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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
21/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	2025 On 07-May-20			Bond Future	138.85	138.8575	138.8483	138.8575	2,047.00
21/02/2020	2025 On 06-August-20			Bond Future	139.87	139.8810	139.8716	139.8810	0.00
21/02/2020	2025 On 05-November-20			Bond Future	142.36	142.3676	142.3582	142.3676	0.00
21/02/2020	2025 On 04-February-21			Bond Future	143.43	143.4346	143.4252	143.4346	0.00
21/02/2020	2029 On 07-May-20			Bond Future	102.14	102.1866	102.1384	102.1866	3,795.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	2029 On 06-August-20			Bond Future	103.99	104.0438	103.9946	104.0438	0.00
21/02/2020	2029 On 05-November-20			Bond Future	104.71	104.7550	104.7051	104.7550	0.00
21/02/2020	2029 On 04-February-21			Bond Future	106.61	106.6602	106.6095	106.6602	0.00
21/02/2020	2030 On 07-May-20			Bond Future	8.87	96.3627	8.8662	96.3627	73,715.00
21/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1296	1	1296	1	0.00
21/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	496	0	496	0	5,000.00
21/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2723	3	2723	3	0.00
21/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1266	1	1266	1	0.00
21/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1238	1	1238	1	0.00
21/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1448	1	1448	1	5,000.00
21/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1740	2	1740	2	0.00
21/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1774	2	1774	2	0.00
21/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1549	2	1549	2	0.00
21/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3119	3	3119	3	0.00
21/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	746	1	746	1	7,750.00
21/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1707	2	1707	2	0.00
21/02/2020	2030 On 06-August-20			Bond Future	8.93	94.0811	8.9329	94.0811	200.00
21/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	863	1	863	1	800.00
21/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	2049	2	2049	2	800.00
21/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2796	3	2796	3	0.00
21/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	4075	4	4075	4	0.00
21/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2866	3	2866	3	0.00
21/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2831	3	2831	3	0.00
21/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1826	2	1826	2	0.00
21/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	1184	1	1184	1	800.00
21/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1801	2	1801	2	0.00
21/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1850	2	1850	2	0.00
21/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	2492	3	2492	3	0.00
21/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	4417	5	4417	5	0.00
21/02/2020	2030 On 05-November-20			Bond Future	9.00	95.7313	8.9973	95.7313	0.00
21/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4978	5	4978	5	0.00
21/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2302	2	2302	2	3,000.00
21/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1113	1	1113	1	1,000.00
21/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2871	3	2871	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1978	2	1978	2	3,000.00
21/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	4061	4	4061	4	0.00
21/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	730	1	730	1	3,000.00
21/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6917	7	6917	7	0.00
21/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	4100	4	4100	4	0.00
21/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2330	2	2330	2	14,160.00
21/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3507	3	3507	3	3,000.00
21/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8717	8	8717	8	0.00
21/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	6045	6	6045	6	0.00
21/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1150	1	1150	1	14,160.00
21/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1498	1	1498	1	16,000.00
21/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2839	3	2839	3	16,000.00
21/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8268	8	8268	8	0.00
21/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	4138	4	4138	4	0.00
21/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1789	2	1789	2	0.00
21/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2646	3	2646	3	0.00
21/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3149	3	3149	3	0.00
21/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	489	1	489	1	3,000.00
21/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4323	5	4323	5	0.00
21/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1827	2	1827	2	0.00
21/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	567	1	567	1	16,000.00
21/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3581	4	3581	4	0.00
21/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2141	2	2141	2	0.00
21/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1106	1	1106	1	14,160.00
21/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5031	5	5031	5	0.00
21/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	881	1	881	1	1,000.00
21/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1808	2	1808	2	0.00
21/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6253	6	6253	6	0.00
21/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2619	3	2619	3	0.00
21/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5119	5	5119	5	0.00
21/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1434	2	1434	2	3,000.00
21/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3181	3	3181	3	0.00
21/02/2020	2030 On 04-February-21			Bond Future	9.06	93.4434	9.0644	93.4434	0.00
21/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	3503	3	3503	3	0.00

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21/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	1424	1	1424	1	800.00
21/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	3472	3	3472	3	0.00
21/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	3440	3	3440	3	0.00
21/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	2588	2	2588	2	800.00
21/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	7449	7	7449	7	0.00
21/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	1156	1	1156	1	800.00
21/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	3783	4	3783	4	0.00
21/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	5626	6	5626	6	0.00
21/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	2920	3	2920	3	0.00
21/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	2946	3	2946	3	0.00
21/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	2894	3	2894	3	0.00
21/02/2020	2032 On 07-May-20			Bond Future	9.28	93.3516	9.2759	93.3516	84,776.00
21/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1335	1	1335	1	0.00
21/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	860	1	860	1	7,500.00
21/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1777	2	1777	2	7,500.00
21/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2572	2	2572	2	7,500.00
21/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1399	1	1399	1	0.00
21/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1432	1	1432	1	7,500.00
21/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1367	1	1367	1	0.00
21/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2018	2	2018	2	0.00
21/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	1982	2	1982	2	0.00
21/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	1946	2	1946	2	0.00
21/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1614	2	1614	2	0.00
21/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1075	1	1075	1	0.00
21/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2054	2	2054	2	0.00
21/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	2749	3	2749	3	0.00
21/02/2020	2032 On 06-August-20			Bond Future	9.35	95.0253	9.3480	95.0253	300.00
21/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	4895	5	4895	5	0.00
21/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2970	3	2970	3	0.00
21/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	1042	1	1042	1	800.00
21/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	2408	2	2408	2	800.00
21/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	3007	3	3007	3	0.00
21/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	3044	3	3044	3	0.00
21/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2240	2	2240	2	0.00

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21/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2297	2	2297	2	0.00
21/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	4846	5	4846	5	0.00
21/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	2794	3	2794	3	0.00
21/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2268	2	2268	2	0.00
21/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1268	1	1268	1	800.00
21/02/2020	2032 On 05-November-20			Bond Future	9.42	92.5344	9.4229	92.5344	0.00
21/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4359	4	4359	4	0.00
21/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	10005	10	10005	10	0.00
21/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10442	10	10442	10	0.00
21/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2145	2	2145	2	3,000.00
21/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3782	4	3782	4	3,000.00
21/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3174	3	3174	3	1,000.00
21/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4400	4	4400	4	0.00
21/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1698	2	1698	2	1,000.00
21/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4319	4	4319	4	0.00
21/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2222	2	2222	2	0.00
21/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4213	4	4213	4	0.00
21/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	4917	5	4917	5	0.00
21/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	463	0	463	0	1,000.00
21/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2177	2	2177	2	0.00
21/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3062	3	3062	3	0.00
21/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2574	3	2574	3	0.00
21/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2199	2	2199	2	0.00
21/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	528	1	528	1	3,000.00
21/02/2020	2032 On 04-February-21			Bond Future	9.50	94.1958	9.5000	94.1958	0.00
21/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1678	2	1678	2	800.00
21/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	4009	4	4009	4	0.00
21/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	2973	3	2973	3	800.00
21/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	4079	4	4079	4	0.00
21/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	9074	9	9074	9	0.00
21/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	4044	4	4044	4	0.00
21/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	3282	3	3282	3	0.00
21/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	4328	4	4328	4	0.00
21/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	3254	3	3254	3	0.00

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21/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	1143	1	1143	1	800.00
21/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	3310	3	3310	3	0.00
21/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	6371	7	6371	7	0.00
21/02/2020	2033 On 07-May-20			Bond Future	101.31	101.3142	101.3086	101.3142	6,960.00
21/02/2020	2033 On 06-August-20			Bond Future	103.15	103.1555	103.1497	103.1555	0.00
21/02/2020	2033 On 05-November-20			Bond Future	103.77	103.7730	103.7673	103.7730	0.00
21/02/2020	2033 On 04-February-21			Bond Future	105.65	105.6603	105.6545	105.6603	0.00
21/02/2020	2037 On 07-May-20			Bond Future	9.88	90.7590	9.8838	90.7590	69,109.00
21/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	1007	1	1007	1	0.00
21/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	1035	1	1035	1	0.00
21/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1334	1	1334	1	7,500.00
21/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	1063	1	1063	1	0.00
21/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2458	2	2458	2	7,500.00
21/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3128	3	3128	3	0.00
21/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1603	2	1603	2	0.00
21/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3227	4	3227	4	0.00
21/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	2713	3	2713	3	0.00
21/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3177	3	3177	3	0.00
21/02/2020	2037 On 06-August-20			Bond Future	9.97	88.1263	9.9669	88.1263	300.00
21/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2636	2	2636	2	0.00
21/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2673	2	2673	2	0.00
21/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2600	2	2600	2	0.00
21/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3385	4	3385	4	0.00
21/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3348	4	3348	4	0.00
21/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3310	4	3310	4	0.00
21/02/2020	2037 On 05-November-20			Bond Future	10.05	89.6720	10.0469	89.6720	0.00
21/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	4140	4	4140	4	0.00
21/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	4060	4	4060	4	0.00
21/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	4100	4	4100	4	0.00
21/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3182	3	3182	3	0.00
21/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3120	3	3120	3	0.00
21/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3151	3	3151	3	0.00
21/02/2020	2037 On 04-February-21			Bond Future	10.13	87.0248	10.1303	87.0248	0.00
21/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	4805	5	4805	5	0.00

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21/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	4843	5	4843	5	0.00
21/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	4882	5	4882	5	0.00
21/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	3762	4	3762	4	0.00
21/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	3824	4	3824	4	0.00
21/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	3793	4	3793	4	0.00
21/02/2020	2038 On 07-May-20			Bond Future	117.88	118.0542	117.8814	118.0542	10,867.00
21/02/2020	2038 On 06-August-20			Bond Future	118.34	118.5120	118.3362	118.5120	0.00
21/02/2020	2038 On 05-November-20			Bond Future	120.44	120.6187	120.4398	120.6187	0.00
21/02/2020	2038 On 04-February-21			Bond Future	120.92	121.0999	120.9177	121.0999	0.00
21/02/2020	2040 On 07-May-20			Bond Future	10.01	93.3874	10.0142	93.3874	48,848.00
21/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1120	1	1120	1	0.00
21/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	2028	2	2028	2	2,640.00
21/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	501	0	501	0	2,640.00
21/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1089	1	1089	1	0.00
21/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	1059	1	1059	1	0.00
21/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1448	1	1448	1	7,500.00
21/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2688	2	2688	2	7,500.00
21/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3362	4	3362	4	0.00
21/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	1618	2	1618	2	0.00
21/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3258	4	3258	4	0.00
21/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	2767	3	2767	3	0.00
21/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	4736	5	4736	5	0.00
21/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2140	2	2140	2	0.00
21/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3310	4	3310	4	0.00
21/02/2020	2040 On 06-August-20			Bond Future	10.10	90.5512	10.0976	90.5512	600.00
21/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2942	3	2942	3	0.00
21/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2981	3	2981	3	0.00
21/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	3020	3	3020	3	0.00
21/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	6592	6	6592	6	0.00
21/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	1439	1	1439	1	800.00
21/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	3139	3	3139	3	800.00
21/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	3356	4	3356	4	0.00
21/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1420	2	1420	2	800.00
21/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	5721	6	5721	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
21/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3512	4	3512	4	0.00
21/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3553	4	3553	4	0.00
21/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3473	4	3473	4	0.00
21/02/2020	2040 On 05-November-20			Bond Future	10.18	92.1394	10.1779	92.1394	0.00
21/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2280	2	2280	2	2,000.00
21/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	4089	4	4089	4	2,000.00
21/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3196	3	3196	3	2,000.00
21/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1624	1	1624	1	2,000.00
21/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4380	4	4380	4	0.00
21/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11429	11	11429	11	0.00
21/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4423	4	4423	4	0.00
21/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4465	4	4465	4	0.00
21/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10383	10	10383	10	0.00
21/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1030	1	1030	1	2,000.00
21/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3413	4	3413	4	0.00
21/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3379	4	3379	4	0.00
21/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4585	5	4585	5	0.00
21/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7103	7	7103	7	0.00
21/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	798	1	798	1	2,000.00
21/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3446	4	3446	4	0.00
21/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3688	4	3688	4	0.00
21/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	5843	6	5843	6	0.00
21/02/2020	2040 On 04-February-21			Bond Future	10.26	89.2860	10.2615	89.2860	0.00
21/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	11514	11	11514	11	0.00
21/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	3832	4	3832	4	800.00
21/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	5151	5	5151	5	0.00
21/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	2242	2	2242	2	800.00
21/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	5193	5	5193	5	0.00
21/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	5110	5	5110	5	0.00
21/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	4068	4	4068	4	0.00
21/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	4034	4	4034	4	0.00
21/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1305	1	1305	1	800.00
21/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	7749	8	7749	8	0.00
21/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	5307	6	5307	6	0.00

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21/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	4001	4	4001	4	0.00
21/02/2020	2044 On 07-May-20			Bond Future	10.07	90.1145	10.0720	90.1145	78,081.00
21/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1107	1	1107	1	0.00
21/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	6139	6	6139	6	0.00
21/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1169	1	1169	1	0.00
21/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	218	0	218	0	100.00
21/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1768	2	1768	2	100.00
21/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	161	0	161	0	556.00
21/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1138	1	1138	1	0.00
21/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1505	1	1505	1	556.00
21/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	7463	7	7463	7	0.00
21/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7908	8	7908	8	0.00
21/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	352	0	352	0	129.00
21/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1729	2	1729	2	129.00
21/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2516	3	2516	3	0.00
21/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7148	8	7148	8	0.00
21/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	2830	3	2830	3	0.00
21/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3381	4	3381	4	0.00
21/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	328	0	328	0	556.00
21/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	286	0	286	0	100.00
21/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3435	4	3435	4	0.00
21/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	5625	6	5625	6	0.00
21/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2559	3	2559	3	0.00
21/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	499	1	499	1	129.00
21/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	6568	7	6568	7	0.00
21/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3328	4	3328	4	0.00
21/02/2020	2044 On 06-August-20			Bond Future	10.15	87.3450	10.1527	87.3450	500.00
21/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	853	1	853	1	602.00
21/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2218	2	2218	2	0.00
21/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2649	2	2649	2	602.00
21/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	382	0	382	0	140.00
21/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1586	1	1586	1	140.00
21/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2287	2	2287	2	0.00
21/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	7177	7	7177	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2253	2	2253	2	0.00
21/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	8077	8	8077	8	0.00
21/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	10326	11	10326	11	0.00
21/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5659	6	5659	6	0.00
21/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4504	5	4504	5	0.00
21/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4553	5	4553	5	0.00
21/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1337	1	1337	1	140.00
21/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1116	1	1116	1	602.00
21/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4601	5	4601	5	0.00
21/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4043	4	4043	4	0.00
21/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	7562	8	7562	8	0.00
21/02/2020	2044 On 05-November-20			Bond Future	10.23	88.8769	10.2303	88.8769	0.00
21/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	2052	2	2052	2	1,815.00
21/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2847	3	2847	3	0.00
21/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9564	9	9564	9	0.00
21/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4346	4	4346	4	0.00
21/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9838	9	9838	9	0.00
21/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2884	3	2884	3	568.00
21/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4431	4	4431	4	0.00
21/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	3140	3	3140	3	525.00
21/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	1134	1	1134	1	525.00
21/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	8420	8	8420	8	0.00
21/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	500	0	500	0	1,815.00
21/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	3066	3	3066	3	1,815.00
21/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4388	4	4388	4	0.00
21/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7831	7	7831	7	0.00
21/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	1048	1	1048	1	568.00
21/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3422	4	3422	4	0.00
21/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	4657	5	4657	5	0.00
21/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1532	2	1532	2	1,815.00
21/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1206	1	1206	1	1,815.00
21/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	12374	13	12374	13	0.00
21/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3457	4	3457	4	0.00
21/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	4744	5	4744	5	0.00

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21/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	8621	9	8621	9	0.00
21/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	8986	9	8986	9	0.00
21/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5014	5	5014	5	0.00
21/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6219	7	6219	7	0.00
21/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1701	2	1701	2	525.00
21/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3491	4	3491	4	0.00
21/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1261	1	1261	1	568.00
21/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	4968	5	4968	5	0.00
21/02/2020	2044 On 04-February-21			Bond Future	10.31	86.0901	10.3109	86.0901	0.00
21/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4814	5	4814	5	0.00
21/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4895	5	4895	5	0.00
21/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2411	2	2411	2	405.00
21/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4855	5	4855	5	0.00
21/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4576	4	4576	4	0.00
21/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3637	3	3637	3	0.00
21/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6948	7	6948	7	0.00
21/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4476	5	4476	5	0.00
21/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	4738	5	4738	5	405.00
21/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	7705	8	7705	8	0.00
21/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3008	3	3008	3	405.00
21/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	4513	5	4513	5	0.00
21/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	5777	6	5777	6	0.00
21/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4440	5	4440	5	0.00
21/02/2020	2046 On 07-May-20			Bond Future	108.20	108.0168	108.2046	108.0168	14,000.00
21/02/2020	2046 On 06-August-20			Bond Future	110.17	109.9800	110.1712	109.9800	0.00
21/02/2020	2046 On 05-November-20			Bond Future	110.34	110.1463	110.3410	110.1463	0.00
21/02/2020	2046 On 04-February-21			Bond Future	112.35	112.1493	112.3479	112.1493	0.00
21/02/2020	2050 On 07-May-20			Bond Future	112.40	112.4086	112.4023	112.4086	11,773.00
21/02/2020	2050 On 06-August-20			Bond Future	112.57	112.5787	112.5724	112.5787	0.00
21/02/2020	2050 On 05-November-20			Bond Future	114.57	114.5798	114.5734	114.5798	0.00
21/02/2020	2050 On 04-February-21			Bond Future	114.74	114.7509	114.7445	114.7509	0.00
21/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	8657 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
21/02/2020	AL37 On 07-May-20			Index Future	707.62	706.3940	707.6190	706.3940	0.00
21/02/2020	AL37 On 06-August-20			Index Future	720.17	718.9230	720.1690	718.9230	0.00
21/02/2020	AL37 On 05-November-20			Index Future	732.95	731.6770	732.9450	731.6770	0.00
21/02/2020	AL37 On 04-February-21			Index Future	746.11	744.8210	746.1130	744.8210	0.00
21/02/2020	AL7T On 07-May-20			Index Future	817.57	815.1690	817.5710	815.1690	0.00
21/02/2020	AL7T On 06-August-20			Index Future	832.07	829.6280	832.0720	829.6280	0.00
21/02/2020	AL7T On 05-November-20			Index Future	846.83	844.3450	846.8330	844.3450	0.00
21/02/2020	AL7T On 04-February-21			Index Future	862.05	859.5130	862.0470	859.5130	0.00
21/02/2020	ALBI On 07-May-20			Index Future	726.07	723.5440	726.0690	723.5440	211.00
21/02/2020	ALBI On 06-August-20			Index Future	738.95	736.3780	738.9470	736.3780	0.00
21/02/2020	ALBI On 05-November-20			Index Future	752.06	749.4410	752.0570	749.4410	0.00
21/02/2020	ALBI On 04-February-21			Index Future	765.57	762.9040	765.5670	762.9040	0.00
21/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2020	ES33 On 07-May-20			Bond Future	10.89	77.2888	10.8905	77.2888	350.00
21/02/2020	ES33 On 06-August-20			Bond Future	11.01	78.6745	11.0126	78.6745	0.00
21/02/2020	ES33 On 05-November-20			Bond Future	11.14	76.2636	11.1406	76.2636	0.00
21/02/2020	ES33 On 04-February-21			Bond Future	11.28	77.6330	11.2763	77.6330	0.00
21/02/2020	ES42 On 07-May-20			Bond Future	11.23	77.9029	11.2300	77.9029	4,919.00
21/02/2020	ES42 On 06-August-20			Bond Future	11.35	79.2997	11.3489	79.2997	0.00
21/02/2020	ES42 On 05-November-20			Bond Future	11.47	76.4275	11.4722	76.4275	0.00
21/02/2020	ES42 On 04-February-21			Bond Future	11.60	77.7995	11.5984	77.7995	0.00
21/02/2020	GOVI On 07-May-20			GOVI	718.02	715.5450	718.0190	715.5450	1,177.00
21/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	19710	4	19710	4	0.00
21/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	19810	4	19810	4	0.00
21/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	19610	4	19610	4	0.00
21/02/2020	GOVI On 06-August-20			GOVI	730.76	728.2360	730.7550	728.2360	0.00
21/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	26150	0	26150	0	0.00
21/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	26250	0	26250	0	0.00
21/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	26350	0	26350	0	0.00
21/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 05-November-20			GOVI	743.72	741.1550	743.7180	741.1550	0.00
21/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	58880	3	58880	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	58780	3	58780	3	0.00
21/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	58680	3	58680	3	0.00
21/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 04-February-21			GOVI	757.08	754.4690	757.0790	754.4690	0.00
21/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	61290	4	61290	4	0.00
21/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	61190	4	61190	4	0.00
21/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	61390	4	61390	4	0.00
21/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
21/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
21/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2020	IGOV On 07-May-20			Index Future	264.23	264.2080	264.2340	264.2080	1,009.00
21/02/2020	IGOV On 06-August-20			Index Future	268.98	268.9590	268.9840	268.9590	0.00
21/02/2020	IGOV On 05-November-20			Index Future	273.82	273.7920	273.8190	273.7920	0.00
21/02/2020	IGOV On 04-February-21			Index Future	278.80	278.7730	278.8000	278.7730	0.00
21/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
21/02/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
21/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
21/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.23	95.2400	95.2300	95.2400	0.00
21/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.13	94.1500	94.1300	94.1500	0.00
21/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.92	92.9500	92.9200	92.9500	0.00
21/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.67	92.7200	92.6700	92.7200	0.00
21/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.50	94.5600	94.5000	94.5600	51.00
21/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.29	94.3600	94.2900	94.3600	0.00
21/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.11	95.2000	95.1100	95.2000	0.00
21/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.73	98.8200	98.7300	98.8200	0.00
21/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.68	99.7700	99.6800	99.7700	0.00
21/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.64	92.7400	92.6400	92.7400	0.00
21/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.47	98.5900	98.4700	98.5900	0.00
21/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
21/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.13	88.3800	88.1300	88.3800	0.00
21/02/2020	IS10 On 16-March-26			Interest Rate Swap	84.85	85.1100	84.8500	85.1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.38	83.6500	83.3800	83.6500	0.00
21/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.48	85.7500	85.4800	85.7500	0.00
21/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.31	89.5800	89.3100	89.5800	0.00
21/02/2020	IS10 On 15-March-27			Interest Rate Swap	87.72	88.0000	87.7200	88.0000	0.00
21/02/2020	IS10 On 21-June-27			Interest Rate Swap	89.79	90.0800	89.7900	90.0800	0.00
21/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.34	95.6500	95.3400	95.6500	0.00
21/02/2020	IS10 On 20-December-27			Interest Rate Swap	95.65	95.9800	95.6500	95.9800	0.00
21/02/2020	IS10 On 22-March-28			Interest Rate Swap	88.87	89.2100	88.8700	89.2100	0.00
21/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.30	96.6400	96.3000	96.6400	0.00
21/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
21/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/02/2020	R023 On 07-May-20			Bond Future	6.40	104.7790	6.4005	104.7790	67,970.00
21/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1356	1	1356	1	0.00
21/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1333	1	1333	1	0.00
21/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1379	1	1379	1	0.00
21/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	79	0	79	0	0.00
21/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	77	0	77	0	0.00
21/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	74	0	74	0	0.00
21/02/2020	R023 On 06-August-20			Bond Future	6.31	106.6576	6.3058	106.6576	0.00
21/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2320	2	2320	2	0.00
21/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2363	2	2363	2	0.00
21/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2341	2	2341	2	0.00
21/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	84	0	84	0	0.00
21/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	85	0	85	0	0.00
21/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	86	0	86	0	0.00
21/02/2020	R023 On 05-November-20			Bond Future	6.21	104.5999	6.2067	104.5999	0.00
21/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2763	3	2763	3	0.00
21/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2743	3	2743	3	0.00
21/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2783	3	2783	3	0.00
21/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	99	0	99	0	0.00
21/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	98	0	98	0	0.00
21/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	96	0	96	0	0.00
21/02/2020	R023 On 04-February-21			Bond Future	6.07	106.4785	6.0729	106.4785	0.00
21/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	989	1	989	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	1015	1	1015	1	0.00
21/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	1002	1	1002	1	0.00
21/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	504	1	504	1	0.00
21/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	511	1	511	1	0.00
21/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	498	1	498	1	0.00
21/02/2020	R035 On 07-May-20			Bond Future	9.69	95.0761	9.6883	95.0761	118,073.00
21/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	395	0	395	0	5,000.00
21/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1209	1	1209	1	0.00
21/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2636	2	2636	2	7,500.00
21/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2205	2	2205	2	5,000.00
21/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1240	1	1240	1	0.00
21/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6560	6	6560	6	0.00
21/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7651	7	7651	7	0.00
21/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1271	1	1271	1	0.00
21/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1462	1	1462	1	7,500.00
21/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2330	2	2330	2	3,530.00
21/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	511	0	511	0	3,530.00
21/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4395	5	4395	5	0.00
21/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	2758	3	2758	3	0.00
21/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2496	3	2496	3	0.00
21/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	1749	2	1749	2	0.00
21/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	2849	3	2849	3	0.00
21/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1447	2	1447	2	0.00
21/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1653	2	1653	2	0.00
21/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	234	0	234	0	5,000.00
21/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	339	0	339	0	3,530.00
21/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	2803	3	2803	3	0.00
21/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	4832	5	4832	5	0.00
21/02/2020	R035 On 06-August-20			Bond Future	9.76	96.7807	9.7647	96.7807	410.00
21/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	935	1	935	1	500.00
21/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	761	1	761	1	24,761.00
21/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3576	3	3576	3	0.00
21/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2602	2	2602	2	500.00
21/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	6073	6	6073	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
21/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3618	3	3618	3	0.00
21/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	450	0	450	0	3,000.00
21/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3534	3	3534	3	0.00
21/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2422	3	2422	3	0.00
21/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8305	9	8305	9	0.00
21/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2483	3	2483	3	0.00
21/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1260	1	1260	1	500.00
21/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6595	7	6595	7	0.00
21/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2452	3	2452	3	0.00
21/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3297	3	3297	3	0.00
21/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	6055	6	6055	6	0.00
21/02/2020	R035 On 05-November-20			Bond Future	9.85	93.9794	9.8469	93.9794	0.00
21/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5543	5	5543	5	0.00
21/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5590	5	5590	5	0.00
21/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5497	5	5497	5	0.00
21/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2188	2	2188	2	0.00
21/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2166	2	2166	2	0.00
21/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2145	2	2145	2	0.00
21/02/2020	R035 On 04-February-21			Bond Future	9.93	95.6671	9.9334	95.6671	0.00
21/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4986	5	4986	5	0.00
21/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4675	4	4675	4	0.00
21/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4637	4	4637	4	0.00
21/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4599	4	4599	4	0.00
21/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	9510	9	9510	9	0.00
21/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	3819	4	3819	4	0.00
21/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	3851	4	3851	4	0.00
21/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3544	4	3544	4	650.00
21/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1535	2	1535	2	650.00
21/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	3788	4	3788	4	0.00
21/02/2020	R186 On 07-May-20			Bond Future	7.94	116.8735	7.9361	116.8735	85,030.00
21/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1643	2	1643	2	0.00
21/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3326	3	3326	3	0.00
21/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5368	5	5368	5	0.00
21/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1678	2	1678	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1099	1	1099	1	0.00
21/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2384	2	2384	2	0.00
21/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1610	1	1610	1	0.00
21/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	471	0	471	0	0.00
21/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	880	1	880	1	0.00
21/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2332	2	2332	2	0.00
21/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	87	0	87	0	0.00
21/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	839	1	839	1	0.00
21/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1297	1	1297	1	2,500.00
21/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	520	1	520	1	0.00
21/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	290	0	290	0	23,172.00
21/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	859	1	859	1	0.00
21/02/2020	R186 On 06-August-20			Bond Future	7.98	113.6658	7.9755	113.6658	1,870.00
21/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	3040	3	3040	3	0.00
21/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2613	2	2613	2	0.00
21/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	3077	3	3077	3	0.00
21/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	3003	3	3003	3	0.00
21/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	992	1	992	1	0.00
21/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1172	1	1172	1	3,150.00
21/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	961	1	961	1	0.00
21/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	976	1	976	1	0.00
21/02/2020	R186 On 05-November-20			Bond Future	8.02	115.6597	8.0173	115.6597	0.00
21/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4163	4	4163	4	0.00
21/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	4126	4	4126	4	0.00
21/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	4089	4	4089	4	0.00
21/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	3043	3	3043	3	3,500.00
21/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6574	6	6574	6	0.00
21/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1647	2	1647	2	3,500.00
21/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1410	1	1410	1	0.00
21/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2557	3	2557	3	0.00
21/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	447	0	447	0	3,500.00
21/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	952	1	952	1	0.00
21/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	964	1	964	1	0.00
21/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	940	1	940	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	R186 On 04-February-21			Bond Future	8.06	112.4346	8.0595	112.4346	0.00
21/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	2669	3	2669	3	0.00
21/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	2697	3	2697	3	0.00
21/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	2724	3	2724	3	0.00
21/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	2203	2	2203	2	0.00
21/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	2182	2	2182	2	0.00
21/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	2225	2	2225	2	0.00
21/02/2020	R197 On 07-May-20			Bond Future	309.14	309.2711	309.1406	309.2711	2,507.00
21/02/2020	R197 On 06-August-20			Bond Future	307.00	307.1297	306.9968	307.1297	0.00
21/02/2020	R197 On 05-November-20			Bond Future	312.45	312.5890	312.4541	312.5890	0.00
21/02/2020	R197 On 04-February-21			Bond Future	310.17	310.3102	310.1731	310.3102	0.00
21/02/2020	R202 On 07-May-20			Bond Future	229.06	228.8314	229.0639	228.8314	8,483.00
21/02/2020	R202 On 06-August-20			Bond Future	229.10	228.8673	229.1040	228.8673	0.00
21/02/2020	R202 On 05-November-20			Bond Future	233.18	232.9356	233.1768	232.9356	0.00
21/02/2020	R202 On 04-February-21			Bond Future	233.19	232.9424	233.1879	232.9424	0.00
21/02/2020	R208 On 07-May-20			Bond Future	6.06	101.2356	6.0615	101.2356	16,372.00
21/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
21/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
21/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
21/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1079	1	1079	1	0.00
21/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1088	1	1088	1	0.00
21/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1070	1	1070	1	0.00
21/02/2020	R208 On 06-August-20			Bond Future	5.60	103.0507	5.6017	103.0507	0.00
21/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	80	0	80	0	0.00
21/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	83	0	83	0	0.00
21/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	77	0	77	0	0.00
21/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	109	0	109	0	0.00
21/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	106	0	106	0	0.00
21/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	103	0	103	0	0.00
21/02/2020	R208 On 05-November-20			Bond Future	4.59	101.4566	4.5856	101.4566	0.00
21/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	118	0	118	0	0.00
21/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	115	0	115	0	0.00
21/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	113	0	113	0	0.00
21/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	41	0	41	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	42	0	42	0	0.00
21/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	40	0	40	0	0.00
21/02/2020	R209 On 07-May-20			Bond Future	9.75	72.3809	9.7515	72.3809	67,905.00
21/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	828	1	828	1	0.00
21/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	873	1	873	1	0.00
21/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	851	1	851	1	0.00
21/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	2729	3	2729	3	0.00
21/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	2686	3	2686	3	0.00
21/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	2772	3	2772	3	0.00
21/02/2020	R209 On 06-August-20			Bond Future	9.82	73.6786	9.8245	73.6786	200.00
21/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35411	36	35411	36	0.00
21/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35520	36	35520	36	0.00
21/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35303	36	35303	36	0.00
21/02/2020	R209 On 05-November-20			Bond Future	9.90	71.8211	9.8993	71.8211	0.00
21/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3428	3	3428	3	0.00
21/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3495	3	3495	3	0.00
21/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3461	3	3461	3	0.00
21/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2784	3	2784	3	0.00
21/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2757	3	2757	3	0.00
21/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2811	3	2811	3	0.00
21/02/2020	R209 On 04-February-21			Bond Future	9.98	73.1107	9.9761	73.1107	0.00
21/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	4062	4	4062	4	0.00
21/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	4095	4	4095	4	0.00
21/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	4029	4	4029	4	0.00
21/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	3282	3	3282	3	0.00
21/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	3255	3	3255	3	0.00
21/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	3229	3	3229	3	0.00
21/02/2020	R210 On 07-May-20			Bond Future	188.30	188.1738	188.2978	188.1738	1,941.00
21/02/2020	R210 On 06-August-20			Bond Future	191.72	191.5936	191.7197	191.5936	0.00
21/02/2020	R210 On 05-November-20			Bond Future	192.42	192.2880	192.4166	192.2880	0.00
21/02/2020	R210 On 04-February-21			Bond Future	195.92	195.7850	195.9162	195.7850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	R212 On 07-May-20			Bond Future	165.03	165.0571	165.0272	165.0571	6,719.00
21/02/2020	R212 On 06-August-20			Bond Future	165.74	165.7712	165.7407	165.7712	0.00
21/02/2020	R212 On 05-November-20			Bond Future	168.69	168.7179	168.6870	168.7179	0.00
21/02/2020	R212 On 04-February-21			Bond Future	169.44	169.4670	169.4357	169.4670	0.00
21/02/2020	R213 On 07-May-20			Bond Future	9.08	86.9759	9.0833	86.9759	18,251.00
21/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1268	1	1268	1	0.00
21/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1326	1	1326	1	0.00
21/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1297	1	1297	1	0.00
21/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	1782	2	1782	2	0.00
21/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1716	2	1716	2	0.00
21/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	1749	2	1749	2	0.00
21/02/2020	R213 On 06-August-20			Bond Future	9.15	88.5353	9.1468	88.5353	300.00
21/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2780	3	2780	3	0.00
21/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2850	3	2850	3	0.00
21/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2815	3	2815	3	0.00
21/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	1897	2	1897	2	0.00
21/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	1872	2	1872	2	0.00
21/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	1922	2	1922	2	0.00
21/02/2020	R213 On 05-November-20			Bond Future	9.22	86.5399	9.2168	86.5399	0.00
21/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	4070	4	4070	4	0.00
21/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	4107	4	4107	4	0.00
21/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	4145	4	4145	4	0.00
21/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	1858	2	1858	2	0.00
21/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	1897	2	1897	2	0.00
21/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	1877	2	1877	2	0.00
21/02/2020	R213 On 04-February-21			Bond Future	9.29	88.0941	9.2906	88.0941	0.00
21/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	3625	3	3625	3	0.00
21/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	3593	3	3593	3	0.00
21/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	3562	3	3562	3	0.00
21/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	2961	3	2961	3	0.00
21/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	2987	3	2987	3	0.00
21/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	2935	3	2935	3	0.00
21/02/2020	R214 On 07-May-20			Bond Future	9.96	70.7744	9.9588	70.7744	16,582.00
21/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1135	1	1135	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1162	1	1162	1	0.00
21/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1107	1	1107	1	0.00
21/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	295	0	295	0	1,250.00
21/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1589	1	1589	1	1,250.00
21/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4826	5	4826	5	0.00
21/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	1912	2	1912	2	0.00
21/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2507	3	2507	3	0.00
21/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	4792	5	4792	5	0.00
21/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	430	1	430	1	1,250.00
21/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2466	3	2466	3	0.00
21/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2426	3	2426	3	0.00
21/02/2020	R214 On 06-August-20			Bond Future	10.03	72.0433	10.0297	72.0433	300.00
21/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2516	2	2516	2	0.00
21/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2549	2	2549	2	0.00
21/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2582	2	2582	2	0.00
21/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	2842	3	2842	3	0.00
21/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	2907	3	2907	3	0.00
21/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	2874	3	2874	3	0.00
21/02/2020	R214 On 05-November-20			Bond Future	10.10	70.0120	10.1049	70.0120	0.00
21/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3777	4	3777	4	0.00
21/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3812	4	3812	4	0.00
21/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3741	4	3741	4	0.00
21/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	2880	3	2880	3	0.00
21/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	2852	3	2852	3	0.00
21/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	2825	3	2825	3	0.00
21/02/2020	R214 On 04-February-21			Bond Future	10.18	71.2692	10.1835	71.2692	0.00
21/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	4334	4	4334	4	0.00
21/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	4402	4	4402	4	0.00
21/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	4368	4	4368	4	0.00
21/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3509	4	3509	4	0.00
21/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3481	4	3481	4	0.00
21/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3537	4	3537	4	0.00
21/02/2020	R248 On 07-May-20			Bond Future	10.08	88.9033	10.0762	88.9033	91,040.00
21/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	1050	1	1050	1	0.00

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21/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5551	5	5551	5	0.00
21/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1110	1	1110	1	0.00
21/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2747	2	2747	2	0.00
21/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	825	1	825	1	300.00
21/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1080	1	1080	1	0.00
21/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3596	4	3596	4	0.00
21/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	1731	2	1731	2	300.00
21/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4130	5	4130	5	0.00
21/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	3653	4	3653	4	0.00
21/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	636	1	636	1	300.00
21/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	3539	4	3539	4	0.00
21/02/2020	R248 On 06-August-20			Bond Future	10.15	90.4973	10.1503	90.4973	400.00
21/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	650	1	650	1	20,640.00
21/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3516	3	3516	3	0.00
21/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3603	3	3603	3	0.00
21/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	366	0	366	0	3,000.00
21/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3559	3	3559	3	0.00
21/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3236	3	3236	3	0.00
21/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3199	3	3199	3	0.00
21/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	10729	11	10729	11	0.00
21/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3274	4	3274	4	0.00
21/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	8587	9	8587	9	0.00
21/02/2020	R248 On 05-November-20			Bond Future	10.23	87.6491	10.2287	87.6491	0.00
21/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3200	3	3200	3	0.00
21/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3162	3	3162	3	0.00
21/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3124	3	3124	3	0.00
21/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	4791	5	4791	5	0.00
21/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	4836	5	4836	5	0.00
21/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	4746	5	4746	5	0.00
21/02/2020	R248 On 04-February-21			Bond Future	10.31	89.2230	10.3107	89.2230	0.00
21/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	5366	5	5366	5	0.00
21/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	5409	5	5409	5	0.00
21/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	5452	5	5452	5	0.00
21/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	4125	4	4125	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	4194	4	4194	4	0.00
21/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	4160	4	4160	4	0.00