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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	2025 On 07-May-20			Bond Future	138.84	138.9466	138.8408	138.9466	2,037.00
17/02/2020	2025 On 06-August-20			Bond Future	139.89	139.9965	139.8886	139.9965	0.00
17/02/2020	2025 On 05-November-20			Bond Future	142.40	142.5110	142.4013	142.5110	0.00
17/02/2020	2025 On 04-February-21			Bond Future	143.44	143.5516	143.4401	143.5516	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
17/02/2020	2029 On 07-May-20			Bond Future	102.09	102.2258	102.0936	102.2258	3,795.00
17/02/2020	2029 On 06-August-20			Bond Future	103.97	104.1019	103.9672	104.1019	0.00
17/02/2020	2029 On 05-November-20			Bond Future	104.70	104.8334	104.6963	104.8334	0.00
17/02/2020	2030 On 07-May-20			Bond Future	8.95	96.4308	8.9534	96.4308	75,972.00
17/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1095	1	1095	1	0.00
17/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	400	0	400	0	5,000.00
17/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2391	3	2391	3	0.00
17/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1069	1	1069	1	0.00
17/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1044	1	1044	1	0.00
17/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1230	1	1230	1	5,000.00
17/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2081	2	2081	2	0.00
17/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2117	2	2117	2	0.00
17/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1868	2	1868	2	0.00
17/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3562	3	3562	3	0.00
17/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	952	1	952	1	7,750.00
17/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2044	2	2044	2	0.00
17/02/2020	2030 On 06-August-20			Bond Future	9.02	94.1676	9.0208	94.1676	200.00
17/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2517	3	2517	3	0.00
17/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2584	3	2584	3	0.00
17/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2550	3	2550	3	0.00
17/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2076	2	2076	2	0.00
17/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2049	2	2049	2	0.00
17/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2102	2	2102	2	0.00
17/02/2020	2030 On 05-November-20			Bond Future	9.09	95.8369	9.0857	95.8369	0.00
17/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4578	5	4578	5	0.00
17/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2025	2	2025	2	3,000.00
17/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	937	1	937	1	1,000.00
17/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2559	3	2559	3	1,000.00
17/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1724	2	1724	2	3,000.00
17/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3694	4	3694	4	0.00
17/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	598	1	598	1	3,000.00
17/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6473	7	6473	7	0.00
17/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3731	4	3731	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	5618	6	5618	6	0.00
17/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	970	1	970	1	14,160.00
17/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2530	3	2530	3	16,000.00
17/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7798	8	7798	8	0.00
17/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3768	4	3768	4	0.00
17/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2051	2	2051	2	14,160.00
17/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3163	3	3163	3	3,000.00
17/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8241	9	8241	9	0.00
17/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1283	1	1283	1	16,000.00
17/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2858	3	2858	3	0.00
17/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	534	1	534	1	3,000.00
17/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4631	4	4631	4	0.00
17/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1941	2	1941	2	0.00
17/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3392	3	3392	3	0.00
17/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1982	2	1982	2	0.00
17/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	620	1	620	1	16,000.00
17/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3849	4	3849	4	0.00
17/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2319	2	2319	2	0.00
17/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1201	1	1201	1	14,160.00
17/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5373	5	5373	5	0.00
17/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	960	1	960	1	1,000.00
17/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1961	2	1961	2	0.00
17/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6643	6	6643	6	0.00
17/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2829	3	2829	3	0.00
17/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5465	5	5465	5	0.00
17/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1557	1	1557	1	3,000.00
17/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3426	3	3426	3	0.00
17/02/2020	2032 On 07-May-20			Bond Future	9.38	93.2141	9.3840	93.2141	84,906.00
17/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1079	1	1079	1	0.00
17/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	676	1	676	1	7,500.00
17/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1462	2	1462	2	7,500.00
17/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2169	2	2169	2	7,500.00
17/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1134	1	1134	1	0.00

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17/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1162	1	1162	1	7,500.00
17/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1106	1	1106	1	0.00
17/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2484	2	2484	2	0.00
17/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2443	2	2443	2	0.00
17/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2403	2	2403	2	0.00
17/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2026	2	2026	2	0.00
17/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1399	1	1399	1	0.00
17/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2524	2	2524	2	0.00
17/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3292	3	3292	3	0.00
17/02/2020	2032 On 06-August-20			Bond Future	9.46	94.9023	9.4575	94.9023	300.00
17/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2614	3	2614	3	0.00
17/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2648	3	2648	3	0.00
17/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2683	3	2683	3	0.00
17/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2601	2	2601	2	0.00
17/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2664	3	2664	3	0.00
17/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2632	3	2632	3	0.00
17/02/2020	2032 On 05-November-20			Bond Future	9.53	92.4264	9.5337	92.4264	0.00
17/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3926	4	3926	4	0.00
17/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9379	10	9379	10	0.00
17/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9806	10	9806	10	0.00
17/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1864	2	1864	2	3,000.00
17/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3382	4	3382	4	3,000.00
17/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2814	3	2814	3	1,000.00
17/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3965	4	3965	4	0.00
17/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1457	2	1457	2	1,000.00
17/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3888	4	3888	4	0.00
17/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2509	2	2509	2	0.00
17/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4650	4	4650	4	0.00
17/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5394	5	5394	5	0.00
17/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	545	1	545	1	1,000.00
17/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2460	2	2460	2	0.00
17/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3420	3	3420	3	0.00
17/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2893	3	2893	3	0.00

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17/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2484	2	2484	2	0.00
17/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	620	1	620	1	3,000.00
17/02/2020	2033 On 07-May-20			Bond Future	101.34	101.3492	101.3436	101.3492	6,960.00
17/02/2020	2033 On 06-August-20			Bond Future	103.20	103.2091	103.2032	103.2091	0.00
17/02/2020	2033 On 05-November-20			Bond Future	103.84	103.8466	103.8408	103.8466	0.00
17/02/2020	2037 On 07-May-20			Bond Future	10.02	90.6049	10.0180	90.6049	68,396.00
17/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	752	1	752	1	0.00
17/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	774	1	774	1	0.00
17/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1019	1	1019	1	7,500.00
17/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	797	1	797	1	0.00
17/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	1972	2	1972	2	7,500.00
17/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3849	4	3849	4	0.00
17/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2103	2	2103	2	0.00
17/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3958	4	3958	4	0.00
17/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3384	3	3384	3	0.00
17/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3903	4	3903	4	0.00
17/02/2020	2037 On 06-August-20			Bond Future	10.10	87.9856	10.1034	87.9856	300.00
17/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2294	3	2294	3	0.00
17/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2326	3	2326	3	0.00
17/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2262	2	2262	2	0.00
17/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4035	4	4035	4	0.00
17/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3993	4	3993	4	0.00
17/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3951	4	3951	4	0.00
17/02/2020	2037 On 05-November-20			Bond Future	10.19	89.5453	10.1855	89.5453	0.00
17/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3618	4	3618	4	0.00
17/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3545	4	3545	4	0.00
17/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3582	4	3582	4	0.00
17/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3655	3	3655	3	0.00
17/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3587	3	3587	3	0.00
17/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3621	3	3621	3	0.00
17/02/2020	2038 On 07-May-20			Bond Future	117.59	117.4309	117.5900	117.4309	10,867.00
17/02/2020	2038 On 06-August-20			Bond Future	118.06	117.8984	118.0605	117.8984	0.00
17/02/2020	2038 On 05-November-20			Bond Future	120.18	120.0160	120.1809	120.0160	0.00

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17/02/2020	2040 On 07-May-20			Bond Future	10.15	93.2221	10.1534	93.2221	48,855.00
17/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	823	1	823	1	0.00
17/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1572	2	1572	2	2,640.00
17/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	344	0	344	0	2,640.00
17/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	798	1	798	1	0.00
17/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	774	1	774	1	0.00
17/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1088	1	1088	1	7,500.00
17/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2134	2	2134	2	7,500.00
17/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4173	4	4173	4	0.00
17/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2161	2	2161	2	0.00
17/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4057	4	4057	4	0.00
17/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3504	3	3504	3	0.00
17/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5675	5	5675	5	0.00
17/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2781	3	2781	3	0.00
17/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4115	4	4115	4	0.00
17/02/2020	2040 On 06-August-20			Bond Future	10.24	90.3996	10.2394	90.3996	600.00
17/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2466	3	2466	3	0.00
17/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2500	3	2500	3	0.00
17/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2535	3	2535	3	0.00
17/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4176	4	4176	4	0.00
17/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4087	4	4087	4	0.00
17/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4131	4	4131	4	0.00
17/02/2020	2040 On 05-November-20			Bond Future	10.32	92.0021	10.3221	92.0021	0.00
17/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1911	2	1911	2	2,000.00
17/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3542	4	3542	4	2,000.00
17/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2730	3	2730	3	2,000.00
17/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1335	1	1335	1	2,000.00
17/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3810	4	3810	4	0.00
17/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10506	11	10506	11	0.00
17/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3849	4	3849	4	0.00
17/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3888	4	3888	4	0.00
17/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9497	10	9497	10	0.00
17/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1246	1	1246	1	2,000.00

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17/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3940	4	3940	4	0.00
17/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3904	4	3904	4	0.00
17/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5221	5	5221	5	0.00
17/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7915	8	7915	8	0.00
17/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	977	1	977	1	2,000.00
17/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3977	4	3977	4	0.00
17/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6576	6	6576	6	0.00
17/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4243	4	4243	4	0.00
17/02/2020	2044 On 07-May-20			Bond Future	10.22	89.8660	10.2213	89.8660	78,059.00
17/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	793	1	793	1	0.00
17/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5204	6	5204	6	0.00
17/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	841	1	841	1	0.00
17/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	136	0	136	0	100.00
17/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1324	2	1324	2	100.00
17/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	98	0	98	0	556.00
17/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	228	0	228	0	129.00
17/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1292	2	1292	2	129.00
17/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6882	7	6882	7	0.00
17/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	817	1	817	1	0.00
17/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1110	1	1110	1	556.00
17/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6456	7	6456	7	0.00
17/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	514	0	514	0	556.00
17/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	452	0	452	0	100.00
17/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8278	8	8278	8	0.00
17/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3627	3	3627	3	0.00
17/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3265	3	3265	3	0.00
17/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4253	4	4253	4	0.00
17/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4313	4	4313	4	0.00
17/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6693	6	6693	6	0.00
17/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3315	3	3315	3	0.00
17/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	756	1	756	1	129.00
17/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7678	7	7678	7	0.00
17/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4193	4	4193	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	2044 On 06-August-20			Bond Future	10.30	87.1080	10.3050	87.1080	500.00
17/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	647	1	647	1	602.00
17/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1796	2	1796	2	0.00
17/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2173	2	2173	2	602.00
17/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	278	0	278	0	140.00
17/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1254	1	1254	1	140.00
17/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1856	2	1856	2	0.00
17/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7171	8	7171	8	0.00
17/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6317	7	6317	7	0.00
17/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1826	2	1826	2	0.00
17/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5324	5	5324	5	0.00
17/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1675	2	1675	2	140.00
17/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11420	11	11420	11	0.00
17/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6525	6	6525	6	0.00
17/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5271	5	5271	5	0.00
17/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1408	1	1408	1	602.00
17/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5377	5	5377	5	0.00
17/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4764	5	4764	5	0.00
17/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8554	8	8554	8	0.00
17/02/2020	2044 On 05-November-20			Bond Future	10.39	88.6522	10.3852	88.6522	0.00
17/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1678	2	1678	2	1,815.00
17/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3725	4	3725	4	0.00
17/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2375	3	2375	3	0.00
17/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8631	9	8631	9	0.00
17/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8896	9	8896	9	0.00
17/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2407	3	2407	3	568.00
17/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3803	4	3803	4	0.00
17/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	823	1	823	1	568.00
17/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	6974	7	6974	7	0.00
17/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2635	3	2635	3	525.00
17/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	895	1	895	1	525.00
17/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7535	8	7535	8	0.00
17/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	380	0	380	0	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2569	3	2569	3	1,815.00
17/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3764	4	3764	4	0.00
17/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4035	4	4035	4	0.00
17/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5450	5	5450	5	0.00
17/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9584	9	9584	9	0.00
17/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5354	5	5354	5	0.00
17/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1849	2	1849	2	1,815.00
17/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1466	1	1466	1	1,815.00
17/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13457	13	13457	13	0.00
17/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3997	4	3997	4	0.00
17/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9964	10	9964	10	0.00
17/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5744	5	5744	5	0.00
17/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7047	7	7047	7	0.00
17/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2046	2	2046	2	525.00
17/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1532	1	1532	1	568.00
17/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4073	4	4073	4	0.00
17/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5694	5	5694	5	0.00
17/02/2020	2044 On 04-February-21			Bond Future	10.47	85.8428	10.4734	85.8428	0.00
17/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4186	4	4186	4	0.00
17/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4260	5	4260	5	0.00
17/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3113	3	3113	3	0.00
17/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6170	7	6170	7	0.00
17/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	3967	4	3967	4	0.00
17/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2020	2	2020	2	405.00
17/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4223	5	4223	5	0.00
17/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5372	5	5372	5	405.00
17/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8556	8	8556	8	0.00
17/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3472	3	3472	3	405.00
17/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5087	5	5087	5	0.00
17/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5127	5	5127	5	0.00
17/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6496	6	6496	6	0.00
17/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5047	5	5047	5	0.00
17/02/2020	2046 On 07-May-20			Bond Future	107.85	107.0903	107.8548	107.0903	14,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	2046 On 06-August-20			Bond Future	109.83	109.0555	109.8342	109.0555	0.00
17/02/2020	2046 On 05-November-20			Bond Future	110.02	109.2256	110.0183	109.2256	0.00
17/02/2020	2050 On 07-May-20			Bond Future	111.35	111.5695	111.3456	111.5695	11,773.00
17/02/2020	2050 On 06-August-20			Bond Future	111.52	111.7443	111.5161	111.7443	0.00
17/02/2020	2050 On 05-November-20			Bond Future	113.52	113.7512	113.5191	113.7512	0.00
17/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	AL37 On 07-May-20			Index Future	704.62	705.6620	704.6160	705.6620	0.00
17/02/2020	AL37 On 06-August-20			Index Future	717.24	718.3040	717.2370	718.3040	0.00
17/02/2020	AL7T On 07-May-20			Index Future	812.81	815.3080	812.8090	815.3080	0.00
17/02/2020	AL7T On 06-August-20			Index Future	827.37	829.9140	827.3680	829.9140	0.00
17/02/2020	ALBI On 07-May-20			Index Future	720.06	722.6290	720.0560	722.6290	211.00
17/02/2020	ALBI On 06-August-20			Index Future	732.95	735.5750	732.9530	735.5750	0.00
17/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2020	C210 On 31-March-28			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
17/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2020	ES33 On 07-May-20			Bond Future	11.02	77.1812	11.0228	77.1812	350.00
17/02/2020	ES33 On 06-August-20			Bond Future	11.15	78.5789	11.1475	78.5789	0.00
17/02/2020	ES33 On 05-November-20			Bond Future	11.28	76.1806	11.2779	76.1806	0.00
17/02/2020	ES42 On 07-May-20			Bond Future	11.36	77.8500	11.3619	77.8500	4,919.00
17/02/2020	ES42 On 06-August-20			Bond Future	11.48	79.2600	11.4835	79.2600	0.00
17/02/2020	ES42 On 05-November-20			Bond Future	11.61	76.4018	11.6094	76.4018	0.00
17/02/2020	GOVI On 07-May-20			GOVI	712.09	714.5930	712.0890	714.5930	1,177.00
17/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
17/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
17/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
17/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	79010	5	79010	5	0.00
17/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	79110	5	79110	5	0.00
17/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	78910	5	78910	5	0.00
17/02/2020	GOVI On 06-August-20			GOVI	724.84	727.3960	724.8430	727.3960	0.00
17/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
17/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	32870	1	32870	1	0.00
17/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	32770	1	32770	1	0.00
17/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	32970	1	32970	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
17/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2020	IGOV On 07-May-20			Index Future	263.78	263.5660	263.7780	263.5660	1,009.00
17/02/2020	IGOV On 06-August-20			Index Future	268.57	268.3520	268.5670	268.3520	0.00
17/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
17/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
17/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
17/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3200	95.3100	95.3200	0.00
17/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.21	94.2300	94.2100	94.2300	0.00
17/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.04	93.0500	93.0400	93.0500	0.00
17/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.82	92.8400	92.8200	92.8400	0.00
17/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.68	94.7000	94.6800	94.7000	51.00
17/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.50	94.5300	94.5000	94.5300	0.00
17/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.36	95.3800	95.3600	95.3800	0.00
17/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
17/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.99	99.9700	99.9900	99.9700	0.00
17/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.99	92.9500	92.9900	92.9500	0.00
17/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.84	98.7900	98.8400	98.7900	0.00
17/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
17/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.69	88.6100	88.6900	88.6100	0.00
17/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.44	85.3500	85.4400	85.3500	0.00
17/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.00	83.9000	84.0000	83.9000	0.00
17/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.11	86.0000	86.1100	86.0000	0.00
17/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.94	89.8300	89.9400	89.8300	0.00
17/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.37	88.2500	88.3700	88.2500	0.00
17/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.44	90.3100	90.4400	90.3100	0.00
17/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.98	95.8600	95.9800	95.8600	0.00
17/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.30	96.1700	96.3000	96.1700	0.00
17/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.55	89.4200	89.5500	89.4200	0.00
17/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.99	96.8600	96.9900	96.8600	0.00
17/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
17/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/02/2020	R023 On 07-May-20			Bond Future	6.59	104.5351	6.5872	104.5351	67,970.00
17/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	985	1	985	1	0.00

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17/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1006	1	1006	1	0.00
17/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	965	1	965	1	0.00
17/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	191	0	191	0	0.00
17/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	186	0	186	0	0.00
17/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	181	0	181	0	0.00
17/02/2020	R023 On 06-August-20			Bond Future	6.50	106.4280	6.5047	106.4280	0.00
17/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1934	2	1934	2	0.00
17/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1975	2	1975	2	0.00
17/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1954	2	1954	2	0.00
17/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	166	0	166	0	0.00
17/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	169	0	169	0	0.00
17/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	171	0	171	0	0.00
17/02/2020	R023 On 05-November-20			Bond Future	6.42	104.3857	6.4199	104.3857	0.00
17/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2366	2	2366	2	0.00
17/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2347	2	2347	2	0.00
17/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2385	2	2385	2	0.00
17/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	162	0	162	0	0.00
17/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	160	0	160	0	0.00
17/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	158	0	158	0	0.00
17/02/2020	R035 On 07-May-20			Bond Future	9.81	94.9598	9.8121	94.9598	118,150.00
17/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	283	0	283	0	5,000.00
17/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	935	1	935	1	0.00
17/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2160	2	2160	2	7,500.00
17/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1783	2	1783	2	5,000.00
17/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	987	1	987	1	0.00
17/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1147	1	1147	1	7,500.00
17/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1892	2	1892	2	3,530.00
17/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	372	0	372	0	3,530.00
17/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	961	1	961	1	0.00
17/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5804	6	5804	6	0.00
17/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6854	7	6854	7	0.00
17/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2239	2	2239	2	0.00
17/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3487	3	3487	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
17/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1884	2	1884	2	0.00
17/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2127	2	2127	2	0.00
17/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5168	5	5168	5	0.00
17/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3387	3	3387	3	0.00
17/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3093	3	3093	3	0.00
17/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	350	0	350	0	5,000.00
17/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	494	0	494	0	3,530.00
17/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3437	3	3437	3	0.00
17/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5632	5	5632	5	0.00
17/02/2020	R035 On 06-August-20			Bond Future	9.89	96.6793	9.8905	96.6793	410.00
17/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	749	1	749	1	500.00
17/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	604	1	604	1	24,761.00
17/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3098	3	3098	3	0.00
17/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2211	2	2211	2	500.00
17/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	349	0	349	0	3,000.00
17/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3059	3	3059	3	0.00
17/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	5431	6	5431	6	0.00
17/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3136	3	3136	3	0.00
17/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2919	3	2919	3	0.00
17/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2852	3	2852	3	0.00
17/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9116	9	9116	9	0.00
17/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1529	1	1529	1	500.00
17/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7349	7	7349	7	0.00
17/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2886	3	2886	3	0.00
17/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3818	4	3818	4	0.00
17/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	6781	6	6781	6	0.00
17/02/2020	R035 On 05-November-20			Bond Future	9.97	93.8937	9.9746	93.8937	0.00
17/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	4969	5	4969	5	0.00
17/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4925	5	4925	5	0.00
17/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5013	5	5013	5	0.00
17/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2526	2	2526	2	0.00
17/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2501	2	2501	2	0.00
17/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2478	2	2478	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
17/02/2020	R035 On 04-February-21			Bond Future	10.07	95.5600	10.0684	95.5600	0.00
17/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4466	5	4466	5	0.00
17/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4175	4	4175	4	0.00
17/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4140	4	4140	4	0.00
17/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4104	4	4104	4	0.00
17/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	8788	9	8788	9	0.00
17/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4268	4	4268	4	0.00
17/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4302	4	4302	4	0.00
17/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3971	4	3971	4	650.00
17/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1759	2	1759	2	650.00
17/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4234	4	4234	4	0.00
17/02/2020	R186 On 07-May-20			Bond Future	8.03	116.8005	8.0279	116.8005	84,863.00
17/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1386	2	1386	2	0.00
17/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	2941	3	2941	3	0.00
17/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4913	5	4913	5	0.00
17/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1416	2	1416	2	0.00
17/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	905	1	905	1	0.00
17/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2058	2	2058	2	0.00
17/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1356	2	1356	2	0.00
17/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	371	0	371	0	0.00
17/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1127	1	1127	1	0.00
17/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2733	3	2733	3	0.00
17/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	133	0	133	0	0.00
17/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1079	1	1079	1	0.00
17/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1605	1	1605	1	2,500.00
17/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	695	1	695	1	0.00
17/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	406	0	406	0	23,224.00
17/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1102	1	1102	1	0.00
17/02/2020	R186 On 06-August-20			Bond Future	8.07	113.6122	8.0683	113.6122	1,870.00
17/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2730	3	2730	3	0.00
17/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2328	2	2328	2	0.00
17/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2765	3	2765	3	0.00
17/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2696	3	2696	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
17/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1174	1	1174	1	0.00
17/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1377	1	1377	1	3,150.00
17/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1140	1	1140	1	0.00
17/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1157	1	1157	1	0.00
17/02/2020	R186 On 05-November-20			Bond Future	8.11	115.6263	8.1109	115.6263	0.00
17/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3833	4	3833	4	0.00
17/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3797	4	3797	4	0.00
17/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3761	4	3761	4	0.00
17/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2743	3	2743	3	3,500.00
17/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6133	6	6133	6	0.00
17/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1423	2	1423	2	3,500.00
17/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1587	2	1587	2	0.00
17/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2811	3	2811	3	0.00
17/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	483	0	483	0	3,500.00
17/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1100	1	1100	1	0.00
17/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1113	1	1113	1	0.00
17/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1087	1	1087	1	0.00
17/02/2020	R197 On 07-May-20			Bond Future	309.30	309.4278	309.2969	309.4278	2,507.00
17/02/2020	R197 On 06-August-20			Bond Future	307.21	307.3441	307.2103	307.3441	0.00
17/02/2020	R197 On 05-November-20			Bond Future	312.73	312.8641	312.7282	312.8641	0.00
17/02/2020	R202 On 07-May-20			Bond Future	229.02	228.0531	229.0217	228.0531	8,483.00
17/02/2020	R202 On 06-August-20			Bond Future	229.10	228.1153	229.1013	228.1153	0.00
17/02/2020	R202 On 05-November-20			Bond Future	233.22	232.2126	233.2165	232.2126	0.00
17/02/2020	R208 On 07-May-20			Bond Future	6.35	101.1020	6.3545	101.1020	15,984.00
17/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
17/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
17/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
17/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1329	1	1329	1	0.00
17/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1337	1	1337	1	0.00
17/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1320	1	1320	1	0.00
17/02/2020	R208 On 06-August-20			Bond Future	5.98	102.9329	5.9836	102.9329	0.00
17/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	15	0	15	0	0.00
17/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	16	0	16	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
17/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	15	0	15	0	0.00
17/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	283	0	283	0	0.00
17/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	278	0	278	0	0.00
17/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	272	0	272	0	0.00
17/02/2020	R208 On 05-November-20			Bond Future	5.16	101.3556	5.1614	101.3556	0.00
17/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	23	0	23	0	0.00
17/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	21	0	21	0	0.00
17/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	21	0	21	0	0.00
17/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	168	0	168	0	0.00
17/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	171	0	171	0	0.00
17/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	165	0	165	0	0.00
17/02/2020	R209 On 07-May-20			Bond Future	9.88	72.2847	9.8798	72.2847	67,923.00
17/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	625	1	625	1	0.00
17/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	662	1	662	1	0.00
17/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	644	1	644	1	0.00
17/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3326	3	3326	3	0.00
17/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3279	3	3279	3	0.00
17/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3374	3	3374	3	0.00
17/02/2020	R209 On 06-August-20			Bond Future	9.95	73.5938	9.9547	73.5938	200.00
17/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
17/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36218	36	36218	36	0.00
17/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36326	36	36326	36	0.00
17/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36109	36	36109	36	0.00
17/02/2020	R209 On 05-November-20			Bond Future	10.03	71.7483	10.0314	71.7483	0.00
17/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	2969	3	2969	3	0.00
17/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3031	3	3031	3	0.00
17/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3000	3	3000	3	0.00
17/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3130	3	3130	3	0.00
17/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3100	3	3100	3	0.00
17/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3160	3	3160	3	0.00
17/02/2020	R210 On 07-May-20			Bond Future	188.23	188.1101	188.2343	188.1101	1,941.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	R210 On 06-August-20			Bond Future	191.69	191.5624	191.6887	191.5624	0.00
17/02/2020	R210 On 05-November-20			Bond Future	192.42	192.2915	192.4201	192.2915	0.00
17/02/2020	R212 On 07-May-20			Bond Future	164.98	164.9913	164.9769	164.9913	6,719.00
17/02/2020	R212 On 06-August-20			Bond Future	165.72	165.7336	165.7188	165.7336	0.00
17/02/2020	R212 On 05-November-20			Bond Future	168.70	168.7103	168.6954	168.7103	0.00
17/02/2020	R213 On 07-May-20			Bond Future	9.18	86.9157	9.1807	86.9157	18,714.00
17/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1052	1	1052	1	0.00
17/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1077	1	1077	1	0.00
17/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1103	1	1103	1	0.00
17/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2088	2	2088	2	0.00
17/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2161	2	2161	2	0.00
17/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2125	2	2125	2	0.00
17/02/2020	R213 On 06-August-20			Bond Future	9.25	88.4896	9.2452	88.4896	300.00
17/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2477	3	2477	3	0.00
17/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2542	3	2542	3	0.00
17/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2510	3	2510	3	0.00
17/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2183	2	2183	2	0.00
17/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2156	2	2156	2	0.00
17/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2210	2	2210	2	0.00
17/02/2020	R213 On 05-November-20			Bond Future	9.32	86.5094	9.3162	86.5094	0.00
17/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3671	4	3671	4	0.00
17/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3707	4	3707	4	0.00
17/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3743	4	3743	4	0.00
17/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2041	2	2041	2	0.00
17/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2083	2	2083	2	0.00
17/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2062	2	2062	2	0.00
17/02/2020	R214 On 07-May-20			Bond Future	10.09	70.7411	10.0870	70.7411	16,173.00
17/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	935	1	935	1	0.00
17/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	958	1	958	1	0.00
17/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	913	1	913	1	0.00
17/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1313	2	1313	2	1,250.00
17/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4242	5	4242	5	0.00
17/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	227	0	227	0	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2474	2	2474	2	0.00
17/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3150	3	3150	3	0.00
17/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5561	5	5561	5	0.00
17/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	684	1	684	1	1,250.00
17/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3105	3	3105	3	0.00
17/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3059	3	3059	3	0.00
17/02/2020	R214 On 06-August-20			Bond Future	10.16	72.0221	10.1598	72.0221	300.00
17/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2150	2	2150	2	0.00
17/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2180	2	2180	2	0.00
17/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2210	2	2210	2	0.00
17/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3309	3	3309	3	0.00
17/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3381	3	3381	3	0.00
17/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3345	3	3345	3	0.00
17/02/2020	R214 On 05-November-20			Bond Future	10.24	70.0035	10.2370	70.0035	0.00
17/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3305	4	3305	4	0.00
17/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3339	4	3339	4	0.00
17/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3273	4	3273	4	0.00
17/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3254	3	3254	3	0.00
17/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3223	3	3223	3	0.00
17/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3193	3	3193	3	0.00
17/02/2020	R248 On 07-May-20			Bond Future	10.23	88.6917	10.2253	88.6917	91,010.00
17/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	746	1	746	1	0.00
17/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4642	5	4642	5	0.00
17/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	793	1	793	1	0.00
17/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2138	2	2138	2	0.00
17/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	769	1	769	1	0.00
17/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	573	1	573	1	300.00
17/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4505	4	4505	4	0.00
17/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2343	2	2343	2	300.00
17/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5099	5	5099	5	0.00
17/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4569	4	4569	4	0.00
17/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4442	4	4442	4	0.00
17/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	947	1	947	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2020	R248 On 06-August-20			Bond Future	10.30	90.2977	10.3022	90.2977	400.00
17/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	483	1	483	1	20,640.00
17/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	2932	3	2932	3	0.00
17/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3009	3	3009	3	0.00
17/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	265	0	265	0	3,000.00
17/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	2971	3	2971	3	0.00
17/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3874	4	3874	4	0.00
17/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3832	4	3832	4	0.00
17/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11854	11	11854	11	0.00
17/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3917	4	3917	4	0.00
17/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9647	9	9647	9	0.00
17/02/2020	R248 On 05-November-20			Bond Future	10.38	87.4623	10.3834	87.4623	0.00
17/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2685	3	2685	3	0.00
17/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2651	3	2651	3	0.00
17/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2617	3	2617	3	0.00
17/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5511	5	5511	5	0.00
17/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5561	5	5561	5	0.00
17/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5462	5	5462	5	0.00