020	R023 On 07-May-20			Bond Future	6.93	103.5315	6.9328	103.5315	13,512.00
21/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	438	0	438	0	0.00
21/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	451	0	451	0	0.00
21/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	425	0	425	0	0.00
21/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	534	1	534	1	0.00
21/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	521	1	521	1	0.00
21/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	509	1	509	1	0.00
21/01/2020	R023 On 06-August-20			Bond Future	6.89	105.3954	6.8866	105.3954	0.00
21/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1217	1	1217	1	0.00
21/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1253	1	1253	1	0.00
21/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1235	1	1235	1	0.00
21/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	340	0	340	0	0.00
21/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	345	0	345	0	0.00
21/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	350	0	350	0	0.00
21/01/2020	R023 On 05-November-20			Bond Future	6.85	103.3577	6.8452	103.3577	0.00
21/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1658	2	1658	2	0.00
21/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1641	2	1641	2	0.00
21/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1674	2	1674	2	0.00
21/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	366	0	366	0	0.00
21/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	361	0	361	0	0.00
21/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	357	0	357	0	0.00
21/01/2020	R035 On 06-February-20			Bond Future	9.72	97.3055	9.7171	97.3055	118,405.00
21/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	469	0	469	0	0.00
21/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	443	0	443	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
21/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	417	0	417	0	0.00
21/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1371	1	1371	1	0.00
21/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1272	1	1272	1	0.00
21/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1321	1	1321	1	0.00
21/01/2020	R035 On 07-May-20			Bond Future	9.79	94.5330	9.7936	94.5330	105.00
21/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	380	0	380	0	5,000.00
21/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1125	1	1125	1	0.00
21/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2020	2	2020	2	5,000.00
21/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2133	2	2133	2	3,530.00
21/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	488	0	488	0	3,530.00
21/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1181	1	1181	1	0.00
21/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	6051	6	6051	6	0.00
21/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	7090	7	7090	7	0.00
21/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1153	1	1153	1	0.00
21/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3542	4	3542	4	0.00
21/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2340	2	2340	2	0.00
21/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2233	2	2233	2	0.00
21/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3446	4	3446	4	0.00
21/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5149	5	5149	5	0.00
21/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	450	0	450	0	5,000.00
21/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3493	4	3493	4	0.00
21/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	606	1	606	1	3,530.00
21/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5594	6	5594	6	0.00
21/01/2020	R035 On 06-August-20			Bond Future	9.87	96.2274	9.8710	96.2274	0.00
21/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	709	1	709	1	24,761.00
21/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3315	3	3315	3	0.00
21/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	426	0	426	0	3,000.00
21/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3276	3	3276	3	0.00
21/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3354	3	3354	3	0.00
21/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	2996	3	2996	3	0.00
21/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	2930	3	2930	3	0.00
21/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9053	9	9053	9	0.00
21/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7314	7	7314	7	0.00
21/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	2963	3	2963	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
21/01/2020	R035 On 05-November-20			Bond Future	9.95	93.4622	9.9541	93.4622	0.00
21/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5446	5	5446	5	0.00
21/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5403	5	5403	5	0.00
21/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5489	5	5489	5	0.00
21/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2859	3	2859	3	0.00
21/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2833	3	2833	3	0.00
21/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2808	3	2808	3	0.00
21/01/2020	R186 On 06-February-20			Bond Future	8.14	113.6270	8.1405	113.6270	100,350.00
21/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2285	2	2285	2	0.00
21/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	452	0	452	0	821.00
21/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2389	2	2389	2	0.00
21/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2029	2	2029	2	0.00
21/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2337	2	2337	2	0.00
21/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4664	5	4664	5	0.00
21/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	29	0	29	0	0.00
21/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	27	0	27	0	0.00
21/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
21/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	47	0	47	0	821.00
21/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	622	1	622	1	0.00
21/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	31	0	31	0	0.00
21/01/2020	R186 On 07-May-20			Bond Future	8.19	115.6459	8.1894	115.6459	2,518.00
21/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2418	2	2418	2	0.00
21/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1118	1	1118	1	0.00
21/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4213	4	4213	4	0.00
21/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	732	1	732	1	0.00
21/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1668	2	1668	2	6,000.00
21/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1143	1	1143	1	0.00
21/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	309	0	309	0	6,000.00
21/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1094	1	1094	1	0.00
21/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1741	2	1741	2	0.00
21/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3546	4	3546	4	0.00
21/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	308	0	308	0	6,000.00
21/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1681	2	1681	2	0.00
21/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2307	2	2307	2	2,500.00

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21/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1181	1	1181	1	0.00
21/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1710	2	1710	2	0.00
21/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	759	1	759	1	23,230.00
21/01/2020	R186 On 06-August-20			Bond Future	8.24	112.4207	8.2381	112.4207	0.00
21/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2338	2	2338	2	0.00
21/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2369	2	2369	2	0.00
21/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2309	2	2309	2	0.00
21/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1676	2	1676	2	0.00
21/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1654	2	1654	2	0.00
21/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1632	2	1632	2	0.00
21/01/2020	R186 On 05-November-20			Bond Future	8.29	114.4427	8.2893	114.4427	0.00
21/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3401	3	3401	3	0.00
21/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3369	3	3369	3	0.00
21/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2451	2	2451	2	3,500.00
21/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5555	6	5555	6	0.00
21/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1295	1	1295	1	3,500.00
21/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3337	3	3337	3	0.00
21/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3584	4	3584	4	0.00
21/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1574	2	1574	2	0.00
21/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	807	1	807	1	3,500.00
21/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2197	2	2197	2	0.00
21/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1591	2	1591	2	0.00
21/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1556	2	1556	2	0.00
21/01/2020	R197 On 06-February-20			Bond Future	301.85	301.3550	301.8451	301.3550	2,540.00
21/01/2020	R197 On 07-May-20			Bond Future	307.27	306.7840	307.2663	306.7840	0.00
21/01/2020	R197 On 06-August-20			Bond Future	305.18	304.7095	305.1828	304.7095	0.00
21/01/2020	R197 On 05-November-20			Bond Future	310.67	310.1923	310.6727	310.1923	0.00
21/01/2020	R202 On 06-February-20			Bond Future	225.95	225.9670	225.9453	225.9670	8,469.00
21/01/2020	R202 On 07-May-20			Bond Future	230.00	230.0379	230.0035	230.0379	0.00
21/01/2020	R202 On 06-August-20			Bond Future	230.12	230.1726	230.1240	230.1726	0.00
21/01/2020	R202 On 05-November-20			Bond Future	234.26	234.3147	234.2640	234.3147	0.00
21/01/2020	R208 On 06-February-20			Bond Future	6.62	102.6002	6.6218	102.6002	16,997.00
21/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	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
21/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	543	1	543	1	0.00
21/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	521	1	521	1	0.00
21/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	532	1	532	1	0.00
21/01/2020	R208 On 07-May-20			Bond Future	6.46	101.0206	6.4573	101.0206	60.00
21/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1416	1	1416	1	0.00
21/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1425	1	1425	1	0.00
21/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1408	1	1408	1	0.00
21/01/2020	R208 On 06-August-20			Bond Future	6.12	102.8412	6.1245	102.8412	0.00
21/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	7	0	7	0	0.00
21/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	7	0	7	0	0.00
21/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	6	0	6	0	0.00
21/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	363	0	363	0	0.00
21/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	357	0	357	0	0.00
21/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	351	0	351	0	0.00
21/01/2020	R208 On 05-November-20			Bond Future	5.38	101.2830	5.3843	101.2830	0.00
21/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	17	0	17	0	0.00
21/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	16	0	16	0	0.00
21/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	15	0	15	0	0.00
21/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	248	0	248	0	0.00
21/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	251	0	251	0	0.00
21/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	245	0	245	0	0.00
21/01/2020	R209 On 06-February-20			Bond Future	9.75	74.0041	9.7498	74.0041	101,901.00
21/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	187	0	187	0	0.00
21/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	80	0	80	0	7,500.00
21/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	200	0	200	0	0.00
21/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	174	0	174	0	0.00
21/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	1786	2	1786	2	0.00
21/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1734	2	1734	2	0.00
21/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2351	2	2351	2	0.00
21/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1681	2	1681	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
21/01/2020	R209 On 07-May-20			Bond Future	9.82	72.1684	9.8218	72.1684	0.00
21/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	864	1	864	1	0.00
21/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	908	1	908	1	0.00
21/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	886	1	886	1	0.00
21/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3207	3	3207	3	0.00
21/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3163	3	3163	3	0.00
21/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3251	3	3251	3	0.00
21/01/2020	R209 On 06-August-20			Bond Future	9.89	73.4617	9.8947	73.4617	0.00
21/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	35851	36	35851	36	0.00
21/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	35959	36	35959	36	0.00
21/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	35743	36	35743	36	0.00
21/01/2020	R209 On 05-November-20			Bond Future	9.97	71.6360	9.9692	71.6360	0.00
21/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3528	3	3528	3	0.00
21/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3592	4	3592	4	0.00
21/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3560	4	3560	4	0.00
21/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3312	3	3312	3	0.00
21/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3283	3	3283	3	0.00
21/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3341	3	3341	3	0.00
21/01/2020	R210 On 06-February-20			Bond Future	187.59	187.4044	187.5879	187.4044	1,721.00
21/01/2020	R210 On 07-May-20			Bond Future	188.33	188.1522	188.3288	188.1522	220.00
21/01/2020	R210 On 06-August-20			Bond Future	191.79	191.6200	191.7888	191.6200	0.00
21/01/2020	R210 On 05-November-20			Bond Future	192.54	192.3687	192.5396	192.3687	0.00
21/01/2020	R212 On 06-February-20			Bond Future	161.72	161.6457	161.7210	161.6457	7,763.00
21/01/2020	R212 On 07-May-20			Bond Future	164.63	164.5578	164.6255	164.5578	0.00
21/01/2020	R212 On 06-August-20			Bond Future	165.37	165.3154	165.3747	165.3154	0.00
21/01/2020	R212 On 05-November-20			Bond Future	168.35	168.2902	168.3497	168.2902	0.00
21/01/2020	R213 On 06-February-20			Bond Future	9.21	88.0679	9.2053	88.0679	20,142.00
21/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	915	1	915	1	0.00
21/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	878	1	878	1	0.00
21/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	841	1	841	1	0.00
21/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	482	1	482	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
21/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	506	1	506	1	0.00
21/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	458	0	458	0	0.00
21/01/2020	R213 On 07-May-20			Bond Future	9.27	86.0822	9.2723	86.0822	55.00
21/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1015	1	1015	1	0.00
21/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1038	1	1038	1	0.00
21/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1062	1	1062	1	0.00
21/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2603	3	2603	3	0.00
21/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2680	3	2680	3	0.00
21/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2641	3	2641	3	0.00
21/01/2020	R213 On 06-August-20			Bond Future	9.34	87.6264	9.3399	87.6264	0.00
21/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2320	2	2320	2	0.00
21/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2380	2	2380	2	0.00
21/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2350	2	2350	2	0.00
21/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2586	3	2586	3	0.00
21/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2557	3	2557	3	0.00
21/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2616	3	2616	3	0.00
21/01/2020	R213 On 05-November-20			Bond Future	9.41	85.6557	9.4139	85.6557	0.00
21/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3615	4	3615	4	0.00
21/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3648	4	3648	4	0.00
21/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3681	4	3681	4	0.00
21/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2550	3	2550	3	0.00
21/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2599	3	2599	3	0.00
21/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2574	3	2574	3	0.00
21/01/2020	R214 On 06-February-20			Bond Future	9.96	72.5480	9.9606	72.5480	19,134.00
21/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	183	0	183	0	0.00
21/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	211	0	211	0	0.00
21/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2997	3	2997	3	0.00
21/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	36	0	36	0	1,000.00
21/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	489	0	489	0	1,000.00
21/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	197	0	197	0	0.00
21/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	1815	2	1815	2	0.00
21/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3045	3	3045	3	0.00
21/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1761	2	1761	2	0.00
21/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1092	1	1092	1	0.00

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21/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	1870	2	1870	2	0.00
21/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	64	0	64	0	1,000.00
21/01/2020	R214 On 07-May-20			Bond Future	10.03	70.5402	10.0310	70.5402	0.00
21/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1147	1	1147	1	0.00
21/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1173	1	1173	1	0.00
21/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	324	0	324	0	1,250.00
21/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1577	2	1577	2	1,250.00
21/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4607	5	4607	5	0.00
21/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1121	1	1121	1	0.00
21/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	2994	3	2994	3	0.00
21/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2374	2	2374	2	0.00
21/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5295	5	5295	5	0.00
21/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	685	1	685	1	1,250.00
21/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	2952	3	2952	3	0.00
21/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	2910	3	2910	3	0.00
21/01/2020	R214 On 06-August-20			Bond Future	10.10	71.8041	10.1019	71.8041	0.00
21/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2471	2	2471	2	0.00
21/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2502	2	2502	2	0.00
21/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2534	2	2534	2	0.00
21/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3261	3	3261	3	0.00
21/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3329	3	3329	3	0.00
21/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3295	3	3295	3	0.00
21/01/2020	R214 On 05-November-20			Bond Future	10.18	69.8032	10.1770	69.8032	0.00
21/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3893	4	3893	4	0.00
21/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3927	4	3927	4	0.00
21/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3860	4	3860	4	0.00
21/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3460	4	3460	4	0.00
21/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3430	3	3430	3	0.00
21/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3401	3	3401	3	0.00
21/01/2020	R248 On 06-February-20			Bond Future	10.10	91.2880	10.1015	91.2880	96,980.00
21/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	59	0	59	0	0.00
21/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	49	0	49	0	0.00
21/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	54	0	54	0	0.00
21/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3478	4	3478	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
21/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3312	3	3312	3	0.00
21/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3395	4	3395	4	0.00
21/01/2020	R248 On 07-May-20			Bond Future	10.18	88.4719	10.1757	88.4719	0.00
21/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	5112	5	5112	5	0.00
21/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	990	1	990	1	0.00
21/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1046	1	1046	1	0.00
21/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2531	2	2531	2	0.00
21/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1018	1	1018	1	0.00
21/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	783	1	783	1	300.00
21/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4351	4	4351	4	0.00
21/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2333	2	2333	2	300.00
21/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	4906	5	4906	5	0.00
21/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4411	5	4411	5	0.00
21/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1015	1	1015	1	300.00
21/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4292	4	4292	4	0.00
21/01/2020	R248 On 06-August-20			Bond Future	10.25	90.0568	10.2508	90.0568	0.00
21/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	617	1	617	1	20,640.00
21/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3290	3	3290	3	0.00
21/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3371	3	3371	3	0.00
21/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	354	0	354	0	3,000.00
21/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3330	3	3330	3	0.00
21/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3821	4	3821	4	0.00
21/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3781	4	3781	4	0.00
21/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11532	12	11532	12	0.00
21/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3862	4	3862	4	0.00
21/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9368	9	9368	9	0.00
21/01/2020	R248 On 05-November-20			Bond Future	10.33	87.2445	10.3300	87.2445	0.00
21/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3362	3	3362	3	0.00
21/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3327	3	3327	3	0.00
21/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3292	3	3292	3	0.00
21/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5766	6	5766	6	0.00
21/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5814	6	5814	6	0.00
21/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5718	6	5718	6	0.00