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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
31/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	2025 On 06-February-20			Bond Future	135.46	135.3403	135.4584	135.3403	2,027.00
31/01/2020	2025 On 07-May-20			Bond Future	137.87	137.7520	137.8723	137.7520	4,213.00
31/01/2020	2025 On 06-August-20			Bond Future	138.91	138.7850	138.9074	138.7850	0.00
31/01/2020	2025 On 05-November-20			Bond Future	141.39	141.2691	141.3940	141.2691	0.00
31/01/2020	2025 On 04-February-21			Bond Future	142.33	142.2063	142.3338	142.2063	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
31/01/2020	2029 On 06-February-20			Bond Future	100.64	100.8521	100.6405	100.8521	1,961.00
31/01/2020	2029 On 07-May-20			Bond Future	101.33	101.5459	101.3306	101.5459	3,765.00
31/01/2020	2029 On 06-August-20			Bond Future	103.19	103.4083	103.1890	103.4083	0.00
31/01/2020	2029 On 05-November-20			Bond Future	103.90	104.1260	103.9029	104.1260	0.00
31/01/2020	2030 On 06-February-20			Bond Future	8.97	93.7416	8.9747	93.7416	28,208.00
31/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	493	0	493	0	5,820.00
31/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1112	1	1112	1	0.00
31/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1717	2	1717	2	0.00
31/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
31/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1164	1	1164	1	0.00
31/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2602	2	2602	2	0.00
31/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1216	1	1216	1	0.00
31/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	72	0	72	0	0.00
31/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	24	0	24	0	5,000.00
31/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3669	4	3669	4	0.00
31/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	90	0	90	0	0.00
31/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	3	0	3	0	5,000.00
31/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	81	0	81	0	0.00
31/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	336	0	336	0	0.00
31/01/2020	2030 On 07-May-20			Bond Future	9.05	95.3887	9.0457	95.3887	53,142.00
31/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	990	1	990	1	0.00
31/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	967	1	967	1	0.00
31/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	944	1	944	1	0.00
31/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2543	3	2543	3	0.00
31/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2582	3	2582	3	0.00
31/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2504	3	2504	3	0.00
31/01/2020	2030 On 06-August-20			Bond Future	9.12	93.0829	9.1169	93.0829	0.00
31/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2279	2	2279	2	0.00
31/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2340	2	2340	2	0.00
31/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2309	2	2309	2	0.00
31/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2410	2	2410	2	0.00
31/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2381	2	2381	2	0.00
31/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2440	2	2440	2	0.00
31/01/2020	2030 On 05-November-20			Bond Future	9.19	94.7502	9.1866	94.7502	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
31/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	886	1	886	1	1,000.00
31/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2402	2	2402	2	1,000.00
31/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1619	2	1619	2	3,000.00
31/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3452	3	3452	3	0.00
31/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6105	6	6105	6	0.00
31/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3486	3	3486	3	0.00
31/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2374	2	2374	2	16,000.00
31/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7430	7	7430	7	0.00
31/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3520	3	3520	3	0.00
31/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7853	8	7853	8	0.00
31/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2963	3	2963	3	3,000.00
31/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1207	1	1207	1	16,000.00
31/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3294	3	3294	3	0.00
31/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5146	5	5146	5	0.00
31/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	738	1	738	1	3,000.00
31/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2285	2	2285	2	0.00
31/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2332	2	2332	2	0.00
31/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4336	4	4336	4	0.00
31/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2711	3	2711	3	0.00
31/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	843	1	843	1	16,000.00
31/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2308	2	2308	2	0.00
31/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1183	1	1183	1	1,000.00
31/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3263	3	3263	3	0.00
31/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6006	6	6006	6	0.00
31/01/2020	2032 On 06-February-20			Bond Future	9.39	94.7063	9.3852	94.7063	43,177.00
31/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	482	0	482	0	0.00
31/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	517	0	517	0	0.00
31/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	447	0	447	0	0.00
31/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	482	1	482	1	0.00
31/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	449	1	449	1	0.00
31/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	417	1	417	1	0.00
31/01/2020	2032 On 07-May-20			Bond Future	9.46	92.2120	9.4620	92.2120	81,720.00
31/01/2020	2032 On 07-May-20	9.50	Call	Bond Future	2012	2	2012	2	7,500.00
31/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1010	1	1010	1	0.00

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31/01/2020	2032 On 07-May-20	9.20	Call	Bond Future	1086	1	1086	1	7,500.00
31/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1061	1	1061	1	0.00
31/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1035	1	1035	1	0.00
31/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	2931	3	2931	3	0.00
31/01/2020	2032 On 07-May-20	9.20	Put	Bond Future	2846	3	2846	3	0.00
31/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	2888	3	2888	3	0.00
31/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	2974	3	2974	3	0.00
31/01/2020	2032 On 07-May-20	9.50	Put	Bond Future	1761	2	1761	2	0.00
31/01/2020	2032 On 06-August-20			Bond Future	9.54	93.8568	9.5385	93.8568	0.00
31/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2431	2	2431	2	0.00
31/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2463	2	2463	2	0.00
31/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2496	2	2496	2	0.00
31/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	2943	3	2943	3	0.00
31/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3010	3	3010	3	0.00
31/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	2976	3	2976	3	0.00
31/01/2020	2032 On 05-November-20			Bond Future	9.62	91.3810	9.6186	91.3810	0.00
31/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3699	4	3699	4	0.00
31/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9011	9	9011	9	0.00
31/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9425	9	9425	9	0.00
31/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1739	2	1739	2	3,000.00
31/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3182	3	3182	3	3,000.00
31/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2641	3	2641	3	1,000.00
31/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3735	4	3735	4	0.00
31/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1354	1	1354	1	1,000.00
31/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3663	4	3663	4	0.00
31/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	2829	3	2829	3	0.00
31/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5069	5	5069	5	0.00
31/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	5835	6	5835	6	0.00
31/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	709	1	709	1	1,000.00
31/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	2774	3	2774	3	0.00
31/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	3792	4	3792	4	0.00
31/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3237	3	3237	3	0.00
31/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	2801	3	2801	3	0.00
31/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	797	1	797	1	3,000.00

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31/01/2020	2033 On 06-February-20			Bond Future	100.50	100.5080	100.5024	100.5080	490.00
31/01/2020	2033 On 07-May-20			Bond Future	101.11	101.1136	101.1079	101.1136	6,960.00
31/01/2020	2033 On 06-August-20			Bond Future	102.96	102.9681	102.9622	102.9681	0.00
31/01/2020	2033 On 05-November-20			Bond Future	103.59	103.6002	103.5944	103.6002	0.00
31/01/2020	2037 On 06-February-20			Bond Future	9.91	88.6201	9.9055	88.6201	25,813.00
31/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	61	0	61	0	0.00
31/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	54	0	54	0	0.00
31/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	47	0	47	0	0.00
31/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	1829	2	1829	2	0.00
31/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	1899	2	1899	2	0.00
31/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	1760	2	1760	2	0.00
31/01/2020	2037 On 07-May-20			Bond Future	9.99	90.1773	9.9887	90.1773	67,193.00
31/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	913	1	913	1	0.00
31/01/2020	2037 On 07-May-20	9.70	Call	Bond Future	1205	1	1205	1	7,500.00
31/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	937	1	937	1	0.00
31/01/2020	2037 On 07-May-20	10.00	Call	Bond Future	2211	2	2211	2	7,500.00
31/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	962	1	962	1	0.00
31/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3800	4	3800	4	0.00
31/01/2020	2037 On 07-May-20	10.00	Put	Bond Future	2129	2	2129	2	0.00
31/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	3904	4	3904	4	0.00
31/01/2020	2037 On 07-May-20	9.70	Put	Bond Future	3357	3	3357	3	0.00
31/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	3852	4	3852	4	0.00
31/01/2020	2037 On 06-August-20			Bond Future	10.07	87.5258	10.0732	87.5258	0.00
31/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2430	2	2430	2	0.00
31/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2463	2	2463	2	0.00
31/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2397	2	2397	2	0.00
31/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	3953	4	3953	4	0.00
31/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	3912	4	3912	4	0.00
31/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	3871	4	3871	4	0.00
31/01/2020	2037 On 05-November-20			Bond Future	10.16	89.0956	10.1552	89.0956	0.00
31/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3847	4	3847	4	0.00
31/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3772	4	3772	4	0.00
31/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3809	4	3809	4	0.00
31/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3667	4	3667	4	0.00

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31/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3600	4	3600	4	0.00
31/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3633	4	3633	4	0.00
31/01/2020	2038 On 06-February-20			Bond Future	115.32	115.2474	115.3224	115.2474	5,624.00
31/01/2020	2038 On 07-May-20			Bond Future	117.38	117.3010	117.3774	117.3010	10,867.00
31/01/2020	2038 On 06-August-20			Bond Future	117.85	117.7723	117.8500	117.7723	0.00
31/01/2020	2038 On 05-November-20			Bond Future	119.96	119.8802	119.9595	119.8802	0.00
31/01/2020	2040 On 06-February-20			Bond Future	10.01	91.3205	10.0105	91.3205	24,348.00
31/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	38	0	38	0	0.00
31/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
31/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	50	0	50	0	0.00
31/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
31/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	44	0	44	0	0.00
31/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2160	2	2160	2	0.00
31/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2083	2	2083	2	0.00
31/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	8659	9	8659	9	0.00
31/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2237	3	2237	3	0.00
31/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14422	15	14422	15	0.00
31/01/2020	2040 On 07-May-20			Bond Future	10.09	92.9252	10.0933	92.9252	36,954.00
31/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	486	0	486	0	2,640.00
31/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1904	2	1904	2	2,640.00
31/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1063	1	1063	1	0.00
31/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1035	1	1035	1	0.00
31/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1006	1	1006	1	0.00
31/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	3935	4	3935	4	0.00
31/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	3827	4	3827	4	0.00
31/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	3881	4	3881	4	0.00
31/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2642	3	2642	3	0.00
31/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5347	6	5347	6	0.00
31/01/2020	2040 On 06-August-20			Bond Future	10.18	90.0719	10.1774	90.0719	0.00
31/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2714	2	2714	2	0.00
31/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2788	3	2788	3	0.00
31/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2751	3	2751	3	0.00
31/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	3946	4	3946	4	0.00
31/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	3862	4	3862	4	0.00

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31/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	3904	4	3904	4	0.00
31/01/2020	2040 On 05-November-20			Bond Future	10.26	91.6876	10.2588	91.6876	0.00
31/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2173	2	2173	2	2,000.00
31/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3895	4	3895	4	2,000.00
31/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1552	2	1552	2	2,000.00
31/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3047	3	3047	3	2,000.00
31/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4173	4	4173	4	0.00
31/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10986	11	10986	11	0.00
31/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4214	4	4214	4	0.00
31/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9971	10	9971	10	0.00
31/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4255	4	4255	4	0.00
31/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	3824	4	3824	4	0.00
31/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1240	1	1240	1	2,000.00
31/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	7652	8	7652	8	0.00
31/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5057	5	5057	5	0.00
31/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	3789	4	3789	4	0.00
31/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	976	1	976	1	2,000.00
31/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4115	4	4115	4	0.00
31/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	3860	4	3860	4	0.00
31/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6357	7	6357	7	0.00
31/01/2020	2044 On 06-February-20			Bond Future	10.12	87.8599	10.1154	87.8599	17,395.00
31/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	10	0	10	0	0.00
31/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
31/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	6	0	6	0	328.00
31/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	12	0	12	0	0.00
31/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	5081	5	5081	5	0.00
31/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	8	0	8	0	0.00
31/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	2779	3	2779	3	0.00
31/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	2945	3	2945	3	0.00
31/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	0	0	0	0	328.00
31/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	2861	3	2861	3	0.00
31/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3112	3	3112	3	0.00
31/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	8935	9	8935	9	0.00
31/01/2020	2044 On 07-May-20			Bond Future	10.20	89.4038	10.1971	89.4038	50,970.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5469	5	5469	5	0.00
31/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	949	1	949	1	0.00
31/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	188	0	188	0	100.00
31/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1523	1	1523	1	100.00
31/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	139	0	139	0	556.00
31/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1002	1	1002	1	0.00
31/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	302	0	302	0	129.00
31/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1489	1	1489	1	129.00
31/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7141	7	7141	7	0.00
31/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	975	1	975	1	0.00
31/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1293	1	1293	1	556.00
31/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6717	7	6717	7	0.00
31/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	584	1	584	1	556.00
31/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	520	1	520	1	100.00
31/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8128	8	8128	8	0.00
31/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3619	4	3619	4	0.00
31/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4220	4	4220	4	0.00
31/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3272	3	3272	3	0.00
31/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4278	4	4278	4	0.00
31/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6576	7	6576	7	0.00
31/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3320	3	3320	3	0.00
31/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	829	1	829	1	129.00
31/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7539	8	7539	8	0.00
31/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4163	4	4163	4	0.00
31/01/2020	2044 On 06-August-20			Bond Future	10.28	86.6127	10.2801	86.6127	0.00
31/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	698	1	698	1	602.00
31/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1901	2	1901	2	0.00
31/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	304	0	304	0	140.00
31/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1337	1	1337	1	140.00
31/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1963	2	1963	2	0.00
31/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2289	2	2289	2	602.00
31/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7365	7	7365	7	0.00
31/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6504	6	6504	6	0.00
31/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1932	2	1932	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
31/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5236	5	5236	5	0.00
31/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1668	2	1668	2	140.00
31/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11253	11	11253	11	0.00
31/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6415	6	6415	6	0.00
31/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5184	5	5184	5	0.00
31/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1409	1	1409	1	602.00
31/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5288	5	5288	5	0.00
31/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4686	5	4686	5	0.00
31/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8411	8	8411	8	0.00
31/01/2020	2044 On 05-November-20			Bond Future	10.36	88.1666	10.3603	88.1666	0.00
31/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	1835	2	1835	2	1,815.00
31/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2561	3	2561	3	0.00
31/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8879	9	8879	9	0.00
31/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	3943	4	3943	4	0.00
31/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4022	4	4022	4	0.00
31/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9144	9	9144	9	0.00
31/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2594	3	2594	3	568.00
31/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	933	1	933	1	568.00
31/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2762	3	2762	3	1,815.00
31/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	3983	4	3983	4	0.00
31/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7781	8	7781	8	0.00
31/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	448	1	448	1	1,815.00
31/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5451	6	5451	6	0.00
31/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4062	4	4062	4	0.00
31/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4024	4	4024	4	0.00
31/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	1904	2	1904	2	1,815.00
31/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1523	2	1523	2	1,815.00
31/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13333	14	13333	14	0.00
31/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	9883	10	9883	10	0.00
31/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	5739	6	5739	6	0.00
31/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7013	7	7013	7	0.00
31/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4099	4	4099	4	0.00
31/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1589	2	1589	2	568.00
31/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	5691	6	5691	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
31/01/2020	2046 On 06-February-20			Bond Future	107.31	107.2225	107.3113	107.2225	10,343.00
31/01/2020	2046 On 07-May-20			Bond Future	107.49	107.3997	107.4900	107.3997	13,000.00
31/01/2020	2046 On 06-August-20			Bond Future	109.46	109.3693	109.4613	109.3693	0.00
31/01/2020	2046 On 05-November-20			Bond Future	109.64	109.5461	109.6399	109.5461	0.00
31/01/2020	2050 On 06-February-20			Bond Future	109.08	109.0837	109.0777	109.0837	6,616.00
31/01/2020	2050 On 07-May-20			Bond Future	111.02	111.0276	111.0216	111.0276	11,773.00
31/01/2020	2050 On 06-August-20			Bond Future	111.19	111.1992	111.1930	111.1992	0.00
31/01/2020	2050 On 05-November-20			Bond Future	113.18	113.1894	113.1833	113.1894	0.00
31/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	AL37 On 06-February-20			Index Future	691.45	690.5170	691.4470	690.5170	0.00
31/01/2020	AL37 On 07-May-20			Index Future	703.60	702.6500	703.5960	702.6500	0.00
31/01/2020	AL37 On 06-August-20			Index Future	716.19	715.2310	716.1930	715.2310	0.00
31/01/2020	AL7T On 06-February-20			Index Future	794.07	792.7880	794.0720	792.7880	0.00
31/01/2020	AL7T On 07-May-20			Index Future	808.03	806.7190	808.0250	806.7190	0.00
31/01/2020	AL7T On 06-August-20			Index Future	822.49	821.1620	822.4920	821.1620	0.00
31/01/2020	ALBI On 06-February-20			Index Future	707.59	706.3020	707.5880	706.3020	247.00
31/01/2020	ALBI On 07-May-20			Index Future	720.02	718.7130	720.0210	718.7130	203.00
31/01/2020	ALBI On 06-August-20			Index Future	732.91	731.5810	732.9120	731.5810	0.00
31/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	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
31/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2020	ES33 On 06-February-20			Bond Future	10.93	78.9474	10.9285	78.9474	0.00
31/01/2020	ES33 On 07-May-20			Bond Future	11.05	76.5427	11.0527	76.5427	350.00
31/01/2020	ES33 On 06-August-20			Bond Future	11.18	77.9048	11.1786	77.9048	0.00
31/01/2020	ES33 On 05-November-20			Bond Future	11.31	75.5131	11.3111	75.5131	0.00
31/01/2020	ES42 On 06-February-20			Bond Future	11.20	80.3803	11.2029	80.3803	0.00
31/01/2020	ES42 On 07-May-20			Bond Future	11.32	77.5288	11.3234	77.5288	4,919.00
31/01/2020	ES42 On 06-August-20			Bond Future	11.44	78.9078	11.4437	78.9078	0.00
31/01/2020	ES42 On 05-November-20			Bond Future	11.57	76.0629	11.5689	76.0629	0.00
31/01/2020	GOVI On 06-February-20			GOVI	699.60	698.2770	699.6020	698.2770	174.00
31/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	35280	5	35280	5	0.00
31/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	35480	5	35480	5	0.00
31/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	35380	5	35380	5	0.00
31/01/2020	GOVI On 07-May-20			GOVI	711.90	710.5470	711.8950	710.5470	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
31/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	81050	9	81050	9	0.00
31/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	80850	9	80850	9	0.00
31/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	80950	9	80950	9	0.00
31/01/2020	GOVI On 06-August-20			GOVI	724.64	723.2690	724.6400	723.2690	0.00
31/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
31/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	34900	5	34900	5	0.00
31/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	34800	5	34800	5	0.00
31/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	35000	5	35000	5	0.00
31/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2020	IGOV On 06-February-20			Index Future	257.91	258.0770	257.9100	258.0770	138.00
31/01/2020	IGOV On 07-May-20			Index Future	262.51	262.6760	262.5060	262.6760	1,021.00
31/01/2020	IGOV On 06-August-20			Index Future	267.27	267.4420	267.2690	267.4420	0.00
31/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
31/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
31/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
31/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3000	95.3100	95.3000	0.00
31/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2200	94.2200	94.2200	0.00
31/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.06	93.0500	93.0600	93.0500	0.00
31/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.85	92.8400	92.8500	92.8400	0.00
31/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.73	94.7200	94.7300	94.7200	51.00
31/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.57	94.5600	94.5700	94.5600	0.00
31/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.41	95.4100	95.4100	95.4100	0.00
31/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.03	99.0400	99.0300	99.0400	0.00
31/01/2020	IS05 On 20-December-22			Interest Rate Swap	99.99	100.0100	99.9900	100.0100	0.00
31/01/2020	IS05 On 22-March-23			Interest Rate Swap	92.97	93.0000	92.9700	93.0000	0.00
31/01/2020	IS05 On 20-June-23			Interest Rate Swap	98.82	98.8800	98.8200	98.8800	0.00
31/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
31/01/2020	IS10 On 17-December-25			Interest Rate Swap	88.75	88.9000	88.7500	88.9000	0.00
31/01/2020	IS10 On 16-March-26			Interest Rate Swap	85.51	85.6700	85.5100	85.6700	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
31/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.08	84.2400	84.0800	84.2400	0.00
31/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.21	86.3500	86.2100	86.3500	0.00
31/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.05	90.1900	90.0500	90.1900	0.00
31/01/2020	IS10 On 15-March-27			Interest Rate Swap	88.49	88.6400	88.4900	88.6400	0.00
31/01/2020	IS10 On 21-June-27			Interest Rate Swap	90.57	90.7300	90.5700	90.7300	0.00
31/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.13	96.3100	96.1300	96.3100	0.00
31/01/2020	IS10 On 20-December-27			Interest Rate Swap	96.46	96.6500	96.4600	96.6500	0.00
31/01/2020	IS10 On 22-March-28			Interest Rate Swap	89.72	89.9400	89.7200	89.9400	0.00
31/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.16	97.3900	97.1600	97.3900	0.00
31/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
31/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/01/2020	R023 On 06-February-20			Bond Future	6.66	106.2505	6.6582	106.2505	35,567.00
31/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	2351	2	2351	2	0.00
31/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	2405	2	2405	2	0.00
31/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	2378	2	2378	2	0.00
31/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
31/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
31/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
31/01/2020	R023 On 07-May-20			Bond Future	6.61	104.1872	6.6073	104.1872	65,223.00
31/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	937	1	937	1	0.00
31/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	957	1	957	1	0.00
31/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	917	1	917	1	0.00
31/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	195	0	195	0	0.00
31/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	189	0	189	0	0.00
31/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	184	0	184	0	0.00
31/01/2020	R023 On 06-August-20			Bond Future	6.53	106.0540	6.5274	106.0540	0.00
31/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1876	2	1876	2	0.00
31/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1917	2	1917	2	0.00
31/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1896	2	1896	2	0.00
31/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	162	0	162	0	0.00
31/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	164	0	164	0	0.00
31/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	167	0	167	0	0.00
31/01/2020	R023 On 05-November-20			Bond Future	6.45	104.0175	6.4483	104.0175	0.00
31/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	2343	2	2343	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
31/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	2324	2	2324	2	0.00
31/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	2362	2	2362	2	0.00
31/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	201	0	201	0	0.00
31/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	198	0	198	0	0.00
31/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	196	0	196	0	0.00
31/01/2020	R035 On 06-February-20			Bond Future	9.72	97.2409	9.7157	97.2409	47,571.00
31/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	225	0	225	0	0.00
31/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	204	0	204	0	0.00
31/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	185	0	185	0	0.00
31/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1128	1	1128	1	0.00
31/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1017	1	1017	1	0.00
31/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1072	1	1072	1	0.00
31/01/2020	R035 On 07-May-20			Bond Future	9.79	94.4487	9.7940	94.4487	107,891.00
31/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	363	0	363	0	5,000.00
31/01/2020	R035 On 07-May-20	9.85	Call	Bond Future	2364	2	2364	2	7,500.00
31/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1977	2	1977	2	5,000.00
31/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1090	1	1090	1	0.00
31/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	467	0	467	0	3,530.00
31/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1145	1	1145	1	0.00
31/01/2020	R035 On 07-May-20	9.55	Call	Bond Future	1315	1	1315	1	7,500.00
31/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2090	2	2090	2	3,530.00
31/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	7055	7	7055	7	0.00
31/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1117	1	1117	1	0.00
31/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	6013	6	6013	6	0.00
31/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2300	2	2300	2	0.00
31/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3509	4	3509	4	0.00
31/01/2020	R035 On 07-May-20	9.85	Put	Bond Future	1955	2	1955	2	0.00
31/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2192	2	2192	2	0.00
31/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5130	5	5130	5	0.00
31/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3413	3	3413	3	0.00
31/01/2020	R035 On 07-May-20	9.55	Put	Bond Future	3128	3	3128	3	0.00
31/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	418	0	418	0	5,000.00
31/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3461	4	3461	4	0.00
31/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	570	1	570	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
31/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5579	6	5579	6	0.00
31/01/2020	R035 On 06-August-20			Bond Future	9.87	96.1329	9.8719	96.1329	0.00
31/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	647	1	647	1	24,761.00
31/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3216	3	3216	3	0.00
31/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	379	0	379	0	3,000.00
31/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3177	3	3177	3	0.00
31/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3255	3	3255	3	0.00
31/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	2903	3	2903	3	0.00
31/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	2837	3	2837	3	0.00
31/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9012	9	9012	9	0.00
31/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7258	7	7258	7	0.00
31/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	2870	3	2870	3	0.00
31/01/2020	R035 On 05-November-20			Bond Future	9.96	93.3571	9.9562	93.3571	0.00
31/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5166	5	5166	5	0.00
31/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5122	5	5122	5	0.00
31/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5210	5	5210	5	0.00
31/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2593	3	2593	3	0.00
31/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2569	3	2569	3	0.00
31/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2545	3	2545	3	0.00
31/01/2020	R186 On 06-February-20			Bond Future	8.02	114.2549	8.0181	114.2549	58,591.00
31/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2938	3	2938	3	0.00
31/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	648	1	648	1	821.00
31/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	3047	3	3047	3	0.00
31/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2667	3	2667	3	0.00
31/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2993	3	2993	3	0.00
31/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	5348	5	5348	5	0.00
31/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	0	0	0	0	0.00
31/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	0	0	0	0	0.00
31/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
31/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	0	0	0	0	821.00
31/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	133	0	133	0	0.00
31/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	0	0	0	0	0.00
31/01/2020	R186 On 07-May-20			Bond Future	8.06	116.2626	8.0637	116.2626	74,100.00
31/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1373	1	1373	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
31/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2867	3	2867	3	0.00
31/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4782	5	4782	5	0.00
31/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	912	1	912	1	0.00
31/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	2018	2	2018	2	6,000.00
31/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1402	1	1402	1	0.00
31/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	393	0	393	0	6,000.00
31/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1344	1	1344	1	0.00
31/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1310	1	1310	1	0.00
31/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	2950	3	2950	3	0.00
31/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	197	0	197	0	6,000.00
31/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1259	1	1259	1	0.00
31/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	1806	2	1806	2	2,500.00
31/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	850	1	850	1	0.00
31/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	527	1	527	1	23,230.00
31/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1284	1	1284	1	0.00
31/01/2020	R186 On 06-August-20			Bond Future	8.11	113.0383	8.1063	113.0383	1,420.00
31/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2654	3	2654	3	0.00
31/01/2020	R186 On 06-August-20	8.25	Call	Bond Future	2273	2	2273	2	0.00
31/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2687	3	2687	3	0.00
31/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2621	3	2621	3	0.00
31/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1299	1	1299	1	0.00
31/01/2020	R186 On 06-August-20	8.25	Put	Bond Future	1521	2	1521	2	3,150.00
31/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1262	1	1262	1	0.00
31/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1280	1	1280	1	0.00
31/01/2020	R186 On 05-November-20			Bond Future	8.15	115.0602	8.1524	115.0602	0.00
31/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3765	4	3765	4	0.00
31/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3730	4	3730	4	0.00
31/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3695	4	3695	4	0.00
31/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2723	3	2723	3	3,500.00
31/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	6062	6	6062	6	0.00
31/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1453	1	1453	1	3,500.00
31/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	1777	2	1777	2	0.00
31/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3051	3	3051	3	0.00
31/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	623	1	623	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
31/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1243	1	1243	1	0.00
31/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1258	1	1258	1	0.00
31/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1229	1	1229	1	0.00
31/01/2020	R197 On 06-February-20			Bond Future	301.19	301.2077	301.1851	301.2077	1,440.00
31/01/2020	R197 On 07-May-20			Bond Future	306.55	306.5752	306.5521	306.5752	2,500.00
31/01/2020	R197 On 06-August-20			Bond Future	304.45	304.4695	304.4459	304.4695	0.00
31/01/2020	R197 On 05-November-20			Bond Future	309.90	309.9187	309.8952	309.9187	0.00
31/01/2020	R202 On 06-February-20			Bond Future	223.68	224.6533	223.6753	224.6533	1,855.00
31/01/2020	R202 On 07-May-20			Bond Future	227.66	228.6567	227.6610	228.6567	7,783.00
31/01/2020	R202 On 06-August-20			Bond Future	227.73	228.7452	227.7314	228.7452	0.00
31/01/2020	R202 On 05-November-20			Bond Future	231.81	232.8396	231.8078	232.8396	0.00
31/01/2020	R208 On 06-February-20			Bond Future	6.49	102.6521	6.4919	102.6521	7,572.00
31/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	381	0	381	0	0.00
31/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	403	0	403	0	0.00
31/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	392	0	392	0	0.00
31/01/2020	R208 On 07-May-20			Bond Future	6.31	101.0535	6.3066	101.0535	8,015.00
31/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1288	1	1288	1	0.00
31/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1297	1	1297	1	0.00
31/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1279	1	1279	1	0.00
31/01/2020	R208 On 06-August-20			Bond Future	5.92	102.8655	5.9181	102.8655	0.00
31/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	25	0	25	0	0.00
31/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	27	0	27	0	0.00
31/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	24	0	24	0	0.00
31/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	252	0	252	0	0.00
31/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	247	0	247	0	0.00
31/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	242	0	242	0	0.00
31/01/2020	R208 On 05-November-20			Bond Future	5.07	101.2978	5.0706	101.2978	0.00
31/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	33	0	33	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
31/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	32	0	32	0	0.00
31/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	31	0	31	0	0.00
31/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	144	0	144	0	0.00
31/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	147	0	147	0	0.00
31/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	141	0	141	0	0.00
31/01/2020	R209 On 06-February-20			Bond Future	9.78	73.8128	9.7750	73.8128	16,163.00
31/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	31	0	31	0	0.00
31/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	5	0	5	0	7,500.00
31/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	36	0	36	0	0.00
31/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	27	0	27	0	0.00
31/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	1799	2	1799	2	0.00
31/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1737	2	1737	2	0.00
31/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2437	3	2437	3	0.00
31/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1676	2	1676	2	0.00
31/01/2020	R209 On 07-May-20			Bond Future	9.85	71.9595	9.8495	71.9595	66,871.00
31/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	818	1	818	1	0.00
31/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	860	1	860	1	0.00
31/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	839	1	839	1	0.00
31/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3332	3	3332	3	0.00
31/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3288	3	3288	3	0.00
31/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3377	3	3377	3	0.00
31/01/2020	R209 On 06-August-20			Bond Future	9.92	73.2423	9.9236	73.2423	0.00
31/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
31/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36026	36	36026	36	0.00
31/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36135	36	36135	36	0.00
31/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	35918	36	35918	36	0.00
31/01/2020	R209 On 05-November-20			Bond Future	10.00	71.4058	10.0001	71.4058	0.00
31/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3215	3	3215	3	0.00
31/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3278	3	3278	3	0.00
31/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3246	3	3246	3	0.00
31/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3186	3	3186	3	0.00
31/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3157	3	3157	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
31/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3215	3	3215	3	0.00
31/01/2020	R210 On 06-February-20			Bond Future	187.07	187.2145	187.0693	187.2145	374.00
31/01/2020	R210 On 07-May-20			Bond Future	187.77	187.9225	187.7747	187.9225	1,941.00
31/01/2020	R210 On 06-August-20			Bond Future	191.22	191.3691	191.2184	191.3691	0.00
31/01/2020	R210 On 05-November-20			Bond Future	191.94	192.0949	191.9417	192.0949	0.00
31/01/2020	R212 On 06-February-20			Bond Future	161.52	161.5367	161.5236	161.5367	7,719.00
31/01/2020	R212 On 07-May-20			Bond Future	164.40	164.4152	164.4019	164.4152	3,251.00
31/01/2020	R212 On 06-August-20			Bond Future	165.14	165.1551	165.1415	165.1551	0.00
31/01/2020	R212 On 05-November-20			Bond Future	168.10	168.1112	168.0975	168.1112	0.00
31/01/2020	R213 On 06-February-20			Bond Future	9.20	88.0066	9.1951	88.0066	5,161.00
31/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	725	1	725	1	0.00
31/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	683	1	683	1	0.00
31/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	642	1	642	1	0.00
31/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	224	0	224	0	0.00
31/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	244	0	244	0	0.00
31/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	205	0	205	0	0.00
31/01/2020	R213 On 07-May-20			Bond Future	9.26	86.0030	9.2638	86.0030	18,813.00
31/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	971	1	971	1	0.00
31/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	993	1	993	1	0.00
31/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1017	1	1017	1	0.00
31/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2506	3	2506	3	0.00
31/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2584	3	2584	3	0.00
31/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2545	3	2545	3	0.00
31/01/2020	R213 On 06-August-20			Bond Future	9.33	87.5377	9.3315	87.5377	0.00
31/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2318	2	2318	2	0.00
31/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2379	2	2379	2	0.00
31/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2349	2	2349	2	0.00
31/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2536	3	2536	3	0.00
31/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2507	3	2507	3	0.00
31/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2565	3	2565	3	0.00
31/01/2020	R213 On 05-November-20			Bond Future	9.41	85.5573	9.4065	85.5573	0.00
31/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3465	3	3465	3	0.00
31/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3498	3	3498	3	0.00
31/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3532	3	3532	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
31/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2358	2	2358	2	0.00
31/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2406	2	2406	2	0.00
31/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2382	2	2382	2	0.00
31/01/2020	R214 On 06-February-20			Bond Future	9.96	72.5506	9.9602	72.5506	10,465.00
31/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	42	0	42	0	0.00
31/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	54	0	54	0	0.00
31/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2940	3	2940	3	0.00
31/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	2	0	2	0	1,000.00
31/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	240	0	240	0	1,000.00
31/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	48	0	48	0	0.00
31/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	1664	2	1664	2	0.00
31/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3009	3	3009	3	0.00
31/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1602	2	1602	2	0.00
31/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	840	1	840	1	0.00
31/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	1726	2	1726	2	0.00
31/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	5	0	5	0	1,000.00
31/01/2020	R214 On 07-May-20			Bond Future	10.03	70.5290	10.0321	70.5290	10,424.00
31/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1165	1	1165	1	0.00
31/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1190	1	1190	1	0.00
31/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	326	0	326	0	1,250.00
31/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1581	1	1581	1	1,250.00
31/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4622	4	4622	4	0.00
31/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1139	1	1139	1	0.00
31/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2385	2	2385	2	0.00
31/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3020	3	3020	3	0.00
31/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	707	1	707	1	1,250.00
31/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5303	5	5303	5	0.00
31/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	2977	3	2977	3	0.00
31/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	2935	3	2935	3	0.00
31/01/2020	R214 On 06-August-20			Bond Future	10.10	71.7862	10.1034	71.7862	0.00
31/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2379	2	2379	2	0.00
31/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2410	2	2410	2	0.00
31/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2442	2	2442	2	0.00
31/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3179	3	3179	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
31/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3248	3	3248	3	0.00
31/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3213	3	3213	3	0.00
31/01/2020	R214 On 05-November-20			Bond Future	10.18	69.7784	10.1795	69.7784	0.00
31/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3634	4	3634	4	0.00
31/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3668	4	3668	4	0.00
31/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3600	4	3600	4	0.00
31/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3217	3	3217	3	0.00
31/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3188	3	3188	3	0.00
31/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3159	3	3159	3	0.00
31/01/2020	R248 On 06-February-20			Bond Future	10.11	91.1718	10.1055	91.1718	74,209.00
31/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	5	0	5	0	0.00
31/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	3	0	3	0	0.00
31/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	4	0	4	0	0.00
31/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3466	4	3466	4	0.00
31/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3291	4	3291	4	0.00
31/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3378	4	3378	4	0.00
31/01/2020	R248 On 07-May-20			Bond Future	10.18	88.3364	10.1814	88.3364	36,411.00
31/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	5030	5	5030	5	0.00
31/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	941	1	941	1	0.00
31/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	994	1	994	1	0.00
31/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2457	2	2457	2	0.00
31/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	967	1	967	1	0.00
31/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	740	1	740	1	300.00
31/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4347	4	4347	4	0.00
31/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2306	2	2306	2	300.00
31/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	4909	5	4909	5	0.00
31/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4408	5	4408	5	0.00
31/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	979	1	979	1	300.00
31/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4287	4	4287	4	0.00
31/01/2020	R248 On 06-August-20			Bond Future	10.26	89.9106	10.2570	89.9106	0.00
31/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	546	0	546	0	20,640.00
31/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3147	3	3147	3	0.00
31/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3228	3	3228	3	0.00
31/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	304	0	304	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
31/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3188	3	3188	3	0.00
31/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3729	4	3729	4	0.00
31/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3688	4	3688	4	0.00
31/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11532	12	11532	12	0.00
31/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3770	4	3770	4	0.00
31/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9348	9	9348	9	0.00
31/01/2020	R248 On 05-November-20			Bond Future	10.34	87.0875	10.3375	87.0875	0.00
31/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3040	3	3040	3	0.00
31/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3005	3	3005	3	0.00
31/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	2970	3	2970	3	0.00
31/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5502	6	5502	6	0.00
31/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5551	6	5551	6	0.00
31/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5454	6	5454	6	0.00