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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
26/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	2025 On 07-May-20			Bond Future	138.21	138.4817	138.2074	138.4817	2,047.00
26/02/2020	2025 On 06-August-20			Bond Future	139.23	139.5108	139.2311	139.5108	0.00
26/02/2020	2025 On 05-November-20			Bond Future	141.73	142.0149	141.7306	142.0149	0.00
26/02/2020	2025 On 04-February-21			Bond Future	142.82	143.1106	142.8213	143.1106	0.00
26/02/2020	2029 On 07-May-20			Bond Future	101.91	101.9196	101.9064	101.9196	3,806.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2020	2029 On 06-August-20			Bond Future	103.77	103.7810	103.7674	103.7810	0.00
26/02/2020	2029 On 05-November-20			Bond Future	104.49	104.5054	104.4918	104.5054	0.00
26/02/2020	2029 On 04-February-21			Bond Future	106.42	106.4319	106.4182	106.4319	0.00
26/02/2020	2030 On 07-May-20			Bond Future	8.74	96.7945	8.7384	96.7945	75,267.00
26/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1614	1	1614	1	0.00
26/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1649	1	1649	1	0.00
26/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1580	1	1580	1	0.00
26/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	673	0	673	0	5,000.00
26/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	3270	3	3270	3	0.00
26/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1828	1	1828	1	5,000.00
26/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	2501	3	2501	3	0.00
26/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	497	1	497	1	7,750.00
26/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1320	2	1320	2	0.00
26/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1132	1	1132	1	0.00
26/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1264	2	1264	2	0.00
26/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1292	2	1292	2	0.00
26/02/2020	2030 On 06-August-20			Bond Future	8.80	94.5293	8.7985	94.5293	200.00
26/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	1074	1	1074	1	800.00
26/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	2432	2	2432	2	800.00
26/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	4637	4	4637	4	0.00
26/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	3296	3	3296	3	0.00
26/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	3258	3	3258	3	0.00
26/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	3335	3	3335	3	0.00
26/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1451	2	1451	2	0.00
26/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1493	2	1493	2	0.00
26/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1472	2	1472	2	0.00
26/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	928	1	928	1	800.00
26/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	2056	2	2056	2	0.00
26/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	3810	4	3810	4	0.00
26/02/2020	2030 On 05-November-20			Bond Future	8.85	96.2039	8.8549	96.2039	0.00
26/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	6685	6	6685	6	0.00
26/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	5568	5	5568	5	0.00
26/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1394	1	1394	1	14,160.00
26/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2721	2	2721	2	14,160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	905	1	905	1	3,000.00
26/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2690	2	2690	2	3,000.00
26/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	4005	4	4005	4	3,000.00
26/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	9457	9	9457	9	0.00
26/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	2330	2	2330	2	3,000.00
26/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1351	1	1351	1	1,000.00
26/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	3315	3	3315	3	1,000.00
26/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	7592	7	7592	7	0.00
26/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1790	2	1790	2	16,000.00
26/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	3280	3	3280	3	16,000.00
26/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8994	8	8994	8	0.00
26/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	4639	4	4639	4	0.00
26/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	4679	4	4679	4	0.00
26/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	4598	4	4598	4	0.00
26/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1514	2	1514	2	0.00
26/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1481	2	1481	2	0.00
26/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1497	2	1497	2	0.00
26/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	444	1	444	1	16,000.00
26/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2237	3	2237	3	0.00
26/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	707	1	707	1	1,000.00
26/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	3766	4	3766	4	0.00
26/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2213	3	2213	3	0.00
26/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	1788	2	1788	2	0.00
26/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	379	0	379	0	3,000.00
26/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	4507	5	4507	5	0.00
26/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3083	3	3083	3	0.00
26/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	2719	3	2719	3	0.00
26/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	5578	6	5578	6	0.00
26/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	2690	3	2690	3	0.00
26/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1175	1	1175	1	3,000.00
26/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	4424	5	4424	5	0.00
26/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	896	1	896	1	14,160.00
26/02/2020	2030 On 04-February-21			Bond Future	8.91	93.9484	8.9120	93.9484	0.00
26/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	1695	1	1695	1	800.00

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26/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	2991	3	2991	3	800.00
26/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	8141	8	8141	8	0.00
26/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	3953	4	3953	4	0.00
26/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	3987	4	3987	4	0.00
26/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	3919	4	3919	4	0.00
26/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	2535	3	2535	3	0.00
26/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	2488	3	2488	3	0.00
26/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	2512	3	2512	3	0.00
26/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	958	1	958	1	800.00
26/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	3297	4	3297	4	0.00
26/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	5009	5	5009	5	0.00
26/02/2020	2032 On 07-May-20			Bond Future	9.16	93.7534	9.1583	93.7534	84,122.00
26/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1698	1	1698	1	0.00
26/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1736	1	1736	1	0.00
26/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1662	1	1662	1	3,000.00
26/02/2020	2032 On 07-May-20	9.54	Call	Bond Future	3258	3	3258	3	0.00
26/02/2020	2032 On 07-May-20	8.82	Call	Bond Future	643	0	643	0	3,000.00
26/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	1100	1	1100	1	7,500.00
26/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	3064	3	3064	3	7,500.00
26/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	2170	2	2170	2	7,500.00
26/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1774	1	1774	1	7,500.00
26/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1208	2	1208	2	0.00
26/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	1489	2	1489	2	0.00
26/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	768	1	768	1	0.00
26/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	2190	3	2190	3	0.00
26/02/2020	2032 On 07-May-20	9.54	Put	Bond Future	698	1	698	1	3,000.00
26/02/2020	2032 On 07-May-20	8.82	Put	Bond Future	2994	4	2994	4	0.00
26/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	1582	2	1582	2	0.00
26/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	1519	2	1519	2	0.00
26/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	1550	2	1550	2	0.00
26/02/2020	2032 On 06-August-20			Bond Future	9.22	95.4427	9.2249	95.4427	300.00
26/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	5467	5	5467	5	0.00
26/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	1259	1	1259	1	800.00
26/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	2792	2	2792	2	800.00

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26/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	3447	3	3447	3	0.00
26/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	3488	3	3488	3	0.00
26/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	3407	3	3407	3	0.00
26/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	1912	2	1912	2	0.00
26/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	1862	2	1862	2	0.00
26/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	1887	2	1887	2	0.00
26/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	2356	3	2356	3	0.00
26/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1018	1	1018	1	800.00
26/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	4242	5	4242	5	0.00
26/02/2020	2032 On 05-November-20			Bond Future	9.29	92.9753	9.2927	92.9753	0.00
26/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	4262	4	4262	4	3,000.00
26/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	10750	10	10750	10	0.00
26/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2484	2	2484	2	3,000.00
26/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1988	2	1988	2	1,000.00
26/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3607	3	3607	3	1,000.00
26/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	11198	11	11198	11	0.00
26/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4879	4	4879	4	0.00
26/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4836	4	4836	4	0.00
26/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4923	4	4923	4	0.00
26/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	1847	2	1847	2	0.00
26/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	1887	2	1887	2	0.00
26/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	1867	2	1867	2	0.00
26/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	366	0	366	0	1,000.00
26/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	2643	3	2643	3	0.00
26/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2202	2	2202	2	0.00
26/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	421	0	421	0	3,000.00
26/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	4353	5	4353	5	0.00
26/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	3699	4	3699	4	0.00
26/02/2020	2032 On 04-February-21			Bond Future	9.36	94.6681	9.3614	94.6681	0.00
26/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	9786	9	9786	9	0.00
26/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1952	2	1952	2	800.00
26/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	3374	3	3374	3	800.00
26/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	4490	4	4490	4	0.00
26/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	4528	4	4528	4	0.00

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26/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	4565	4	4565	4	0.00
26/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	2848	3	2848	3	0.00
26/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	2874	3	2874	3	0.00
26/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	2900	3	2900	3	0.00
26/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	3837	4	3837	4	0.00
26/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	963	1	963	1	800.00
26/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	5753	6	5753	6	0.00
26/02/2020	2033 On 07-May-20			Bond Future	101.23	101.3001	101.2314	101.3001	6,960.00
26/02/2020	2033 On 06-August-20			Bond Future	103.08	103.1501	103.0801	103.1501	0.00
26/02/2020	2033 On 05-November-20			Bond Future	103.71	103.7853	103.7142	103.7853	0.00
26/02/2020	2033 On 04-February-21			Bond Future	105.63	105.6985	105.6262	105.6985	0.00
26/02/2020	2037 On 07-May-20			Bond Future	9.76	91.3525	9.7610	91.3525	69,152.00
26/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	1315	1	1315	1	0.00
26/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	1349	1	1349	1	0.00
26/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	1283	1	1283	1	0.00
26/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1669	1	1669	1	7,500.00
26/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2958	3	2958	3	7,500.00
26/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	2130	3	2130	3	0.00
26/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	2584	3	2584	3	0.00
26/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1185	1	1185	1	0.00
26/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	2496	3	2496	3	0.00
26/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	2540	3	2540	3	0.00
26/02/2020	2037 On 06-August-20			Bond Future	9.84	88.7386	9.8387	88.7386	300.00
26/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	3066	3	3066	3	0.00
26/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	3106	3	3106	3	0.00
26/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	3027	3	3027	3	0.00
26/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	2869	3	2869	3	0.00
26/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	2801	3	2801	3	0.00
26/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	2835	3	2835	3	0.00
26/02/2020	2037 On 05-November-20			Bond Future	9.91	90.3106	9.9124	90.3106	0.00
26/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	4634	4	4634	4	0.00
26/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	4591	4	4591	4	0.00
26/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	4677	4	4677	4	0.00
26/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	2681	3	2681	3	0.00

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26/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	2737	3	2737	3	0.00
26/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	2709	3	2709	3	0.00
26/02/2020	2037 On 04-February-21			Bond Future	9.99	87.6973	9.9881	87.6973	0.00
26/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	5444	5	5444	5	0.00
26/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	5362	5	5362	5	0.00
26/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	5403	5	5403	5	0.00
26/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	3337	4	3337	4	0.00
26/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	3366	4	3366	4	0.00
26/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	3309	4	3309	4	0.00
26/02/2020	2038 On 07-May-20			Bond Future	117.78	117.7888	117.7755	117.7888	10,867.00
26/02/2020	2038 On 06-August-20			Bond Future	118.24	118.2524	118.2387	118.2524	0.00
26/02/2020	2038 On 05-November-20			Bond Future	120.36	120.3748	120.3611	120.3748	0.00
26/02/2020	2038 On 04-February-21			Bond Future	120.87	120.8813	120.8676	120.8813	0.00
26/02/2020	2040 On 07-May-20			Bond Future	9.91	93.9003	9.9118	93.9003	47,815.00
26/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1328	1	1328	1	0.00
26/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1363	1	1363	1	0.00
26/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	1292	1	1292	1	0.00
26/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1740	1	1740	1	7,500.00
26/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	3130	3	3130	3	7,500.00
26/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	633	0	633	0	2,640.00
26/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	2395	2	2395	2	2,640.00
26/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	4049	5	4049	5	0.00
26/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	1689	2	1689	2	0.00
26/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	1241	2	1241	2	0.00
26/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	2777	3	2777	3	0.00
26/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	2241	3	2241	3	0.00
26/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	2682	3	2682	3	0.00
26/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	2729	3	2729	3	0.00
26/02/2020	2040 On 06-August-20			Bond Future	9.99	91.0817	9.9908	91.0817	600.00
26/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	7191	7	7191	7	0.00
26/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	1671	1	1671	1	800.00
26/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	3535	3	3535	3	800.00
26/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	3363	3	3363	3	0.00
26/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	3406	3	3406	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
26/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	3321	3	3321	3	0.00
26/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3090	3	3090	3	0.00
26/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3016	3	3016	3	0.00
26/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3053	3	3053	3	0.00
26/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	2909	3	2909	3	0.00
26/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1177	1	1177	1	800.00
26/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	5111	6	5111	6	0.00
26/02/2020	2040 On 05-November-20			Bond Future	10.07	92.6951	10.0656	92.6951	0.00
26/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	4535	4	4535	4	2,000.00
26/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	12169	11	12169	11	0.00
26/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3579	3	3579	3	2,000.00
26/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	11093	10	11093	10	0.00
26/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2586	2	2586	2	2,000.00
26/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1865	2	1865	2	2,000.00
26/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4891	4	4891	4	0.00
26/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4846	4	4846	4	0.00
26/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4937	4	4937	4	0.00
26/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	2978	3	2978	3	0.00
26/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3039	3	3039	3	0.00
26/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3008	3	3008	3	0.00
26/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	6471	7	6471	7	0.00
26/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	868	1	868	1	2,000.00
26/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	5276	6	5276	6	0.00
26/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	665	1	665	1	2,000.00
26/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4095	5	4095	5	0.00
26/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3262	4	3262	4	0.00
26/02/2020	2040 On 04-February-21			Bond Future	10.14	89.8748	10.1425	89.8748	0.00
26/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	12249	12	12249	12	0.00
26/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	2530	2	2530	2	800.00
26/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	4246	4	4246	4	800.00
26/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	5604	5	5604	5	0.00
26/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	5647	5	5647	5	0.00
26/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	5691	5	5691	5	0.00
26/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	3587	4	3587	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
26/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	3618	4	3618	4	0.00
26/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	3649	4	3649	4	0.00
26/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	4809	5	4809	5	0.00
26/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1129	1	1129	1	800.00
26/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	7126	8	7126	8	0.00
26/02/2020	2044 On 07-May-20			Bond Future	9.97	90.6345	9.9750	90.6345	77,912.00
26/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1364	1	1364	1	0.00
26/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1400	1	1400	1	0.00
26/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1330	1	1330	1	0.00
26/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	2036	2	2036	2	129.00
26/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	6777	6	6777	6	0.00
26/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	442	0	442	0	129.00
26/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	276	0	276	0	100.00
26/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	2080	2	2080	2	100.00
26/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	8602	8	8602	8	0.00
26/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1783	1	1783	1	556.00
26/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	8145	7	8145	7	0.00
26/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	205	0	205	0	556.00
26/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	2319	3	2319	3	0.00
26/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	221	0	221	0	556.00
26/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	190	0	190	0	100.00
26/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	6403	7	6403	7	0.00
26/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2039	2	2039	2	0.00
26/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2077	2	2077	2	0.00
26/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	347	0	347	0	129.00
26/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	5837	6	5837	6	0.00
26/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	2868	3	2868	3	0.00
26/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	4925	6	4925	6	0.00
26/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	2770	3	2770	3	0.00
26/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	2819	3	2819	3	0.00
26/02/2020	2044 On 06-August-20			Bond Future	10.05	87.8823	10.0516	87.8823	500.00
26/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	999	1	999	1	602.00
26/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2982	3	2982	3	602.00
26/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	8697	8	8697	8	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
26/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	456	0	456	0	140.00
26/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1818	2	1818	2	140.00
26/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	7767	7	7767	7	0.00
26/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2550	2	2550	2	0.00
26/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2588	2	2588	2	0.00
26/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2513	2	2513	2	0.00
26/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4084	5	4084	5	0.00
26/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	3994	4	3994	4	0.00
26/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4039	4	4039	4	0.00
26/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1116	1	1116	1	140.00
26/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5080	6	5080	6	0.00
26/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	924	1	924	1	602.00
26/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	9588	10	9588	10	0.00
26/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	3564	4	3564	4	0.00
26/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	6897	7	6897	7	0.00
26/02/2020	2044 On 05-November-20			Bond Future	10.12	89.4391	10.1240	89.4391	0.00
26/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	8438	8	8438	8	0.00
26/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	3504	3	3504	3	525.00
26/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	1310	1	1310	1	525.00
26/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	9046	8	9046	8	0.00
26/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	10503	10	10503	10	0.00
26/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	2325	2	2325	2	1,815.00
26/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	3227	3	3227	3	568.00
26/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	588	0	588	0	1,815.00
26/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	3424	3	3424	3	1,815.00
26/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	1212	1	1212	1	568.00
26/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	3188	3	3188	3	0.00
26/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	10221	10	10221	10	0.00
26/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4836	4	4836	4	0.00
26/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4791	4	4791	4	0.00
26/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4881	4	4881	4	0.00
26/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3031	3	3031	3	0.00
26/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3095	3	3095	3	0.00
26/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3063	3	3063	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
26/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1078	1	1078	1	568.00
26/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	4513	5	4513	5	0.00
26/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	8309	9	8309	9	0.00
26/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	4261	5	4261	5	0.00
26/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	11621	12	11621	12	0.00
26/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	4471	5	4471	5	0.00
26/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1029	1	1029	1	1,815.00
26/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	5651	6	5651	6	0.00
26/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1317	1	1317	1	1,815.00
26/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	7955	9	7955	9	0.00
26/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1467	2	1467	2	525.00
26/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	4178	5	4178	5	0.00
26/02/2020	2044 On 04-February-21			Bond Future	10.20	86.6846	10.1983	86.6846	0.00
26/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	4015	4	4015	4	0.00
26/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	7506	7	7506	7	0.00
26/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	5266	5	5266	5	0.00
26/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	5014	5	5014	5	0.00
26/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2697	2	2697	2	405.00
26/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	5309	5	5309	5	0.00
26/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	5351	5	5351	5	0.00
26/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4017	4	4017	4	0.00
26/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4051	4	4051	4	0.00
26/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	4297	5	4297	5	405.00
26/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	7112	8	7112	8	0.00
26/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	4085	4	4085	4	0.00
26/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	2687	3	2687	3	405.00
26/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	5277	6	5277	6	0.00
26/02/2020	2046 On 07-May-20			Bond Future	107.60	108.0016	107.6030	108.0016	14,000.00
26/02/2020	2046 On 06-August-20			Bond Future	109.57	109.9740	109.5682	109.9740	0.00
26/02/2020	2046 On 05-November-20			Bond Future	109.75	110.1592	109.7463	110.1592	0.00
26/02/2020	2046 On 04-February-21			Bond Future	111.77	112.1899	111.7695	112.1899	0.00
26/02/2020	2050 On 07-May-20			Bond Future	111.94	111.9539	111.9416	111.9539	11,818.00
26/02/2020	2050 On 06-August-20			Bond Future	112.11	112.1257	112.1131	112.1257	0.00
26/02/2020	2050 On 05-November-20			Bond Future	114.13	114.1384	114.1255	114.1384	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
26/02/2020	2050 On 04-February-21			Bond Future	114.32	114.3293	114.3166	114.3293	0.00
26/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	AL37 On 07-May-20			Index Future	712.17	708.9030	712.1740	708.9030	0.00
26/02/2020	AL37 On 06-August-20			Index Future	724.87	721.5380	724.8670	721.5380	0.00
26/02/2020	AL37 On 05-November-20			Index Future	737.85	734.4640	737.8520	734.4640	0.00
26/02/2020	AL37 On 04-February-21			Index Future	751.29	747.8400	751.2900	747.8400	0.00
26/02/2020	AL7T On 07-May-20			Index Future	824.54	818.8850	824.5390	818.8850	0.00
26/02/2020	AL7T On 06-August-20			Index Future	839.24	833.4810	839.2360	833.4810	0.00
26/02/2020	AL7T On 05-November-20			Index Future	854.27	848.4120	854.2700	848.4120	0.00
26/02/2020	AL7T On 04-February-21			Index Future	869.83	863.8630	869.8280	863.8630	0.00
26/02/2020	ALBI On 07-May-20			Index Future	732.04	727.1240	732.0360	727.1240	209.00
26/02/2020	ALBI On 06-August-20			Index Future	745.08	740.0850	745.0830	740.0850	0.00
26/02/2020	ALBI On 05-November-20			Index Future	758.43	753.3420	758.4310	753.3420	0.00
26/02/2020	ALBI On 04-February-21			Index Future	772.24	767.0620	772.2430	767.0620	0.00
26/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
26/02/2020	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C223 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C226 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C303 On	14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C303 On	28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2020	ES33 On	07-May-20			Bond Future	10.74	77.8183	10.7442	77.8183	350.00
26/02/2020	ES33 On	06-August-20			Bond Future	10.86	79.2205	10.8597	79.2205	0.00
26/02/2020	ES33 On	05-November-20			Bond Future	10.98	76.8326	10.9796	76.8326	0.00
26/02/2020	ES33 On	04-February-21			Bond Future	11.11	78.2314	11.1056	78.2314	0.00
26/02/2020	ES42 On	07-May-20			Bond Future	11.11	78.3378	11.1149	78.3378	4,919.00
26/02/2020	ES42 On	06-August-20			Bond Future	11.23	79.7494	11.2287	79.7494	0.00
26/02/2020	ES42 On	05-November-20			Bond Future	11.35	76.8989	11.3454	76.8989	0.00
26/02/2020	ES42 On	04-February-21			Bond Future	11.46	78.2988	11.4638	78.2988	0.00
26/02/2020	GOVI On	07-May-20			GOVI	723.80	718.9970	723.8020	718.9970	1,175.00
26/02/2020	GOVI On	07-May-20	719.99	Call	GOVI	38120	0	38120	0	0.00
26/02/2020	GOVI On	07-May-20	720.00	Call	GOVI	38020	0	38020	0	0.00
26/02/2020	GOVI On	07-May-20	719.98	Call	GOVI	38220	0	38220	0	0.00
26/02/2020	GOVI On	07-May-20	719.98	Put	GOVI	0	1	0	1	0.00
26/02/2020	GOVI On	07-May-20	720.00	Put	GOVI	0	1	0	1	0.00
26/02/2020	GOVI On	07-May-20	719.99	Put	GOVI	0	1	0	1	0.00
26/02/2020	GOVI On	06-August-20			GOVI	736.70	731.8120	736.7030	731.8120	0.00
26/02/2020	GOVI On	06-August-20	728.13	Call	GOVI	85730	4	85730	4	0.00
26/02/2020	GOVI On	06-August-20	728.12	Call	GOVI	85830	4	85830	4	0.00
26/02/2020	GOVI On	06-August-20	728.14	Call	GOVI	85630	4	85630	4	0.00
26/02/2020	GOVI On	06-August-20	728.14	Put	GOVI	0	0	0	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
26/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
26/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
26/02/2020	GOVI On 05-November-20			GOVI	749.90	744.9220	749.9000	744.9220	0.00
26/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	120600	7	120600	7	0.00
26/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	120500	7	120500	7	0.00
26/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	120700	7	120700	7	0.00
26/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	0	0	0	0.00
26/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	0	0	0	0.00
26/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	0	0	0	0.00
26/02/2020	GOVI On 04-February-21			GOVI	763.56	758.4880	763.5580	758.4880	0.00
26/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	126080	8	126080	8	0.00
26/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	125980	8	125980	8	0.00
26/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	126180	8	126180	8	0.00
26/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
26/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
26/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
26/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2020	IGOV On 07-May-20			Index Future	263.76	263.8750	263.7580	263.8750	1,009.00
26/02/2020	IGOV On 06-August-20			Index Future	268.52	268.6420	268.5230	268.6420	0.00
26/02/2020	IGOV On 05-November-20			Index Future	273.40	273.5170	273.3960	273.5170	0.00
26/02/2020	IGOV On 04-February-21			Index Future	278.44	278.5600	278.4370	278.5600	0.00
26/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
26/02/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
26/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
26/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.20	95.2300	95.2000	95.2300	0.00
26/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.04	94.0900	94.0400	94.0900	0.00
26/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.80	92.8800	92.8000	92.8800	0.00
26/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.53	92.6200	92.5300	92.6200	0.00
26/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.32	94.4500	94.3200	94.4500	51.00
26/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.08	94.2300	94.0800	94.2300	0.00
26/02/2020	IS05 On 21-June-22			Interest Rate Swap	94.88	95.0400	94.8800	95.0400	0.00
26/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.47	98.6400	98.4700	98.6400	0.00
26/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.40	99.5700	99.4000	99.5700	0.00
26/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.33	92.5100	92.3300	92.5100	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
26/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.14	98.3400	98.1400	98.3400	0.00
26/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
26/02/2020	IS10 On 17-December-25			Interest Rate Swap	87.57	87.9400	87.5700	87.9400	0.00
26/02/2020	IS10 On 16-March-26			Interest Rate Swap	84.26	84.6500	84.2600	84.6500	0.00
26/02/2020	IS10 On 15-June-26			Interest Rate Swap	82.77	83.1700	82.7700	83.1700	0.00
26/02/2020	IS10 On 21-September-26			Interest Rate Swap	84.85	85.2500	84.8500	85.2500	0.00
26/02/2020	IS10 On 21-December-26			Interest Rate Swap	88.67	89.0700	88.6700	89.0700	0.00
26/02/2020	IS10 On 15-March-27			Interest Rate Swap	87.07	87.4700	87.0700	87.4700	0.00
26/02/2020	IS10 On 21-June-27			Interest Rate Swap	89.12	89.5400	89.1200	89.5400	0.00
26/02/2020	IS10 On 20-September-27			Interest Rate Swap	94.67	95.0900	94.6700	95.0900	0.00
26/02/2020	IS10 On 20-December-27			Interest Rate Swap	94.97	95.4000	94.9700	95.4000	0.00
26/02/2020	IS10 On 22-March-28			Interest Rate Swap	88.15	88.6100	88.1500	88.6100	0.00
26/02/2020	IS10 On 20-June-28			Interest Rate Swap	95.59	96.0400	95.5900	96.0400	0.00
26/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
26/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/02/2020	R023 On 07-May-20			Bond Future	6.26	105.0010	6.2627	105.0010	67,917.00
26/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1671	1	1671	1	0.00
26/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1695	1	1695	1	0.00
26/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1647	1	1647	1	0.00
26/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	36	0	36	0	0.00
26/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	34	0	34	0	0.00
26/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	35	0	35	0	0.00
26/02/2020	R023 On 06-August-20			Bond Future	6.15	106.8930	6.1492	106.8930	0.00
26/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2679	2	2679	2	0.00
26/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2657	2	2657	2	0.00
26/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2701	2	2701	2	0.00
26/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	50	0	50	0	0.00
26/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	51	0	51	0	0.00
26/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	51	0	51	0	0.00
26/02/2020	R023 On 05-November-20			Bond Future	6.02	104.8576	6.0235	104.8576	0.00
26/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	3124	3	3124	3	0.00
26/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	3145	3	3145	3	0.00
26/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	3104	3	3104	3	0.00
26/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	63	0	63	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
26/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	61	0	61	0	0.00
26/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	62	0	62	0	0.00
26/02/2020	R023 On 04-February-21			Bond Future	5.85	106.7669	5.8520	106.7669	0.00
26/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	1279	1	1279	1	0.00
26/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	1265	1	1265	1	0.00
26/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	1294	1	1294	1	0.00
26/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	346	0	346	0	0.00
26/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	356	0	356	0	0.00
26/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	351	0	351	0	0.00
26/02/2020	R035 On 07-May-20			Bond Future	9.58	95.5559	9.5758	95.5559	118,227.00
26/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1525	1	1525	1	0.00
26/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1561	1	1561	1	0.00
26/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1490	1	1490	1	0.00
26/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1783	1	1783	1	7,500.00
26/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	3109	3	3109	3	7,500.00
26/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2769	2	2769	2	3,530.00
26/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	658	1	658	1	3,530.00
26/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	7281	7	7281	7	0.00
26/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2628	2	2628	2	5,000.00
26/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	8403	8	8403	8	0.00
26/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	515	0	515	0	5,000.00
26/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	1333	2	1333	2	0.00
26/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	147	0	147	0	5,000.00
26/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	219	0	219	0	3,530.00
26/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	4112	5	4112	5	0.00
26/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	3703	4	3703	4	0.00
26/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1252	2	1252	2	0.00
26/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1080	1	1080	1	0.00
26/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	2290	3	2290	3	0.00
26/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	1977	2	1977	2	0.00
26/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	2210	3	2210	3	0.00
26/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	2249	3	2249	3	0.00
26/02/2020	R035 On 06-August-20			Bond Future	9.65	97.2776	9.6473	97.2776	410.00
26/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	1126	1	1126	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2989	3	2989	3	500.00
26/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	6696	6	6696	6	0.00
26/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	925	1	925	1	24,761.00
26/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	556	0	556	0	3,000.00
26/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	4048	4	4048	4	0.00
26/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	4003	4	4003	4	0.00
26/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	4093	4	4093	4	0.00
26/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2035	2	2035	2	0.00
26/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2088	2	2088	2	0.00
26/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2061	2	2061	2	0.00
26/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	7547	8	7547	8	0.00
26/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1020	1	1020	1	500.00
26/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	5896	6	5896	6	0.00
26/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	2822	3	2822	3	0.00
26/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	5383	6	5383	6	0.00
26/02/2020	R035 On 05-November-20			Bond Future	9.72	94.5015	9.7232	94.5015	0.00
26/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	6170	6	6170	6	0.00
26/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	6073	6	6073	6	0.00
26/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	6121	6	6121	6	0.00
26/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	1849	2	1849	2	0.00
26/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	1869	2	1869	2	0.00
26/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	1830	2	1830	2	0.00
26/02/2020	R035 On 04-February-21			Bond Future	9.80	96.2220	9.8019	96.2220	0.00
26/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	5099	5	5099	5	0.00
26/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	5510	5	5510	5	0.00
26/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	10229	10	10229	10	0.00
26/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	5180	5	5180	5	0.00
26/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	5140	5	5140	5	0.00
26/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	3387	4	3387	4	0.00
26/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	3358	4	3358	4	0.00
26/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1319	1	1319	1	650.00
26/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3134	3	3134	3	650.00
26/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	3416	4	3416	4	0.00
26/02/2020	R186 On 07-May-20			Bond Future	7.78	117.3423	7.7770	117.3423	85,315.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	2187	2	2187	2	0.00
26/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	2227	2	2227	2	0.00
26/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	2148	2	2148	2	0.00
26/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	4063	4	4063	4	0.00
26/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1530	1	1530	1	0.00
26/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	714	1	714	1	0.00
26/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	3034	3	3034	3	0.00
26/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	6197	6	6197	6	0.00
26/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	39	0	39	0	0.00
26/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	294	0	294	0	0.00
26/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	853	1	853	1	2,500.00
26/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	1699	2	1699	2	0.00
26/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	151	0	151	0	23,172.00
26/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	541	1	541	1	0.00
26/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	512	1	512	1	0.00
26/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	526	1	526	1	0.00
26/02/2020	R186 On 06-August-20			Bond Future	7.81	114.1533	7.8060	114.1533	1,870.00
26/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	3192	3	3192	3	0.00
26/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	3662	3	3662	3	0.00
26/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	3702	3	3702	3	0.00
26/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	3622	3	3622	3	0.00
26/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	709	1	709	1	0.00
26/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	685	1	685	1	0.00
26/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	697	1	697	1	0.00
26/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	850	1	850	1	3,150.00
26/02/2020	R186 On 05-November-20			Bond Future	7.83	116.1756	7.8346	116.1756	0.00
26/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	3645	3	3645	3	3,500.00
26/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	7383	7	7383	7	0.00
26/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4857	4	4857	4	0.00
26/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	2072	2	2072	2	3,500.00
26/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	4817	4	4817	4	0.00
26/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	4778	4	4778	4	0.00
26/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	715	1	715	1	0.00
26/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2044	2	2044	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
26/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	705	1	705	1	0.00
26/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	696	1	696	1	0.00
26/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	318	0	318	0	3,500.00
26/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1073	1	1073	1	0.00
26/02/2020	R186 On 04-February-21			Bond Future	7.86	112.9882	7.8608	112.9882	0.00
26/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	3244	3	3244	3	0.00
26/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	3275	3	3275	3	0.00
26/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	3214	3	3214	3	0.00
26/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	1786	2	1786	2	0.00
26/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	1750	2	1750	2	0.00
26/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	1768	2	1768	2	0.00
26/02/2020	R197 On 07-May-20			Bond Future	308.83	308.9936	308.8297	308.9936	2,507.00
26/02/2020	R197 On 06-August-20			Bond Future	306.71	306.8745	306.7071	306.8745	0.00
26/02/2020	R197 On 05-November-20			Bond Future	312.21	312.3824	312.2127	312.3824	0.00
26/02/2020	R197 On 04-February-21			Bond Future	310.00	310.1764	310.0041	310.1764	0.00
26/02/2020	R202 On 07-May-20			Bond Future	229.02	229.0444	229.0176	229.0444	8,483.00
26/02/2020	R202 On 06-August-20			Bond Future	229.08	229.1044	229.0769	229.1044	0.00
26/02/2020	R202 On 05-November-20			Bond Future	233.19	233.2168	233.1889	233.2168	0.00
26/02/2020	R202 On 04-February-21			Bond Future	233.26	233.2856	233.2577	233.2856	0.00
26/02/2020	R208 On 07-May-20			Bond Future	5.95	101.3439	5.9542	101.3439	16,649.00
26/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
26/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
26/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
26/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	978	1	978	1	0.00
26/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	996	1	996	1	0.00
26/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	987	1	987	1	0.00
26/02/2020	R208 On 06-August-20			Bond Future	5.44	103.1700	5.4365	103.1700	0.00
26/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	134	0	134	0	0.00
26/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	139	0	139	0	0.00
26/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	131	0	131	0	0.00
26/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	60	0	60	0	0.00
26/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	56	0	56	0	0.00
26/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	58	0	58	0	0.00
26/02/2020	R208 On 05-November-20			Bond Future	4.27	101.5957	4.2696	101.5957	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
26/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	209	0	209	0	0.00
26/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	206	0	206	0	0.00
26/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	213	0	213	0	0.00
26/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	12	0	12	0	0.00
26/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	13	0	13	0	0.00
26/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	12	0	12	0	0.00
26/02/2020	R209 On 07-May-20			Bond Future	9.63	72.8847	9.6292	72.8847	67,905.00
26/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	1085	1	1085	1	0.00
26/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	1112	1	1112	1	0.00
26/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	1058	1	1058	1	0.00
26/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	2222	3	2222	3	0.00
26/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	2145	3	2145	3	0.00
26/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	2184	3	2184	3	0.00
26/02/2020	R209 On 06-August-20			Bond Future	9.70	74.1980	9.6974	74.1980	200.00
26/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
26/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
26/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
26/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	34503	35	34503	35	0.00
26/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	34720	35	34720	35	0.00
26/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	34612	35	34612	35	0.00
26/02/2020	R209 On 05-November-20			Bond Future	9.77	72.3623	9.7662	72.3623	0.00
26/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3908	4	3908	4	0.00
26/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3944	4	3944	4	0.00
26/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3872	4	3872	4	0.00
26/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2429	3	2429	3	0.00
26/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2380	3	2380	3	0.00
26/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2404	3	2404	3	0.00
26/02/2020	R209 On 04-February-21			Bond Future	9.84	73.6798	9.8358	73.6798	0.00
26/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	4534	4	4534	4	0.00
26/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	4498	4	4498	4	0.00
26/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	4569	4	4569	4	0.00
26/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	2842	3	2842	3	0.00
26/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	2891	3	2891	3	0.00
26/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	2867	3	2867	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
26/02/2020	R210 On 07-May-20			Bond Future	188.39	188.1442	188.3901	188.1442	1,935.00
26/02/2020	R210 On 06-August-20			Bond Future	191.83	191.5803	191.8304	191.5803	0.00
26/02/2020	R210 On 05-November-20			Bond Future	192.56	192.3074	192.5624	192.3074	0.00
26/02/2020	R210 On 04-February-21			Bond Future	196.11	195.8524	196.1124	195.8524	0.00
26/02/2020	R212 On 07-May-20			Bond Future	165.14	165.0487	165.1358	165.0487	6,719.00
26/02/2020	R212 On 06-August-20			Bond Future	165.87	165.7774	165.8658	165.7774	0.00
26/02/2020	R212 On 05-November-20			Bond Future	168.84	168.7529	168.8433	168.7529	0.00
26/02/2020	R212 On 04-February-21			Bond Future	169.64	169.5443	169.6366	169.5443	0.00
26/02/2020	R213 On 07-May-20			Bond Future	8.96	87.3720	8.9559	87.3720	18,251.00
26/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1642	1	1642	1	0.00
26/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1676	1	1676	1	0.00
26/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1608	1	1608	1	0.00
26/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	1335	2	1335	2	0.00
26/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1279	2	1279	2	0.00
26/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	1307	2	1307	2	0.00
26/02/2020	R213 On 06-August-20			Bond Future	9.01	88.9463	9.0135	88.9463	300.00
26/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	3268	3	3268	3	0.00
26/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	3230	3	3230	3	0.00
26/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	3306	3	3306	3	0.00
26/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	1520	2	1520	2	0.00
26/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	1563	2	1563	2	0.00
26/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	1541	2	1541	2	0.00
26/02/2020	R213 On 05-November-20			Bond Future	9.08	86.9731	9.0762	86.9731	0.00
26/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	4635	4	4635	4	0.00
26/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	4675	4	4675	4	0.00
26/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	4594	4	4594	4	0.00
26/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	1583	2	1583	2	0.00
26/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	1549	2	1549	2	0.00
26/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	1566	2	1566	2	0.00
26/02/2020	R213 On 04-February-21			Bond Future	9.14	88.5567	9.1408	88.5567	0.00
26/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	4069	4	4069	4	0.00
26/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	4035	4	4035	4	0.00
26/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	4103	4	4103	4	0.00
26/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	2538	3	2538	3	0.00

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26/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	2585	3	2585	3	0.00
26/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	2562	3	2562	3	0.00
26/02/2020	R214 On 07-May-20			Bond Future	9.86	71.1973	9.8573	71.1973	16,772.00
26/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1361	1	1361	1	0.00
26/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1393	1	1393	1	0.00
26/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1330	1	1330	1	0.00
26/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	372	0	372	0	1,250.00
26/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1877	2	1877	2	1,250.00
26/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	5367	5	5367	5	0.00
26/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	297	0	297	0	1,250.00
26/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	1525	2	1525	2	0.00
26/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2055	2	2055	2	0.00
26/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	4193	5	4193	5	0.00
26/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	1982	2	1982	2	0.00
26/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2018	2	2018	2	0.00
26/02/2020	R214 On 06-August-20			Bond Future	9.92	72.4801	9.9242	72.4801	300.00
26/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2868	3	2868	3	0.00
26/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2833	3	2833	3	0.00
26/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2904	3	2904	3	0.00
26/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	2471	3	2471	3	0.00
26/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	2530	3	2530	3	0.00
26/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	2500	3	2500	3	0.00
26/02/2020	R214 On 05-November-20			Bond Future	9.99	70.4688	9.9943	70.4688	0.00
26/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	4165	4	4165	4	0.00
26/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	4202	4	4202	4	0.00
26/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	4127	4	4127	4	0.00
26/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	2548	3	2548	3	0.00
26/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	2497	3	2497	3	0.00
26/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	2523	3	2523	3	0.00
26/02/2020	R214 On 04-February-21			Bond Future	10.07	71.7519	10.0667	71.7519	0.00
26/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	4772	4	4772	4	0.00
26/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	4736	4	4736	4	0.00
26/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	4808	4	4808	4	0.00
26/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3138	3	3138	3	0.00

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26/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3190	3	3190	3	0.00
26/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3164	3	3164	3	0.00
26/02/2020	R248 On 07-May-20			Bond Future	9.98	89.4353	9.9847	89.4353	91,275.00
26/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1284	1	1284	1	0.00
26/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1319	1	1319	1	0.00
26/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	1249	1	1249	1	0.00
26/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	3144	3	3144	3	0.00
26/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	6136	6	6136	6	0.00
26/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	991	1	991	1	300.00
26/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	458	1	458	1	300.00
26/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	3532	4	3532	4	0.00
26/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	1364	2	1364	2	300.00
26/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	3088	4	3088	4	0.00
26/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	2983	3	2983	3	0.00
26/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3036	4	3036	4	0.00
26/02/2020	R248 On 06-August-20			Bond Future	10.05	91.0467	10.0550	91.0467	400.00
26/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	761	1	761	1	20,640.00
26/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	432	0	432	0	3,000.00
26/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3942	4	3942	4	0.00
26/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3896	3	3896	3	0.00
26/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3989	4	3989	4	0.00
26/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	2799	3	2799	3	0.00
26/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	2868	3	2868	3	0.00
26/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	2833	3	2833	3	0.00
26/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	10010	11	10010	11	0.00
26/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	7912	9	7912	9	0.00
26/02/2020	R248 On 05-November-20			Bond Future	10.13	88.2234	10.1285	88.2234	0.00
26/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3550	3	3550	3	0.00
26/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3468	3	3468	3	0.00
26/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3509	3	3509	3	0.00
26/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	4323	5	4323	5	0.00
26/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	4365	5	4365	5	0.00
26/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	4280	5	4280	5	0.00
26/02/2020	R248 On 04-February-21			Bond Future	10.20	89.8298	10.2044	89.8298	0.00

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26/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	5916	5	5916	5	0.00
26/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	5826	5	5826	5	0.00
26/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	5871	5	5871	5	0.00
26/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	3770	4	3770	4	0.00
26/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	3802	4	3802	4	0.00
26/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	3737	4	3737	4	0.00