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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
29/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	2025 On 06-February-20			Bond Future	135.41	135.5682	135.4119	135.5682	2,027.00
29/01/2020	2025 On 07-May-20			Bond Future	137.83	137.9842	137.8250	137.9842	3,549.00
29/01/2020	2025 On 06-August-20			Bond Future	138.86	139.0214	138.8593	139.0214	0.00
29/01/2020	2025 On 05-November-20			Bond Future	141.34	141.5091	141.3446	141.5091	0.00
29/01/2020	2025 On 04-February-21			Bond Future	142.28	142.4486	142.2826	142.4486	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
29/01/2020	2029 On 06-February-20			Bond Future	100.78	100.9204	100.7758	100.9204	2,511.00
29/01/2020	2029 On 07-May-20			Bond Future	101.47	101.6157	101.4683	101.6157	3,765.00
29/01/2020	2029 On 06-August-20			Bond Future	103.33	103.4793	103.3292	103.4793	0.00
29/01/2020	2029 On 05-November-20			Bond Future	104.05	104.1977	104.0453	104.1977	0.00
29/01/2020	2030 On 06-February-20			Bond Future	9.01	93.2244	9.0064	93.2244	28,208.00
29/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	438	0	438	0	5,820.00
29/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	989	1	989	1	0.00
29/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1554	1	1554	1	0.00
29/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
29/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2413	2	2413	2	0.00
29/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1037	1	1037	1	0.00
29/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1085	1	1085	1	0.00
29/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	138	0	138	0	0.00
29/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	164	0	164	0	0.00
29/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	57	0	57	0	5,000.00
29/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3866	4	3866	4	0.00
29/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	11	0	11	0	5,000.00
29/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	151	0	151	0	0.00
29/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	478	1	478	1	0.00
29/01/2020	2030 On 07-May-20			Bond Future	9.08	94.8628	9.0785	94.8628	53,959.00
29/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	911	1	911	1	0.00
29/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	889	1	889	1	0.00
29/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	867	1	867	1	0.00
29/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2665	3	2665	3	0.00
29/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2706	3	2706	3	0.00
29/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2624	3	2624	3	0.00
29/01/2020	2030 On 06-August-20			Bond Future	9.15	92.5474	9.1511	92.5474	0.00
29/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2155	2	2155	2	0.00
29/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2215	2	2215	2	0.00
29/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2185	2	2185	2	0.00
29/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2490	3	2490	3	0.00
29/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2460	3	2460	3	0.00
29/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2520	3	2520	3	0.00
29/01/2020	2030 On 05-November-20			Bond Future	9.22	94.2048	9.2223	94.2048	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
29/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2335	2	2335	2	1,000.00
29/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	870	1	870	1	1,000.00
29/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1576	1	1576	1	3,000.00
29/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3357	3	3357	3	0.00
29/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5948	6	5948	6	0.00
29/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3390	3	3390	3	0.00
29/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2308	2	2308	2	16,000.00
29/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7255	7	7255	7	0.00
29/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3423	3	3423	3	0.00
29/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7675	7	7675	7	0.00
29/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2882	3	2882	3	3,000.00
29/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1179	1	1179	1	16,000.00
29/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3436	4	3436	4	0.00
29/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5326	6	5326	6	0.00
29/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	768	1	768	1	3,000.00
29/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2395	3	2395	3	0.00
29/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2444	3	2444	3	0.00
29/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4501	5	4501	5	0.00
29/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2837	3	2837	3	0.00
29/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	877	1	877	1	16,000.00
29/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2420	3	2420	3	0.00
29/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1234	1	1234	1	1,000.00
29/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3404	4	3404	4	0.00
29/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6197	7	6197	7	0.00
29/01/2020	2032 On 06-February-20			Bond Future	9.43	94.1441	9.4270	94.1441	43,177.00
29/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	391	0	391	0	0.00
29/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	420	0	420	0	0.00
29/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	362	0	362	0	0.00
29/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	679	1	679	1	0.00
29/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	640	1	640	1	0.00
29/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	602	1	602	1	0.00
29/01/2020	2032 On 07-May-20			Bond Future	9.51	91.6401	9.5053	91.6401	83,173.00
29/01/2020	2032 On 07-May-20	9.50	Call	Bond Future	1827	2	1827	2	7,500.00
29/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	881	1	881	1	0.00

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29/01/2020	2032 On 07-May-20	9.20	Call	Bond Future	952	1	952	1	7,500.00
29/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	928	1	928	1	0.00
29/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	904	1	904	1	0.00
29/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3087	3	3087	3	0.00
29/01/2020	2032 On 07-May-20	9.20	Put	Bond Future	2999	3	2999	3	0.00
29/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3043	3	3043	3	0.00
29/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3132	3	3132	3	0.00
29/01/2020	2032 On 07-May-20	9.50	Put	Bond Future	1863	2	1863	2	0.00
29/01/2020	2032 On 06-August-20			Bond Future	9.58	93.2745	9.5835	93.2745	0.00
29/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2231	2	2231	2	0.00
29/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2262	2	2262	2	0.00
29/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2294	2	2294	2	0.00
29/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3033	3	3033	3	0.00
29/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3102	3	3102	3	0.00
29/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3068	3	3068	3	0.00
29/01/2020	2032 On 05-November-20			Bond Future	9.67	90.7881	9.6652	90.7881	0.00
29/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3657	3	3657	3	0.00
29/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8771	8	8771	8	0.00
29/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9180	9	9180	9	0.00
29/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1780	2	1780	2	3,000.00
29/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3159	3	3159	3	3,000.00
29/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2641	2	2641	2	1,000.00
29/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3692	3	3692	3	0.00
29/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1412	1	1412	1	1,000.00
29/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3622	3	3622	3	0.00
29/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3085	3	3085	3	0.00
29/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5408	6	5408	6	0.00
29/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6191	7	6191	7	0.00
29/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	760	1	760	1	1,000.00
29/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3029	3	3029	3	0.00
29/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4090	4	4090	4	0.00
29/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3512	4	3512	4	0.00
29/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3057	3	3057	3	0.00
29/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	854	1	854	1	3,000.00

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29/01/2020	2033 On 06-February-20			Bond Future	100.51	100.5334	100.5135	100.5334	490.00
29/01/2020	2033 On 07-May-20			Bond Future	101.12	101.1396	101.1194	101.1396	6,960.00
29/01/2020	2033 On 06-August-20			Bond Future	102.97	102.9946	102.9739	102.9946	0.00
29/01/2020	2033 On 05-November-20			Bond Future	103.61	103.6267	103.6060	103.6267	0.00
29/01/2020	2037 On 06-February-20			Bond Future	9.96	87.7811	9.9575	87.7811	32,413.00
29/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	42	0	42	0	0.00
29/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	37	0	37	0	0.00
29/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	32	0	32	0	0.00
29/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2198	3	2198	3	0.00
29/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2270	3	2270	3	0.00
29/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2127	3	2127	3	0.00
29/01/2020	2037 On 07-May-20			Bond Future	10.04	89.3238	10.0424	89.3238	60,635.00
29/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	753	1	753	1	0.00
29/01/2020	2037 On 07-May-20	9.70	Call	Bond Future	1018	1	1018	1	7,500.00
29/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	775	1	775	1	0.00
29/01/2020	2037 On 07-May-20	10.00	Call	Bond Future	1954	2	1954	2	7,500.00
29/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	797	1	797	1	0.00
29/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4027	5	4027	5	0.00
29/01/2020	2037 On 07-May-20	10.00	Put	Bond Future	2263	3	2263	3	0.00
29/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4136	5	4136	5	0.00
29/01/2020	2037 On 07-May-20	9.70	Put	Bond Future	3561	4	3561	4	0.00
29/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4081	5	4081	5	0.00
29/01/2020	2037 On 06-August-20			Bond Future	10.13	86.6567	10.1288	86.6567	0.00
29/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2164	2	2164	2	0.00
29/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2196	2	2196	2	0.00
29/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2133	2	2133	2	0.00
29/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4088	4	4088	4	0.00
29/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4045	4	4045	4	0.00
29/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4003	4	4003	4	0.00
29/01/2020	2037 On 05-November-20			Bond Future	10.21	88.2108	10.2126	88.2108	0.00
29/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3735	3	3735	3	0.00
29/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3664	3	3664	3	0.00
29/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3700	3	3700	3	0.00
29/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3965	4	3965	4	0.00

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29/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3895	4	3895	4	0.00
29/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3930	4	3930	4	0.00
29/01/2020	2038 On 06-February-20			Bond Future	115.66	115.6844	115.6615	115.6844	5,624.00
29/01/2020	2038 On 07-May-20			Bond Future	117.72	117.7460	117.7227	117.7460	10,867.00
29/01/2020	2038 On 06-August-20			Bond Future	118.20	118.2255	118.2016	118.2255	0.00
29/01/2020	2038 On 05-November-20			Bond Future	120.32	120.3410	120.3172	120.3410	0.00
29/01/2020	2040 On 06-February-20			Bond Future	10.07	90.5003	10.0725	90.5003	24,348.00
29/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	24	0	24	0	0.00
29/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
29/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	31	0	31	0	0.00
29/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
29/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	27	0	27	0	0.00
29/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2636	3	2636	3	0.00
29/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2557	3	2557	3	0.00
29/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9152	10	9152	10	0.00
29/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2715	3	2715	3	0.00
29/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14914	16	14914	16	0.00
29/01/2020	2040 On 07-May-20			Bond Future	10.16	92.0907	10.1573	92.0907	37,335.00
29/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	440	0	440	0	2,640.00
29/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1697	1	1697	1	2,640.00
29/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	953	1	953	1	0.00
29/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	927	1	927	1	0.00
29/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	902	1	902	1	0.00
29/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4332	5	4332	5	0.00
29/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4218	5	4218	5	0.00
29/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4274	5	4274	5	0.00
29/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2936	3	2936	3	0.00
29/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5802	6	5802	6	0.00
29/01/2020	2040 On 06-August-20			Bond Future	10.24	89.2222	10.2436	89.2222	0.00
29/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2396	2	2396	2	0.00
29/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2465	2	2465	2	0.00
29/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2430	2	2430	2	0.00
29/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4137	5	4137	5	0.00
29/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4049	4	4049	4	0.00

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29/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4093	4	4093	4	0.00
29/01/2020	2040 On 05-November-20			Bond Future	10.33	90.8225	10.3271	90.8225	0.00
29/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2141	2	2141	2	2,000.00
29/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3758	3	3758	3	2,000.00
29/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1565	1	1565	1	2,000.00
29/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	2956	3	2956	3	2,000.00
29/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4022	4	4022	4	0.00
29/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10584	10	10584	10	0.00
29/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4060	4	4060	4	0.00
29/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9590	9	9590	9	0.00
29/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4099	4	4099	4	0.00
29/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4190	5	4190	5	0.00
29/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1378	2	1378	2	2,000.00
29/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8184	9	8184	9	0.00
29/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5486	6	5486	6	0.00
29/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4153	4	4153	4	0.00
29/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1093	1	1093	1	2,000.00
29/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4498	5	4498	5	0.00
29/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4228	5	4228	5	0.00
29/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6844	7	6844	7	0.00
29/01/2020	2044 On 06-February-20			Bond Future	10.16	87.0331	10.1573	87.0331	18,032.00
29/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	12	0	12	0	0.00
29/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
29/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	7	0	7	0	328.00
29/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	14	0	14	0	0.00
29/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4747	4	4747	4	0.00
29/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	10	0	10	0	0.00
29/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3116	4	3116	4	0.00
29/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3282	4	3282	4	0.00
29/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	2	0	2	0	328.00
29/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3199	4	3199	4	0.00
29/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3450	4	3450	4	0.00
29/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9270	10	9270	10	0.00
29/01/2020	2044 On 07-May-20			Bond Future	10.24	88.5627	10.2404	88.5627	50,366.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5163	5	5163	5	0.00
29/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	808	1	808	1	0.00
29/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	141	0	141	0	100.00
29/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1339	1	1339	1	100.00
29/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	102	0	102	0	556.00
29/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	857	1	857	1	0.00
29/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	235	0	235	0	129.00
29/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1307	1	1307	1	129.00
29/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6819	6	6819	6	0.00
29/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	832	1	832	1	0.00
29/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1125	1	1125	1	556.00
29/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6399	6	6399	6	0.00
29/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	607	1	607	1	556.00
29/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	540	1	540	1	100.00
29/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8432	9	8432	9	0.00
29/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3793	4	3793	4	0.00
29/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4418	5	4418	5	0.00
29/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3430	4	3430	4	0.00
29/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4479	5	4479	5	0.00
29/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6851	7	6851	7	0.00
29/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3480	4	3480	4	0.00
29/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	866	1	866	1	129.00
29/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7833	8	7833	8	0.00
29/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4359	5	4359	5	0.00
29/01/2020	2044 On 06-August-20			Bond Future	10.32	85.7564	10.3248	85.7564	0.00
29/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	582	0	582	0	602.00
29/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1694	1	1694	1	0.00
29/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2063	2	2063	2	602.00
29/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	240	0	240	0	140.00
29/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1165	1	1165	1	140.00
29/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1753	2	1753	2	0.00
29/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7032	7	7032	7	0.00
29/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1723	2	1723	2	0.00
29/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6178	6	6178	6	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
29/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1690	2	1690	2	140.00
29/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5375	6	5375	6	0.00
29/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11536	12	11536	12	0.00
29/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6591	7	6591	7	0.00
29/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5321	6	5321	6	0.00
29/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1423	2	1423	2	602.00
29/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5429	6	5429	6	0.00
29/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4809	5	4809	5	0.00
29/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8644	9	8644	9	0.00
29/01/2020	2044 On 05-November-20			Bond Future	10.41	87.2948	10.4064	87.2948	0.00
29/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	1968	2	1968	2	1,815.00
29/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2655	2	2655	2	0.00
29/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8708	8	8708	8	0.00
29/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	3969	4	3969	4	0.00
29/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	8946	8	8946	8	0.00
29/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2686	2	2686	2	568.00
29/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4046	4	4046	4	0.00
29/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1033	1	1033	1	568.00
29/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7699	7	7699	7	0.00
29/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	518	0	518	0	1,815.00
29/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2845	3	2845	3	1,815.00
29/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4008	4	4008	4	0.00
29/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4441	5	4441	5	0.00
29/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5888	6	5888	6	0.00
29/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4402	5	4402	5	0.00
29/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2175	2	2175	2	1,815.00
29/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1679	2	1679	2	1,815.00
29/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13758	14	13758	14	0.00
29/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10336	11	10336	11	0.00
29/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6187	7	6187	7	0.00
29/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7500	8	7500	8	0.00
29/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4480	5	4480	5	0.00
29/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1772	2	1772	2	568.00
29/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6137	7	6137	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2020	2046 On 06-February-20			Bond Future	107.13	107.1546	107.1338	107.1546	10,343.00
29/01/2020	2046 On 07-May-20			Bond Future	107.31	107.3307	107.3092	107.3307	13,000.00
29/01/2020	2046 On 06-August-20			Bond Future	109.28	109.2992	109.2773	109.2992	0.00
29/01/2020	2046 On 05-November-20			Bond Future	109.45	109.4741	109.4523	109.4741	0.00
29/01/2020	2050 On 06-February-20			Bond Future	109.09	109.1106	109.0897	109.1106	6,616.00
29/01/2020	2050 On 07-May-20			Bond Future	111.03	111.0551	111.0336	111.0551	11,723.00
29/01/2020	2050 On 06-August-20			Bond Future	111.21	111.2272	111.2052	111.2272	0.00
29/01/2020	2050 On 05-November-20			Bond Future	113.20	113.2175	113.1957	113.2175	0.00
29/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	AL37 On 06-February-20			Index Future	690.86	689.1280	690.8550	689.1280	0.00
29/01/2020	AL37 On 07-May-20			Index Future	702.99	701.2380	702.9940	701.2380	0.00
29/01/2020	AL37 On 06-August-20			Index Future	715.58	713.7930	715.5810	713.7930	0.00
29/01/2020	AL7T On 06-February-20			Index Future	792.37	788.7240	792.3710	788.7240	0.00
29/01/2020	AL7T On 07-May-20			Index Future	806.30	802.5840	806.2950	802.5840	0.00
29/01/2020	AL7T On 06-August-20			Index Future	820.73	816.9540	820.7310	816.9540	0.00
29/01/2020	ALBI On 06-February-20			Index Future	705.62	702.0770	705.6170	702.0770	272.00
29/01/2020	ALBI On 07-May-20			Index Future	718.02	714.4140	718.0160	714.4140	203.00
29/01/2020	ALBI On 06-August-20			Index Future	730.87	727.2060	730.8720	727.2060	0.00
29/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2020	ES33 On 06-February-20			Bond Future	10.97	78.3699	10.9664	78.3699	0.00
29/01/2020	ES33 On 07-May-20			Bond Future	11.09	75.9552	11.0920	75.9552	350.00
29/01/2020	ES33 On 06-August-20			Bond Future	11.22	77.3067	11.2194	77.3067	0.00
29/01/2020	ES33 On 05-November-20			Bond Future	11.35	74.9042	11.3535	74.9042	0.00
29/01/2020	ES42 On 06-February-20			Bond Future	11.25	79.6545	11.2457	79.6545	0.00
29/01/2020	ES42 On 07-May-20			Bond Future	11.37	76.7903	11.3677	76.7903	4,919.00
29/01/2020	ES42 On 06-August-20			Bond Future	11.49	78.1561	11.4896	78.1561	0.00
29/01/2020	ES42 On 05-November-20			Bond Future	11.62	75.2975	11.6166	75.2975	0.00
29/01/2020	GOVI On 06-February-20			GOVI	697.56	693.8900	697.5590	693.8900	223.00
29/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	55710	9	55710	9	0.00
29/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	55910	9	55910	9	0.00
29/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	55810	9	55810	9	0.00
29/01/2020	GOVI On 07-May-20			GOVI	709.82	706.0840	709.8160	706.0840	1,179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	101840	14	101840	14	0.00
29/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	101640	14	101640	14	0.00
29/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	101740	14	101740	14	0.00
29/01/2020	GOVI On 06-August-20			GOVI	722.53	718.7260	722.5250	718.7260	0.00
29/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
29/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	56050	9	56050	9	0.00
29/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	55950	9	55950	9	0.00
29/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	56150	9	56150	9	0.00
29/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2020	IGOV On 06-February-20			Index Future	258.15	258.2920	258.1520	258.2920	138.00
29/01/2020	IGOV On 07-May-20			Index Future	262.75	262.8950	262.7520	262.8950	1,021.00
29/01/2020	IGOV On 06-August-20			Index Future	267.52	267.6650	267.5200	267.6650	0.00
29/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
29/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
29/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
29/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3200	95.3100	95.3200	0.00
29/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2400	94.2200	94.2400	0.00
29/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.06	93.0800	93.0600	93.0800	0.00
29/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.85	92.8800	92.8500	92.8800	0.00
29/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.73	94.7700	94.7300	94.7700	51.00
29/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.58	94.6100	94.5800	94.6100	0.00
29/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.42	95.4800	95.4200	95.4800	0.00
29/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.05	99.1400	99.0500	99.1400	0.00
29/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.02	100.1300	100.0200	100.1300	0.00
29/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.01	93.1400	93.0100	93.1400	0.00
29/01/2020	IS05 On 20-June-23			Interest Rate Swap	98.88	99.0200	98.8800	99.0200	0.00
29/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
29/01/2020	IS10 On 17-December-25			Interest Rate Swap	88.85	89.1900	88.8500	89.1900	0.00
29/01/2020	IS10 On 16-March-26			Interest Rate Swap	85.63	85.9800	85.6300	85.9800	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
29/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.20	84.5600	84.2000	84.5600	0.00
29/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.33	86.6900	86.3300	86.6900	0.00
29/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.18	90.5400	90.1800	90.5400	0.00
29/01/2020	IS10 On 15-March-27			Interest Rate Swap	88.63	88.9900	88.6300	88.9900	0.00
29/01/2020	IS10 On 21-June-27			Interest Rate Swap	90.71	91.0800	90.7100	91.0800	0.00
29/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.28	96.6400	96.2800	96.6400	0.00
29/01/2020	IS10 On 20-December-27			Interest Rate Swap	96.61	96.9800	96.6100	96.9800	0.00
29/01/2020	IS10 On 22-March-28			Interest Rate Swap	89.88	90.2700	89.8800	90.2700	0.00
29/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.32	97.7200	97.3200	97.7200	0.00
29/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
29/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/01/2020	R023 On 06-February-20			Bond Future	6.74	106.0996	6.7382	106.0996	35,567.00
29/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	2130	2	2130	2	0.00
29/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	2184	2	2184	2	0.00
29/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	2157	2	2157	2	0.00
29/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
29/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
29/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
29/01/2020	R023 On 07-May-20			Bond Future	6.70	104.0338	6.6951	104.0338	64,701.00
29/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	745	1	745	1	0.00
29/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	763	1	763	1	0.00
29/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	727	1	727	1	0.00
29/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	229	0	229	0	0.00
29/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	222	0	222	0	0.00
29/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	215	0	215	0	0.00
29/01/2020	R023 On 06-August-20			Bond Future	6.62	105.8977	6.6247	105.8977	0.00
29/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1655	2	1655	2	0.00
29/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1696	2	1696	2	0.00
29/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1675	2	1675	2	0.00
29/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	168	0	168	0	0.00
29/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	171	0	171	0	0.00
29/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	174	0	174	0	0.00
29/01/2020	R023 On 05-November-20			Bond Future	6.56	103.8581	6.5571	103.8581	0.00
29/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	2140	2	2140	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
29/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	2122	2	2122	2	0.00
29/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	2158	2	2158	2	0.00
29/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	231	0	231	0	0.00
29/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	228	0	228	0	0.00
29/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	226	0	226	0	0.00
29/01/2020	R035 On 06-February-20			Bond Future	9.76	96.5083	9.7578	96.5083	47,571.00
29/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	177	0	177	0	0.00
29/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	161	0	161	0	0.00
29/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	146	0	146	0	0.00
29/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1401	2	1401	2	0.00
29/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1282	2	1282	2	0.00
29/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1341	2	1341	2	0.00
29/01/2020	R035 On 07-May-20			Bond Future	9.84	93.7035	9.8374	93.7035	107,891.00
29/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	287	0	287	0	5,000.00
29/01/2020	R035 On 07-May-20	9.85	Call	Bond Future	2142	2	2142	2	7,500.00
29/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1772	2	1772	2	5,000.00
29/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	940	1	940	1	0.00
29/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	377	0	377	0	3,530.00
29/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	991	1	991	1	0.00
29/01/2020	R035 On 07-May-20	9.55	Call	Bond Future	1148	1	1148	1	7,500.00
29/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1879	2	1879	2	3,530.00
29/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5717	5	5717	5	0.00
29/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6752	6	6752	6	0.00
29/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	965	1	965	1	0.00
29/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3677	4	3677	4	0.00
29/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2412	3	2412	3	0.00
29/01/2020	R035 On 07-May-20	9.85	Put	Bond Future	2050	2	2050	2	0.00
29/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2299	3	2299	3	0.00
29/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5358	6	5358	6	0.00
29/01/2020	R035 On 07-May-20	9.55	Put	Bond Future	3279	4	3279	4	0.00
29/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3575	4	3575	4	0.00
29/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	432	1	432	1	5,000.00
29/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3626	4	3626	4	0.00
29/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	593	1	593	1	3,530.00

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29/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5821	6	5821	6	0.00
29/01/2020	R035 On 06-August-20			Bond Future	9.92	95.3741	9.9168	95.3741	0.00
29/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	601	1	601	1	24,761.00
29/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3030	3	3030	3	0.00
29/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	2992	3	2992	3	0.00
29/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	303	0	303	0	3,000.00
29/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3068	3	3068	3	0.00
29/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3042	3	3042	3	0.00
29/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	2973	3	2973	3	0.00
29/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9259	10	9259	10	0.00
29/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7536	8	7536	8	0.00
29/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3007	3	3007	3	0.00
29/01/2020	R035 On 05-November-20			Bond Future	10.00	92.5846	10.0027	92.5846	0.00
29/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5044	5	5044	5	0.00
29/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5002	5	5002	5	0.00
29/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5087	5	5087	5	0.00
29/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2802	3	2802	3	0.00
29/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2776	3	2776	3	0.00
29/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2751	3	2751	3	0.00
29/01/2020	R186 On 06-February-20			Bond Future	8.02	113.9892	8.0242	113.9892	58,601.00
29/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2905	3	2905	3	0.00
29/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	661	0	661	0	821.00
29/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	3013	3	3013	3	0.00
29/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2633	2	2633	2	0.00
29/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2959	3	2959	3	0.00
29/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	5314	5	5314	5	0.00
29/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	0	0	0	0	0.00
29/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	0	0	0	0	0.00
29/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
29/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	1	0	1	0	821.00
29/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	180	0	180	0	0.00
29/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	0	0	0	0	0.00
29/01/2020	R186 On 07-May-20			Bond Future	8.07	115.9925	8.0700	115.9925	74,100.00
29/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2819	3	2819	3	0.00

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29/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1353	1	1353	1	0.00
29/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4737	4	4737	4	0.00
29/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	899	1	899	1	0.00
29/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1984	2	1984	2	6,000.00
29/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1381	1	1381	1	0.00
29/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	387	0	387	0	6,000.00
29/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1325	1	1325	1	0.00
29/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1325	2	1325	2	0.00
29/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	2979	3	2979	3	0.00
29/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	186	0	186	0	6,000.00
29/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1273	1	1273	1	0.00
29/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	1827	2	1827	2	2,500.00
29/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	851	1	851	1	0.00
29/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1299	1	1299	1	0.00
29/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	514	1	514	1	23,230.00
29/01/2020	R186 On 06-August-20			Bond Future	8.11	112.7633	8.1130	112.7633	0.00
29/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2660	2	2660	2	0.00
29/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2693	2	2693	2	0.00
29/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2628	2	2628	2	0.00
29/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1340	1	1340	1	0.00
29/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1321	1	1321	1	0.00
29/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1302	1	1302	1	0.00
29/01/2020	R186 On 05-November-20			Bond Future	8.16	114.7799	8.1595	114.7799	0.00
29/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3760	4	3760	4	0.00
29/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3725	3	3725	3	0.00
29/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2725	3	2725	3	3,500.00
29/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	6038	6	6038	6	0.00
29/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1455	1	1455	1	3,500.00
29/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3691	3	3691	3	0.00
29/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3089	3	3089	3	0.00
29/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1275	1	1275	1	0.00
29/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	636	1	636	1	3,500.00
29/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	1816	2	1816	2	0.00
29/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1290	1	1290	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
29/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1260	1	1260	1	0.00
29/01/2020	R197 On 06-February-20			Bond Future	301.23	301.3072	301.2302	301.3072	3,340.00
29/01/2020	R197 On 07-May-20			Bond Future	306.60	306.6771	306.5984	306.6771	2,350.00
29/01/2020	R197 On 06-August-20			Bond Future	304.49	304.5731	304.4930	304.5731	0.00
29/01/2020	R197 On 05-November-20			Bond Future	309.94	310.0227	309.9424	310.0227	0.00
29/01/2020	R202 On 06-February-20			Bond Future	224.67	224.9537	224.6662	224.9537	1,855.00
29/01/2020	R202 On 07-May-20			Bond Future	228.67	228.9628	228.6697	228.9628	7,766.00
29/01/2020	R202 On 06-August-20			Bond Future	228.76	229.0571	228.7586	229.0571	0.00
29/01/2020	R202 On 05-November-20			Bond Future	232.85	233.1558	232.8529	233.1558	0.00
29/01/2020	R208 On 06-February-20			Bond Future	6.57	102.6570	6.5708	102.6570	7,584.00
29/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	488	0	488	0	0.00
29/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	466	0	466	0	0.00
29/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	477	0	477	0	0.00
29/01/2020	R208 On 07-May-20			Bond Future	6.41	101.0587	6.4083	101.0587	7,960.00
29/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1375	1	1375	1	0.00
29/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1383	1	1383	1	0.00
29/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1366	1	1366	1	0.00
29/01/2020	R208 On 06-August-20			Bond Future	6.06	102.8709	6.0609	102.8709	0.00
29/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	10	0	10	0	0.00
29/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	10	0	10	0	0.00
29/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	10	0	10	0	0.00
29/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	327	0	327	0	0.00
29/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	321	0	321	0	0.00
29/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	315	0	315	0	0.00
29/01/2020	R208 On 05-November-20			Bond Future	5.30	101.3028	5.3049	101.3028	0.00
29/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	21	0	21	0	0.00
29/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	20	0	20	0	0.00
29/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	19	0	19	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
29/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	222	0	222	0	0.00
29/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	225	0	225	0	0.00
29/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	219	0	219	0	0.00
29/01/2020	R209 On 06-February-20			Bond Future	9.81	73.1935	9.8118	73.1935	17,084.00
29/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	31	0	31	0	0.00
29/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	6	0	6	0	7,500.00
29/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	36	0	36	0	0.00
29/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	28	0	28	0	0.00
29/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2031	3	2031	3	0.00
29/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1970	2	1970	2	0.00
29/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2670	3	2670	3	0.00
29/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1909	2	1909	2	0.00
29/01/2020	R209 On 07-May-20			Bond Future	9.89	71.3294	9.8874	71.3294	66,616.00
29/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	730	1	730	1	0.00
29/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	769	1	769	1	0.00
29/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	749	1	749	1	0.00
29/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3479	4	3479	4	0.00
29/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3433	4	3433	4	0.00
29/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3525	4	3525	4	0.00
29/01/2020	R209 On 06-August-20			Bond Future	9.96	72.6009	9.9627	72.6009	0.00
29/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
29/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36270	37	36270	37	0.00
29/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36378	37	36378	37	0.00
29/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36161	37	36161	37	0.00
29/01/2020	R209 On 05-November-20			Bond Future	10.04	70.7526	10.0404	70.7526	0.00
29/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3130	3	3130	3	0.00
29/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3191	3	3191	3	0.00
29/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3160	3	3160	3	0.00
29/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3345	4	3345	4	0.00
29/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3315	4	3315	4	0.00
29/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3375	4	3375	4	0.00
29/01/2020	R210 On 06-February-20			Bond Future	187.09	187.4000	187.0918	187.4000	884.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2020	R210 On 07-May-20			Bond Future	187.80	188.1117	187.7978	188.1117	1,941.00
29/01/2020	R210 On 06-August-20			Bond Future	191.24	191.5616	191.2420	191.5616	0.00
29/01/2020	R210 On 05-November-20			Bond Future	191.97	192.2900	191.9654	192.2900	0.00
29/01/2020	R212 On 06-February-20			Bond Future	161.55	161.5937	161.5497	161.5937	7,746.00
29/01/2020	R212 On 07-May-20			Bond Future	164.43	164.4736	164.4286	164.4736	3,251.00
29/01/2020	R212 On 06-August-20			Bond Future	165.17	165.2146	165.1687	165.2146	0.00
29/01/2020	R212 On 05-November-20			Bond Future	168.12	168.1708	168.1248	168.1708	0.00
29/01/2020	R213 On 06-February-20			Bond Future	9.23	87.5863	9.2269	87.5863	6,492.00
29/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	645	0	645	0	0.00
29/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	608	0	608	0	0.00
29/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	572	0	572	0	0.00
29/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	344	1	344	1	0.00
29/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	369	1	369	1	0.00
29/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	320	1	320	1	0.00
29/01/2020	R213 On 07-May-20			Bond Future	9.30	85.5755	9.2967	85.5755	14,253.00
29/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	896	1	896	1	0.00
29/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	917	1	917	1	0.00
29/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	939	1	939	1	0.00
29/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2627	3	2627	3	0.00
29/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2708	3	2708	3	0.00
29/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2667	3	2667	3	0.00
29/01/2020	R213 On 06-August-20			Bond Future	9.37	87.1025	9.3656	87.1025	0.00
29/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2199	2	2199	2	0.00
29/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2258	2	2258	2	0.00
29/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2228	2	2228	2	0.00
29/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2617	3	2617	3	0.00
29/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2588	3	2588	3	0.00
29/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2647	3	2647	3	0.00
29/01/2020	R213 On 05-November-20			Bond Future	9.44	85.1141	9.4420	85.1141	0.00
29/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3371	3	3371	3	0.00
29/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3403	3	3403	3	0.00
29/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3436	3	3436	3	0.00
29/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2468	3	2468	3	0.00
29/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2518	3	2518	3	0.00

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29/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2493	3	2493	3	0.00
29/01/2020	R214 On 06-February-20			Bond Future	10.00	71.8391	10.0021	71.8391	10,465.00
29/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	37	0	37	0	0.00
29/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	48	0	48	0	0.00
29/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2676	2	2676	2	0.00
29/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	2	0	2	0	1,000.00
29/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	201	0	201	0	1,000.00
29/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	42	0	42	0	0.00
29/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	1934	2	1934	2	0.00
29/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3284	4	3284	4	0.00
29/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1871	2	1871	2	0.00
29/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1077	2	1077	2	0.00
29/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	1998	3	1998	3	0.00
29/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	16	0	16	0	1,000.00
29/01/2020	R214 On 07-May-20			Bond Future	10.08	69.8052	10.0752	69.8052	9,423.00
29/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1036	1	1036	1	0.00
29/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1059	1	1059	1	0.00
29/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	267	0	267	0	1,250.00
29/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1428	1	1428	1	1,250.00
29/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4382	4	4382	4	0.00
29/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1012	1	1012	1	0.00
29/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2513	3	2513	3	0.00
29/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3173	4	3173	4	0.00
29/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	748	1	748	1	1,250.00
29/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5525	6	5525	6	0.00
29/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3128	4	3128	4	0.00
29/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3084	3	3084	3	0.00
29/01/2020	R214 On 06-August-20			Bond Future	10.15	71.0493	10.1478	71.0493	0.00
29/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2252	2	2252	2	0.00
29/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2282	2	2282	2	0.00
29/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2312	2	2312	2	0.00
29/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3335	4	3335	4	0.00
29/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3406	4	3406	4	0.00
29/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3371	4	3371	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
29/01/2020	R214 On 05-November-20			Bond Future	10.23	69.0281	10.2253	69.0281	0.00
29/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3551	3	3551	3	0.00
29/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3584	3	3584	3	0.00
29/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3518	3	3518	3	0.00
29/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3425	4	3425	4	0.00
29/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3395	4	3395	4	0.00
29/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3364	4	3364	4	0.00
29/01/2020	R248 On 06-February-20			Bond Future	10.16	90.3232	10.1575	90.3232	74,361.00
29/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	5	0	5	0	0.00
29/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	3	0	3	0	0.00
29/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	4	0	4	0	0.00
29/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3894	5	3894	5	0.00
29/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3719	4	3719	4	0.00
29/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3806	4	3806	4	0.00
29/01/2020	R248 On 07-May-20			Bond Future	10.24	87.4730	10.2350	87.4730	37,011.00
29/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4661	4	4661	4	0.00
29/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	778	1	778	1	0.00
29/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2178	2	2178	2	0.00
29/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	826	1	826	1	0.00
29/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	801	1	801	1	0.00
29/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	600	0	600	0	300.00
29/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4616	5	4616	5	0.00
29/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2461	3	2461	3	300.00
29/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4679	5	4679	5	0.00
29/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5204	6	5204	6	0.00
29/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1045	1	1045	1	300.00
29/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4553	5	4553	5	0.00
29/01/2020	R248 On 06-August-20			Bond Future	10.31	89.0317	10.3124	89.0317	0.00
29/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	434	0	434	0	20,640.00
29/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2841	3	2841	3	0.00
29/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	2918	3	2918	3	0.00
29/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	232	0	232	0	3,000.00
29/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	2880	3	2880	3	0.00
29/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3864	4	3864	4	0.00

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29/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3821	4	3821	4	0.00
29/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11903	13	11903	13	0.00
29/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3907	4	3907	4	0.00
29/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9679	10	9679	10	0.00
29/01/2020	R248 On 05-November-20			Bond Future	10.39	86.1927	10.3946	86.1927	0.00
29/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	2995	3	2995	3	0.00
29/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	2962	3	2962	3	0.00
29/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	2929	3	2929	3	0.00
29/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5910	6	5910	6	0.00
29/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5961	6	5961	6	0.00
29/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5860	6	5860	6	0.00