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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
30/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	2025 On 06-February-20			Bond Future	135.34	135.4119	135.3403	135.4119	2,027.00
30/01/2020	2025 On 07-May-20			Bond Future	137.75	137.8250	137.7520	137.8250	4,213.00
30/01/2020	2025 On 06-August-20			Bond Future	138.78	138.8593	138.7850	138.8593	0.00
30/01/2020	2025 On 05-November-20			Bond Future	141.27	141.3446	141.2691	141.3446	0.00
30/01/2020	2025 On 04-February-21			Bond Future	142.21	142.2826	142.2063	142.2826	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
30/01/2020	2029 On 06-February-20			Bond Future	100.85	100.7758	100.8521	100.7758	1,961.00
30/01/2020	2029 On 07-May-20			Bond Future	101.55	101.4683	101.5459	101.4683	3,765.00
30/01/2020	2029 On 06-August-20			Bond Future	103.41	103.3292	103.4083	103.3292	0.00
30/01/2020	2029 On 05-November-20			Bond Future	104.13	104.0453	104.1260	104.0453	0.00
30/01/2020	2030 On 06-February-20			Bond Future	9.00	93.7055	9.0006	93.7055	28,208.00
30/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	427	0	427	0	5,820.00
30/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	994	1	994	1	0.00
30/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1574	2	1574	2	0.00
30/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
30/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1043	1	1043	1	0.00
30/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2444	2	2444	2	0.00
30/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1093	1	1093	1	0.00
30/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	110	0	110	0	0.00
30/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	41	0	41	0	5,000.00
30/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3830	4	3830	4	0.00
30/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	134	0	134	0	0.00
30/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	6	0	6	0	5,000.00
30/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	121	0	121	0	0.00
30/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	430	0	430	0	0.00
30/01/2020	2030 On 07-May-20			Bond Future	9.07	95.3520	9.0725	95.3520	53,181.00
30/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	916	1	916	1	0.00
30/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	894	1	894	1	0.00
30/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	872	1	872	1	0.00
30/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2633	3	2633	3	0.00
30/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2674	3	2674	3	0.00
30/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2593	3	2593	3	0.00
30/01/2020	2030 On 06-August-20			Bond Future	9.14	93.0456	9.1449	93.0456	0.00
30/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2167	2	2167	2	0.00
30/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2227	2	2227	2	0.00
30/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2197	2	2197	2	0.00
30/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2464	2	2464	2	0.00
30/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2435	2	2435	2	0.00
30/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2494	3	2494	3	0.00
30/01/2020	2030 On 05-November-20			Bond Future	9.22	94.7120	9.2157	94.7120	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
30/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2348	2	2348	2	1,000.00
30/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	875	1	875	1	1,000.00
30/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1585	2	1585	2	3,000.00
30/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3373	3	3373	3	0.00
30/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5972	6	5972	6	0.00
30/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3406	3	3406	3	0.00
30/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2321	2	2321	2	16,000.00
30/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7282	7	7282	7	0.00
30/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3439	3	3439	3	0.00
30/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7703	8	7703	8	0.00
30/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2896	3	2896	3	3,000.00
30/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1186	1	1186	1	16,000.00
30/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3411	3	3411	3	0.00
30/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5295	5	5295	5	0.00
30/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	758	1	758	1	3,000.00
30/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2374	2	2374	2	0.00
30/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2422	2	2422	2	0.00
30/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4472	5	4472	5	0.00
30/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2813	3	2813	3	0.00
30/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	866	1	866	1	16,000.00
30/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2398	2	2398	2	0.00
30/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1220	1	1220	1	1,000.00
30/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3379	3	3379	3	0.00
30/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6164	6	6164	6	0.00
30/01/2020	2032 On 06-February-20			Bond Future	9.41	94.5992	9.4111	94.5992	43,177.00
30/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	406	0	406	0	0.00
30/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	437	0	437	0	0.00
30/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	375	0	375	0	0.00
30/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	585	1	585	1	0.00
30/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	548	1	548	1	0.00
30/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	512	1	512	1	0.00
30/01/2020	2032 On 07-May-20			Bond Future	9.49	92.1030	9.4888	92.1030	81,737.00
30/01/2020	2032 On 07-May-20	9.50	Call	Bond Future	1874	2	1874	2	7,500.00
30/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	908	1	908	1	0.00

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30/01/2020	2032 On 07-May-20	9.20	Call	Bond Future	981	1	981	1	7,500.00
30/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	956	1	956	1	0.00
30/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	932	1	932	1	0.00
30/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3006	3	3006	3	0.00
30/01/2020	2032 On 07-May-20	9.20	Put	Bond Future	2919	3	2919	3	0.00
30/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	2962	3	2962	3	0.00
30/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3050	3	3050	3	0.00
30/01/2020	2032 On 07-May-20	9.50	Put	Bond Future	1800	2	1800	2	0.00
30/01/2020	2032 On 06-August-20			Bond Future	9.57	93.7459	9.5664	93.7459	0.00
30/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2276	2	2276	2	0.00
30/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2308	2	2308	2	0.00
30/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2339	2	2339	2	0.00
30/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	2968	3	2968	3	0.00
30/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3036	3	3036	3	0.00
30/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3002	3	3002	3	0.00
30/01/2020	2032 On 05-November-20			Bond Future	9.65	91.2680	9.6475	91.2680	0.00
30/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3713	4	3713	4	0.00
30/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8861	9	8861	9	0.00
30/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9272	9	9272	9	0.00
30/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1814	2	1814	2	3,000.00
30/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3210	3	3210	3	3,000.00
30/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2686	3	2686	3	1,000.00
30/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3749	4	3749	4	0.00
30/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1441	1	1441	1	1,000.00
30/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3678	4	3678	4	0.00
30/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3028	3	3028	3	0.00
30/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5329	5	5329	5	0.00
30/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6106	6	6106	6	0.00
30/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	739	1	739	1	1,000.00
30/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	2973	3	2973	3	0.00
30/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4022	4	4022	4	0.00
30/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3450	4	3450	4	0.00
30/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3000	3	3000	3	0.00
30/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	831	1	831	1	3,000.00

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30/01/2020	2033 On 06-February-20			Bond Future	100.51	100.5135	100.5080	100.5135	490.00
30/01/2020	2033 On 07-May-20			Bond Future	101.11	101.1194	101.1136	101.1194	6,960.00
30/01/2020	2033 On 06-August-20			Bond Future	102.97	102.9739	102.9681	102.9739	0.00
30/01/2020	2033 On 05-November-20			Bond Future	103.60	103.6060	103.6002	103.6060	0.00
30/01/2020	2037 On 06-February-20			Bond Future	9.93	88.4280	9.9315	88.4280	32,413.00
30/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	44	0	44	0	0.00
30/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	38	0	38	0	0.00
30/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	33	0	33	0	0.00
30/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2007	2	2007	2	0.00
30/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2078	2	2078	2	0.00
30/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	1936	2	1936	2	0.00
30/01/2020	2037 On 07-May-20			Bond Future	10.02	89.9818	10.0155	89.9818	60,593.00
30/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	797	1	797	1	0.00
30/01/2020	2037 On 07-May-20	9.70	Call	Bond Future	1072	1	1072	1	7,500.00
30/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	820	1	820	1	0.00
30/01/2020	2037 On 07-May-20	10.00	Call	Bond Future	2040	2	2040	2	7,500.00
30/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	843	1	843	1	0.00
30/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3877	4	3877	4	0.00
30/01/2020	2037 On 07-May-20	10.00	Put	Bond Future	2154	2	2154	2	0.00
30/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	3985	4	3985	4	0.00
30/01/2020	2037 On 07-May-20	9.70	Put	Bond Future	3420	4	3420	4	0.00
30/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	3931	4	3931	4	0.00
30/01/2020	2037 On 06-August-20			Bond Future	10.10	87.3267	10.1010	87.3267	0.00
30/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2241	2	2241	2	0.00
30/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2273	2	2273	2	0.00
30/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2209	2	2209	2	0.00
30/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	3965	4	3965	4	0.00
30/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	3923	4	3923	4	0.00
30/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	3881	4	3881	4	0.00
30/01/2020	2037 On 05-November-20			Bond Future	10.18	88.8929	10.1839	88.8929	0.00
30/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3834	4	3834	4	0.00
30/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3762	4	3762	4	0.00
30/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3798	4	3798	4	0.00
30/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3860	4	3860	4	0.00

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30/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3790	4	3790	4	0.00
30/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3825	4	3825	4	0.00
30/01/2020	2038 On 06-February-20			Bond Future	115.25	115.6615	115.2474	115.6615	5,624.00
30/01/2020	2038 On 07-May-20			Bond Future	117.30	117.7227	117.3010	117.7227	10,867.00
30/01/2020	2038 On 06-August-20			Bond Future	117.77	118.2016	117.7723	118.2016	0.00
30/01/2020	2038 On 05-November-20			Bond Future	119.88	120.3172	119.8802	120.3172	0.00
30/01/2020	2040 On 06-February-20			Bond Future	10.05	91.1145	10.0464	91.1145	24,348.00
30/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	23	0	23	0	0.00
30/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
30/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	32	0	32	0	0.00
30/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
30/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	27	0	27	0	0.00
30/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2430	3	2430	3	0.00
30/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2351	3	2351	3	0.00
30/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	8946	9	8946	9	0.00
30/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2509	3	2509	3	0.00
30/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14708	15	14708	15	0.00
30/01/2020	2040 On 07-May-20			Bond Future	10.13	92.7156	10.1305	92.7156	37,335.00
30/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	469	0	469	0	2,640.00
30/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1776	2	1776	2	2,640.00
30/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1005	1	1005	1	0.00
30/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	978	1	978	1	0.00
30/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	952	1	952	1	0.00
30/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4172	4	4172	4	0.00
30/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4060	4	4060	4	0.00
30/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4116	4	4116	4	0.00
30/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2806	3	2806	3	0.00
30/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5621	6	5621	6	0.00
30/01/2020	2040 On 06-August-20			Bond Future	10.22	89.8585	10.2158	89.8585	0.00
30/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2480	2	2480	2	0.00
30/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2552	2	2552	2	0.00
30/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2516	2	2516	2	0.00
30/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4009	4	4009	4	0.00
30/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	3922	4	3922	4	0.00

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30/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	3965	4	3965	4	0.00
30/01/2020	2040 On 05-November-20			Bond Future	10.30	91.4703	10.2985	91.4703	0.00
30/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2209	2	2209	2	2,000.00
30/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3859	4	3859	4	2,000.00
30/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1619	2	1619	2	2,000.00
30/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3042	3	3042	3	2,000.00
30/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4127	4	4127	4	0.00
30/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10760	11	10760	11	0.00
30/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4166	4	4166	4	0.00
30/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9758	10	9758	10	0.00
30/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4205	4	4205	4	0.00
30/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4079	4	4079	4	0.00
30/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1328	1	1328	1	2,000.00
30/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8021	8	8021	8	0.00
30/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5355	5	5355	5	0.00
30/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4042	4	4042	4	0.00
30/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1052	1	1052	1	2,000.00
30/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4381	4	4381	4	0.00
30/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4116	4	4116	4	0.00
30/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6695	7	6695	7	0.00
30/01/2020	2044 On 06-February-20			Bond Future	10.14	87.6922	10.1363	87.6922	18,433.00
30/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	10	0	10	0	0.00
30/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
30/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	6	0	6	0	328.00
30/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	12	0	12	0	0.00
30/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4914	5	4914	5	0.00
30/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	9	0	9	0	0.00
30/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	2947	3	2947	3	0.00
30/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3113	3	3113	3	0.00
30/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	1	0	1	0	328.00
30/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3030	3	3030	3	0.00
30/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3281	3	3281	3	0.00
30/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9103	9	9103	9	0.00
30/01/2020	2044 On 07-May-20			Bond Future	10.22	89.2332	10.2187	89.2332	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
30/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5286	5	5286	5	0.00
30/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	844	1	844	1	0.00
30/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	150	0	150	0	100.00
30/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1392	1	1392	1	100.00
30/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	108	0	108	0	556.00
30/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	894	1	894	1	0.00
30/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	249	0	249	0	129.00
30/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1359	1	1359	1	129.00
30/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6957	7	6957	7	0.00
30/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	869	1	869	1	0.00
30/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1171	1	1171	1	556.00
30/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6533	6	6533	6	0.00
30/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	571	1	571	1	556.00
30/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	507	1	507	1	100.00
30/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8268	8	8268	8	0.00
30/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3669	4	3669	4	0.00
30/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4285	4	4285	4	0.00
30/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3312	3	3312	3	0.00
30/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4344	4	4344	4	0.00
30/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6693	7	6693	7	0.00
30/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3362	3	3362	3	0.00
30/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	818	1	818	1	129.00
30/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7671	8	7671	8	0.00
30/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4226	4	4226	4	0.00
30/01/2020	2044 On 06-August-20			Bond Future	10.30	86.4391	10.3024	86.4391	0.00
30/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	605	1	605	1	602.00
30/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1746	2	1746	2	0.00
30/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2123	2	2123	2	602.00
30/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	251	0	251	0	140.00
30/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1205	1	1205	1	140.00
30/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1806	2	1806	2	0.00
30/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7155	7	7155	7	0.00
30/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6294	6	6294	6	0.00
30/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1775	2	1775	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
30/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5254	5	5254	5	0.00
30/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1633	2	1633	2	140.00
30/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11373	12	11373	12	0.00
30/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6457	7	6457	7	0.00
30/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5201	5	5201	5	0.00
30/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1373	1	1373	1	602.00
30/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5307	5	5307	5	0.00
30/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4695	5	4695	5	0.00
30/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8493	9	8493	9	0.00
30/01/2020	2044 On 05-November-20			Bond Future	10.38	87.9897	10.3833	87.9897	0.00
30/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2018	2	2018	2	1,815.00
30/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2718	3	2718	3	0.00
30/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8836	9	8836	9	0.00
30/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4052	4	4052	4	0.00
30/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4129	4	4129	4	0.00
30/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9076	9	9076	9	0.00
30/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2750	3	2750	3	568.00
30/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1063	1	1063	1	568.00
30/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2911	3	2911	3	1,815.00
30/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4090	4	4090	4	0.00
30/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7818	8	7818	8	0.00
30/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	535	1	535	1	1,815.00
30/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5777	6	5777	6	0.00
30/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4347	4	4347	4	0.00
30/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4309	4	4309	4	0.00
30/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2119	2	2119	2	1,815.00
30/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1632	2	1632	2	1,815.00
30/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13598	14	13598	14	0.00
30/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10190	10	10190	10	0.00
30/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6073	6	6073	6	0.00
30/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7373	7	7373	7	0.00
30/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4385	4	4385	4	0.00
30/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1723	2	1723	2	568.00
30/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6023	6	6023	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
30/01/2020	2046 On 06-February-20			Bond Future	107.22	107.1338	107.2225	107.1338	10,343.00
30/01/2020	2046 On 07-May-20			Bond Future	107.40	107.3092	107.3997	107.3092	13,000.00
30/01/2020	2046 On 06-August-20			Bond Future	109.37	109.2773	109.3693	109.2773	0.00
30/01/2020	2046 On 05-November-20			Bond Future	109.55	109.4523	109.5461	109.4523	0.00
30/01/2020	2050 On 06-February-20			Bond Future	109.08	109.0897	109.0837	109.0897	6,616.00
30/01/2020	2050 On 07-May-20			Bond Future	111.03	111.0336	111.0276	111.0336	11,758.00
30/01/2020	2050 On 06-August-20			Bond Future	111.20	111.2052	111.1992	111.2052	0.00
30/01/2020	2050 On 05-November-20			Bond Future	113.19	113.1957	113.1894	113.1957	0.00
30/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	AL37 On 06-February-20			Index Future	690.52	690.8550	690.5170	690.8550	0.00
30/01/2020	AL37 On 07-May-20			Index Future	702.65	702.9940	702.6500	702.9940	0.00
30/01/2020	AL37 On 06-August-20			Index Future	715.23	715.5810	715.2310	715.5810	0.00
30/01/2020	AL7T On 06-February-20			Index Future	792.79	792.3710	792.7880	792.3710	0.00
30/01/2020	AL7T On 07-May-20			Index Future	806.72	806.2950	806.7190	806.2950	0.00
30/01/2020	AL7T On 06-August-20			Index Future	821.16	820.7310	821.1620	820.7310	0.00
30/01/2020	ALBI On 06-February-20			Index Future	706.30	705.6170	706.3020	705.6170	271.00
30/01/2020	ALBI On 07-May-20			Index Future	718.71	718.0160	718.7130	718.0160	203.00
30/01/2020	ALBI On 06-August-20			Index Future	731.58	730.8720	731.5810	730.8720	0.00
30/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	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
30/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2020	ES33 On 06-February-20			Bond Future	10.95	78.8529	10.9500	78.8529	0.00
30/01/2020	ES33 On 07-May-20			Bond Future	11.07	76.4465	11.0749	76.4465	350.00
30/01/2020	ES33 On 06-August-20			Bond Future	11.20	77.8069	11.2017	77.8069	0.00
30/01/2020	ES33 On 05-November-20			Bond Future	11.34	75.4135	11.3351	75.4135	0.00
30/01/2020	ES42 On 06-February-20			Bond Future	11.22	80.2393	11.2243	80.2393	0.00
30/01/2020	ES42 On 07-May-20			Bond Future	11.35	77.3853	11.3455	77.3853	4,919.00
30/01/2020	ES42 On 06-August-20			Bond Future	11.47	78.7617	11.4667	78.7617	0.00
30/01/2020	ES42 On 05-November-20			Bond Future	11.59	75.9141	11.5928	75.9141	0.00
30/01/2020	GOVI On 06-February-20			GOVI	698.28	697.5590	698.2770	697.5590	174.00
30/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	48530	6	48530	6	0.00
30/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	48730	6	48730	6	0.00
30/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	48630	6	48630	6	0.00
30/01/2020	GOVI On 07-May-20			GOVI	710.55	709.8160	710.5470	709.8160	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
30/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	94530	10	94530	10	0.00
30/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	94330	10	94330	10	0.00
30/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	94430	10	94430	10	0.00
30/01/2020	GOVI On 06-August-20			GOVI	723.27	722.5250	723.2690	722.5250	0.00
30/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
30/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	48610	6	48610	6	0.00
30/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	48510	6	48510	6	0.00
30/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	48710	6	48710	6	0.00
30/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2020	IGOV On 06-February-20			Index Future	258.08	258.1520	258.0770	258.1520	138.00
30/01/2020	IGOV On 07-May-20			Index Future	262.68	262.7520	262.6760	262.7520	1,021.00
30/01/2020	IGOV On 06-August-20			Index Future	267.44	267.5200	267.4420	267.5200	0.00
30/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
30/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
30/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
30/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3100	95.3000	95.3100	0.00
30/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2200	94.2200	94.2200	0.00
30/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.05	93.0600	93.0500	93.0600	0.00
30/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.84	92.8500	92.8400	92.8500	0.00
30/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.72	94.7300	94.7200	94.7300	51.00
30/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.56	94.5800	94.5600	94.5800	0.00
30/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.41	95.4200	95.4100	95.4200	0.00
30/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.04	99.0500	99.0400	99.0500	0.00
30/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
30/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.00	93.0100	93.0000	93.0100	0.00
30/01/2020	IS05 On 20-June-23			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
30/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
30/01/2020	IS10 On 17-December-25			Interest Rate Swap	88.90	88.8500	88.9000	88.8500	0.00
30/01/2020	IS10 On 16-March-26			Interest Rate Swap	85.67	85.6300	85.6700	85.6300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.24	84.2000	84.2400	84.2000	0.00
30/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.35	86.3300	86.3500	86.3300	0.00
30/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.19	90.1800	90.1900	90.1800	0.00
30/01/2020	IS10 On 15-March-27			Interest Rate Swap	88.64	88.6300	88.6400	88.6300	0.00
30/01/2020	IS10 On 21-June-27			Interest Rate Swap	90.73	90.7100	90.7300	90.7100	0.00
30/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.31	96.2800	96.3100	96.2800	0.00
30/01/2020	IS10 On 20-December-27			Interest Rate Swap	96.65	96.6100	96.6500	96.6100	0.00
30/01/2020	IS10 On 22-March-28			Interest Rate Swap	89.94	89.8800	89.9400	89.8800	0.00
30/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.39	97.3200	97.3900	97.3200	0.00
30/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
30/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2020	R023 On 06-February-20			Bond Future	6.74	106.2512	6.7384	106.2512	35,567.00
30/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	2130	2	2130	2	0.00
30/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	2183	2	2183	2	0.00
30/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	2156	2	2156	2	0.00
30/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
30/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
30/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
30/01/2020	R023 On 07-May-20			Bond Future	6.70	104.1878	6.6954	104.1878	65,503.00
30/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	742	1	742	1	0.00
30/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	761	1	761	1	0.00
30/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	724	1	724	1	0.00
30/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	228	0	228	0	0.00
30/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	221	0	221	0	0.00
30/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	213	0	213	0	0.00
30/01/2020	R023 On 06-August-20			Bond Future	6.62	106.0547	6.6250	106.0547	0.00
30/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1653	2	1653	2	0.00
30/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1694	2	1694	2	0.00
30/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1674	2	1674	2	0.00
30/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	167	0	167	0	0.00
30/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	170	0	170	0	0.00
30/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	173	0	173	0	0.00
30/01/2020	R023 On 05-November-20			Bond Future	6.56	104.0181	6.5573	104.0181	0.00
30/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	2138	2	2138	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
30/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	2120	2	2120	2	0.00
30/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	2156	2	2156	2	0.00
30/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	230	0	230	0	0.00
30/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	228	0	228	0	0.00
30/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	225	0	225	0	0.00
30/01/2020	R035 On 06-February-20			Bond Future	9.74	97.1222	9.7417	97.1222	47,571.00
30/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	177	0	177	0	0.00
30/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	160	0	160	0	0.00
30/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	144	0	144	0	0.00
30/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1280	1	1280	1	0.00
30/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1162	1	1162	1	0.00
30/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1221	1	1221	1	0.00
30/01/2020	R035 On 07-May-20			Bond Future	9.82	94.3280	9.8209	94.3280	107,891.00
30/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	298	0	298	0	5,000.00
30/01/2020	R035 On 07-May-20	9.85	Call	Bond Future	2194	2	2194	2	7,500.00
30/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1818	2	1818	2	5,000.00
30/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	968	1	968	1	0.00
30/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	391	0	391	0	3,530.00
30/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1020	1	1020	1	0.00
30/01/2020	R035 On 07-May-20	9.55	Call	Bond Future	1181	1	1181	1	7,500.00
30/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1927	2	1927	2	3,530.00
30/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6850	7	6850	7	0.00
30/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	994	1	994	1	0.00
30/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5809	6	5809	6	0.00
30/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2338	2	2338	2	0.00
30/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3584	4	3584	4	0.00
30/01/2020	R035 On 07-May-20	9.85	Put	Bond Future	1982	2	1982	2	0.00
30/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2226	2	2226	2	0.00
30/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5251	5	5251	5	0.00
30/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3484	4	3484	4	0.00
30/01/2020	R035 On 07-May-20	9.55	Put	Bond Future	3191	3	3191	3	0.00
30/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	410	0	410	0	5,000.00
30/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3534	4	3534	4	0.00
30/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	564	1	564	1	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5711	6	5711	6	0.00
30/01/2020	R035 On 06-August-20			Bond Future	9.90	96.0099	9.8997	96.0099	0.00
30/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	617	1	617	1	24,761.00
30/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3086	3	3086	3	0.00
30/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	312	0	312	0	3,000.00
30/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3048	3	3048	3	0.00
30/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3124	3	3124	3	0.00
30/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	2974	3	2974	3	0.00
30/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	2907	3	2907	3	0.00
30/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9146	9	9146	9	0.00
30/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7430	8	7430	8	0.00
30/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	2940	3	2940	3	0.00
30/01/2020	R035 On 05-November-20			Bond Future	9.98	93.2319	9.9850	93.2319	0.00
30/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5115	5	5115	5	0.00
30/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5073	5	5073	5	0.00
30/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5158	5	5158	5	0.00
30/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2747	3	2747	3	0.00
30/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2722	3	2722	3	0.00
30/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2696	3	2696	3	0.00
30/01/2020	R186 On 06-February-20			Bond Future	8.04	114.3365	8.0387	114.3365	58,591.00
30/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2823	3	2823	3	0.00
30/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	583	1	583	1	821.00
30/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2931	3	2931	3	0.00
30/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2551	3	2551	3	0.00
30/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2877	3	2877	3	0.00
30/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	5233	5	5233	5	0.00
30/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	0	0	0	0	0.00
30/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	0	0	0	0	0.00
30/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
30/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	1	0	1	0	821.00
30/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	184	0	184	0	0.00
30/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	0	0	0	0	0.00
30/01/2020	R186 On 07-May-20			Bond Future	8.09	116.3457	8.0853	116.3457	74,100.00
30/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1304	1	1304	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
30/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2751	3	2751	3	0.00
30/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4659	5	4659	5	0.00
30/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	860	1	860	1	0.00
30/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1925	2	1925	2	6,000.00
30/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1332	1	1332	1	0.00
30/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	365	0	365	0	6,000.00
30/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1276	1	1276	1	0.00
30/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1360	1	1360	1	0.00
30/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3040	3	3040	3	0.00
30/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	191	0	191	0	6,000.00
30/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1307	1	1307	1	0.00
30/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	1872	2	1872	2	2,500.00
30/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	875	1	875	1	0.00
30/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	529	1	529	1	23,230.00
30/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1333	1	1333	1	0.00
30/01/2020	R186 On 06-August-20			Bond Future	8.13	113.1229	8.1291	113.1229	1,420.00
30/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2603	3	2603	3	0.00
30/01/2020	R186 On 06-August-20	8.25	Call	Bond Future	2229	0	2229	0	0.00
30/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2636	3	2636	3	0.00
30/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2571	3	2571	3	0.00
30/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1368	1	1368	1	0.00
30/01/2020	R186 On 06-August-20	8.25	Put	Bond Future	1597	0	1597	0	3,150.00
30/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1330	1	1330	1	0.00
30/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1349	1	1349	1	0.00
30/01/2020	R186 On 05-November-20			Bond Future	8.18	115.1461	8.1764	115.1461	0.00
30/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3698	4	3698	4	0.00
30/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3664	4	3664	4	0.00
30/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3630	4	3630	4	0.00
30/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2672	3	2672	3	3,500.00
30/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5965	6	5965	6	0.00
30/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1418	1	1418	1	3,500.00
30/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	1848	2	1848	2	0.00
30/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3138	3	3138	3	0.00
30/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	648	1	648	1	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1299	1	1299	1	0.00
30/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1314	1	1314	1	0.00
30/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1284	1	1284	1	0.00
30/01/2020	R197 On 06-February-20			Bond Future	301.21	301.2302	301.2077	301.2302	1,440.00
30/01/2020	R197 On 07-May-20			Bond Future	306.58	306.5984	306.5752	306.5984	2,500.00
30/01/2020	R197 On 06-August-20			Bond Future	304.47	304.4930	304.4695	304.4930	0.00
30/01/2020	R197 On 05-November-20			Bond Future	309.92	309.9424	309.9187	309.9424	0.00
30/01/2020	R202 On 06-February-20			Bond Future	224.65	224.6662	224.6533	224.6662	1,855.00
30/01/2020	R202 On 07-May-20			Bond Future	228.66	228.6697	228.6567	228.6697	7,783.00
30/01/2020	R202 On 06-August-20			Bond Future	228.75	228.7586	228.7452	228.7586	0.00
30/01/2020	R202 On 05-November-20			Bond Future	232.84	232.8529	232.8396	232.8529	0.00
30/01/2020	R208 On 06-February-20			Bond Future	6.57	102.6534	6.5719	102.6534	7,584.00
30/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	468	0	468	0	0.00
30/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	489	0	489	0	0.00
30/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	478	0	478	0	0.00
30/01/2020	R208 On 07-May-20			Bond Future	6.41	101.0548	6.4098	101.0548	7,960.00
30/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1376	1	1376	1	0.00
30/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1385	1	1385	1	0.00
30/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1367	1	1367	1	0.00
30/01/2020	R208 On 06-August-20			Bond Future	6.06	102.8669	6.0631	102.8669	0.00
30/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	10	0	10	0	0.00
30/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	10	0	10	0	0.00
30/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	9	0	9	0	0.00
30/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	328	0	328	0	0.00
30/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	322	0	322	0	0.00
30/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	316	0	316	0	0.00
30/01/2020	R208 On 05-November-20			Bond Future	5.31	101.2991	5.3082	101.2991	0.00
30/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	21	0	21	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
30/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	20	0	20	0	0.00
30/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	19	0	19	0	0.00
30/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	223	0	223	0	0.00
30/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	226	0	226	0	0.00
30/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	220	0	220	0	0.00
30/01/2020	R209 On 06-February-20			Bond Future	9.80	73.7126	9.7959	73.7126	17,055.00
30/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	28	0	28	0	0.00
30/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	5	0	5	0	7,500.00
30/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	32	0	32	0	0.00
30/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	24	0	24	0	0.00
30/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	1928	2	1928	2	0.00
30/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1866	2	1866	2	0.00
30/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2569	3	2569	3	0.00
30/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1805	2	1805	2	0.00
30/01/2020	R209 On 07-May-20			Bond Future	9.87	71.8576	9.8710	71.8576	66,616.00
30/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	751	1	751	1	0.00
30/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	791	1	791	1	0.00
30/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	771	1	771	1	0.00
30/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3398	3	3398	3	0.00
30/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3353	3	3353	3	0.00
30/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3444	4	3444	4	0.00
30/01/2020	R209 On 06-August-20			Bond Future	9.95	73.1386	9.9458	73.1386	0.00
30/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
30/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36166	36	36166	36	0.00
30/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36274	36	36274	36	0.00
30/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36058	36	36058	36	0.00
30/01/2020	R209 On 05-November-20			Bond Future	10.02	71.3002	10.0230	71.3002	0.00
30/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3178	3	3178	3	0.00
30/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3240	3	3240	3	0.00
30/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3209	3	3209	3	0.00
30/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3288	3	3288	3	0.00
30/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3258	3	3258	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
30/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3318	3	3318	3	0.00
30/01/2020	R210 On 06-February-20			Bond Future	187.21	187.0918	187.2145	187.0918	374.00
30/01/2020	R210 On 07-May-20			Bond Future	187.92	187.7978	187.9225	187.7978	1,941.00
30/01/2020	R210 On 06-August-20			Bond Future	191.37	191.2420	191.3691	191.2420	0.00
30/01/2020	R210 On 05-November-20			Bond Future	192.09	191.9654	192.0949	191.9654	0.00
30/01/2020	R212 On 06-February-20			Bond Future	161.54	161.5497	161.5367	161.5497	7,746.00
30/01/2020	R212 On 07-May-20			Bond Future	164.42	164.4286	164.4152	164.4286	3,251.00
30/01/2020	R212 On 06-August-20			Bond Future	165.16	165.1687	165.1551	165.1687	0.00
30/01/2020	R212 On 05-November-20			Bond Future	168.11	168.1248	168.1112	168.1248	0.00
30/01/2020	R213 On 06-February-20			Bond Future	9.22	87.9398	9.2160	87.9398	6,492.00
30/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	658	1	658	1	0.00
30/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	619	1	619	1	0.00
30/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	582	1	582	1	0.00
30/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	289	0	289	0	0.00
30/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	312	0	312	0	0.00
30/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	267	0	267	0	0.00
30/01/2020	R213 On 07-May-20			Bond Future	9.29	85.9350	9.2855	85.9350	14,253.00
30/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	911	1	911	1	0.00
30/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	933	1	933	1	0.00
30/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	955	1	955	1	0.00
30/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2576	3	2576	3	0.00
30/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2655	3	2655	3	0.00
30/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2615	3	2615	3	0.00
30/01/2020	R213 On 06-August-20			Bond Future	9.35	87.4686	9.3539	87.4686	0.00
30/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2226	2	2226	2	0.00
30/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2286	2	2286	2	0.00
30/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2256	2	2256	2	0.00
30/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2576	3	2576	3	0.00
30/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2546	3	2546	3	0.00
30/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2606	3	2606	3	0.00
30/01/2020	R213 On 05-November-20			Bond Future	9.43	85.4868	9.4298	85.4868	0.00
30/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3405	3	3405	3	0.00
30/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3438	3	3438	3	0.00
30/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3471	3	3471	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
30/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2433	2	2433	2	0.00
30/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2482	3	2482	3	0.00
30/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2457	2	2457	2	0.00
30/01/2020	R214 On 06-February-20			Bond Future	9.98	72.4129	9.9812	72.4129	10,465.00
30/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	36	0	36	0	0.00
30/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	47	0	47	0	0.00
30/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2805	3	2805	3	0.00
30/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	1	0	1	0	1,000.00
30/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	210	0	210	0	1,000.00
30/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	41	0	41	0	0.00
30/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	1795	2	1795	2	0.00
30/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3146	3	3146	3	0.00
30/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1732	2	1732	2	0.00
30/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	948	1	948	1	0.00
30/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	1858	2	1858	2	0.00
30/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	8	0	8	0	1,000.00
30/01/2020	R214 On 07-May-20			Bond Future	10.05	70.3890	10.0536	70.3890	9,815.00
30/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1075	1	1075	1	0.00
30/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1100	1	1100	1	0.00
30/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	281	0	281	0	1,250.00
30/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1479	1	1479	1	1,250.00
30/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4482	4	4482	4	0.00
30/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1051	1	1051	1	0.00
30/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2423	3	2423	3	0.00
30/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3072	3	3072	3	0.00
30/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	708	1	708	1	1,250.00
30/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5398	6	5398	6	0.00
30/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3028	3	3028	3	0.00
30/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	2985	3	2985	3	0.00
30/01/2020	R214 On 06-August-20			Bond Future	10.13	71.6436	10.1256	71.6436	0.00
30/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2310	2	2310	2	0.00
30/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2341	2	2341	2	0.00
30/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2371	2	2371	2	0.00
30/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3251	3	3251	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
30/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3322	3	3322	3	0.00
30/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3286	3	3286	3	0.00
30/01/2020	R214 On 05-November-20			Bond Future	10.20	69.6332	10.2024	69.6332	0.00
30/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3622	4	3622	4	0.00
30/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3656	4	3656	4	0.00
30/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3589	4	3589	4	0.00
30/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3351	3	3351	3	0.00
30/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3321	3	3321	3	0.00
30/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3291	3	3291	3	0.00
30/01/2020	R248 On 06-February-20			Bond Future	10.13	90.9586	10.1315	90.9586	74,361.00
30/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	4	0	4	0	0.00
30/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	3	0	3	0	0.00
30/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	4	0	4	0	0.00
30/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3680	4	3680	4	0.00
30/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3505	4	3505	4	0.00
30/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3592	4	3592	4	0.00
30/01/2020	R248 On 07-May-20			Bond Future	10.21	88.1194	10.2082	88.1194	37,011.00
30/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4812	5	4812	5	0.00
30/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	824	1	824	1	0.00
30/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	874	1	874	1	0.00
30/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2275	2	2275	2	0.00
30/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	849	1	849	1	0.00
30/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	638	1	638	1	300.00
30/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4447	5	4447	5	0.00
30/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2341	2	2341	2	300.00
30/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5025	5	5025	5	0.00
30/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4509	5	4509	5	0.00
30/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	979	1	979	1	300.00
30/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4385	5	4385	5	0.00
30/01/2020	R248 On 06-August-20			Bond Future	10.28	89.6897	10.2847	89.6897	0.00
30/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	458	0	458	0	20,640.00
30/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2937	3	2937	3	0.00
30/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3016	3	3016	3	0.00
30/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	246	0	246	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	2976	3	2976	3	0.00
30/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3740	4	3740	4	0.00
30/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3698	4	3698	4	0.00
30/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11696	12	11696	12	0.00
30/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3781	4	3781	4	0.00
30/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9482	10	9482	10	0.00
30/01/2020	R248 On 05-November-20			Bond Future	10.37	86.8626	10.3660	86.8626	0.00
30/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3083	3	3083	3	0.00
30/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3049	3	3049	3	0.00
30/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3015	3	3015	3	0.00
30/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5772	6	5772	6	0.00
30/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5822	6	5822	6	0.00
30/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5723	6	5723	6	0.00