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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/02/2020 TO: 20/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	1386 On 28-February-31			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
20/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	2025 On 07-May-20			Bond Future	138.86	138.8667	138.8575	138.8667	2,047.00
20/02/2020	2025 On 06-August-20			Bond Future	139.88	139.8904	139.8810	139.8904	0.00
20/02/2020	2025 On 05-November-20			Bond Future	142.37	142.3770	142.3676	142.3770	0.00
20/02/2020	2025 On 04-February-21			Bond Future	143.43	143.4441	143.4346	143.4441	0.00
20/02/2020	2029 On 07-May-20			Bond Future	102.19	102.1930	102.1866	102.1930	3,795.00
20/02/2020	2029 On 06-August-20			Bond Future	104.04	104.0502	104.0438	104.0502	0.00
20/02/2020	2029 On 05-November-20			Bond Future	104.76	104.7615	104.7550	104.7615	0.00
20/02/2020	2029 On 04-February-21			Bond Future	106.66	106.6667	106.6602	106.6667	0.00
20/02/2020	2030 On 07-May-20			Bond Future	8.91	96.1988	96.3627	96.1988	75,848.00
20/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1174	1	1	1	0.00
20/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	436	0	0	0	5,000.00
20/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2531	2	3	2	0.00
20/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1147	1	1	1	0.00
20/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1120	1	1	1	0.00
20/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1317	1	1	1	5,000.00
20/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1912	2	2	2	0.00
20/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1948	2	2	2	0.00
20/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1710	2	2	2	0.00
20/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3351	3	3	3	0.00
20/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	845	1	1	1	7,750.00
20/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1878	2	2	2	0.00
20/02/2020	2030 On 06-August-20			Bond Future	8.98	93.9142	94.0811	93.9142	200.00
20/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	791	1	1	1	800.00
20/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	1916	2	2	2	800.00
20/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2634	3	3	3	0.00
20/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	3877	4	4	4	0.00
20/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2702	3	3	3	0.00
20/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2668	3	3	3	0.00
20/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1960	2	2	2	0.00
20/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	1283	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1934	2	2	2	0.00
20/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1986	2	2	2	0.00
20/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	2656	3	3	3	0.00
20/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	4642	5	5	5	0.00
20/02/2020	2030 On 05-November-20			Bond Future	9.05	95.5615	95.7313	95.5615	0.00
20/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4773	5	5	5	0.00
20/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1034	1	1	1	1,000.00
20/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2170	2	2	2	3,000.00
20/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2719	3	3	3	1,000.00
20/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1858	2	2	2	3,000.00
20/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3876	4	4	4	0.00
20/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	672	1	1	1	3,000.00
20/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3913	4	4	4	0.00
20/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6680	7	7	7	0.00
20/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	5821	6	6	6	0.00
20/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1069	1	1	1	14,160.00
20/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2688	3	3	3	16,000.00
20/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8012	8	8	8	0.00
20/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3951	4	4	4	0.00
20/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2197	2	2	2	14,160.00
20/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3336	3	3	3	3,000.00
20/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8456	8	8	8	0.00
20/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1399	1	1	1	16,000.00
20/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2797	3	3	3	0.00
20/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	530	1	1	1	3,000.00
20/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4527	5	5	5	0.00
20/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1904	2	2	2	0.00
20/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3318	3	3	3	0.00
20/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	614	1	1	1	16,000.00
20/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1944	2	2	2	0.00
20/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3764	4	4	4	0.00
20/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2272	2	2	2	0.00
20/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1184	1	1	1	14,160.00
20/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5252	5	5	5	0.00

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20/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	947	1	1	1	1,000.00
20/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1924	2	2	2	0.00
20/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6498	7	6	7	0.00
20/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5342	5	5	5	0.00
20/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2769	3	3	3	0.00
20/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1531	2	2	2	3,000.00
20/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3351	3	3	3	0.00
20/02/2020	2030 On 04-February-21			Bond Future	9.12	93.2704	93.4434	93.2704	0.00
20/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	3342	3	3	3	0.00
20/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	1335	1	1	1	800.00
20/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	3311	3	3	3	0.00
20/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	3281	3	3	3	0.00
20/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	2454	2	2	2	800.00
20/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	7214	7	7	7	0.00
20/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	1228	1	1	1	800.00
20/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	3957	4	4	4	0.00
20/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	5845	6	6	6	0.00
20/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	3067	3	3	3	0.00
20/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	3094	3	3	3	0.00
20/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	3040	3	3	3	0.00
20/02/2020	2032 On 07-May-20			Bond Future	9.32	93.0346	93.3516	93.0346	84,906.00
20/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1225	1	1	1	0.00
20/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	779	1	1	1	7,500.00
20/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2404	2	2	2	7,500.00
20/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1643	2	2	2	7,500.00
20/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1285	1	1	1	0.00
20/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1316	1	1	1	7,500.00
20/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1255	1	1	1	0.00
20/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2189	2	2	2	0.00
20/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2151	2	2	2	0.00
20/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2114	2	2	2	0.00
20/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1764	2	2	2	0.00
20/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1190	1	1	1	0.00

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20/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2227	2	2	2	0.00
20/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	2952	3	3	3	0.00
20/02/2020	2032 On 06-August-20			Bond Future	9.39	94.7027	95.0253	94.7027	300.00
20/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	4698	4	5	4	0.00
20/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2821	3	3	3	0.00
20/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	969	1	1	1	800.00
20/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	2277	2	2	2	800.00
20/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2856	3	3	3	0.00
20/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2892	3	3	3	0.00
20/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2377	3	2	3	0.00
20/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2436	3	2	3	0.00
20/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	5061	5	5	5	0.00
20/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	2951	3	3	3	0.00
20/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2406	3	2	3	0.00
20/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1359	1	1	1	800.00
20/02/2020	2032 On 05-November-20			Bond Future	9.47	92.2059	92.5344	92.2059	0.00
20/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4184	4	4	4	0.00
20/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10183	10	10	10	0.00
20/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9750	9	10	9	0.00
20/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2033	2	2	2	3,000.00
20/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3620	3	4	3	3,000.00
20/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3028	3	3	3	1,000.00
20/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4224	4	4	4	0.00
20/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1603	1	2	1	1,000.00
20/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4145	4	4	4	0.00
20/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2341	2	2	2	0.00
20/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4395	5	4	5	0.00
20/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5115	5	5	5	0.00
20/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	498	1	0	1	1,000.00
20/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3211	3	3	3	0.00
20/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2706	3	3	3	0.00
20/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2295	2	2	2	0.00
20/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	567	1	1	1	3,000.00
20/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2318	2	2	2	0.00

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20/02/2020	2032 On 04-February-21			Bond Future	9.55	93.8615	94.1958	93.8615	0.00
20/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1590	1	2	1	800.00
20/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	3852	4	4	4	0.00
20/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	2842	3	3	3	800.00
20/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	3920	4	4	4	0.00
20/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	8838	9	9	9	0.00
20/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	3886	4	4	4	0.00
20/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	3423	4	3	4	0.00
20/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	4497	5	4	5	0.00
20/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	3394	4	3	4	0.00
20/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	1206	1	1	1	800.00
20/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	3452	4	3	4	0.00
20/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	6582	7	7	7	0.00
20/02/2020	2033 On 07-May-20			Bond Future	101.31	101.2632	101.3142	101.2632	6,960.00
20/02/2020	2033 On 06-August-20			Bond Future	103.16	103.1035	103.1555	103.1035	0.00
20/02/2020	2033 On 05-November-20			Bond Future	103.77	103.7200	103.7730	103.7200	0.00
20/02/2020	2033 On 04-February-21			Bond Future	105.66	105.6063	105.6603	105.6063	0.00
20/02/2020	2037 On 07-May-20			Bond Future	9.94	90.3370	90.7590	90.3370	69,109.00
20/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	896	1	1	1	0.00
20/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	921	1	1	1	0.00
20/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1198	1	1	1	7,500.00
20/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	947	1	1	1	0.00
20/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2253	2	2	2	7,500.00
20/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3399	4	3	4	0.00
20/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1785	2	2	2	0.00
20/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3502	4	4	4	0.00
20/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	2963	3	3	3	0.00
20/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3450	4	3	4	0.00
20/02/2020	2037 On 06-August-20			Bond Future	10.02	87.6967	88.1263	87.6967	300.00
20/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2461	2	2	2	0.00
20/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2496	2	2	2	0.00
20/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2426	2	2	2	0.00

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20/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3605	4	4	4	0.00
20/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3566	4	4	4	0.00
20/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3527	4	4	4	0.00
20/02/2020	2037 On 05-November-20			Bond Future	10.10	89.2348	89.6720	89.2348	0.00
20/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3924	4	4	4	0.00
20/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3847	4	4	4	0.00
20/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3886	4	4	4	0.00
20/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3369	4	3	4	0.00
20/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3304	4	3	4	0.00
20/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3337	4	3	4	0.00
20/02/2020	2037 On 04-February-21			Bond Future	10.19	86.5796	87.0248	86.5796	0.00
20/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	4585	4	5	4	0.00
20/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	4623	4	5	4	0.00
20/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	4660	4	5	4	0.00
20/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	3948	4	4	4	0.00
20/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	4012	4	4	4	0.00
20/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	3980	4	4	4	0.00
20/02/2020	2038 On 07-May-20			Bond Future	118.05	118.0607	118.0542	118.0607	10,867.00
20/02/2020	2038 On 06-August-20			Bond Future	118.51	118.5187	118.5120	118.5187	0.00
20/02/2020	2038 On 05-November-20			Bond Future	120.62	120.6254	120.6187	120.6254	0.00
20/02/2020	2038 On 04-February-21			Bond Future	121.10	121.1066	121.0999	121.1066	0.00
20/02/2020	2040 On 07-May-20			Bond Future	10.07	92.8153	93.3874	92.8153	48,848.00
20/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	982	1	1	1	0.00
20/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	425	0	0	0	2,640.00
20/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1821	2	2	2	2,640.00
20/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	954	1	1	1	0.00
20/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	927	1	1	1	0.00
20/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1282	1	1	1	7,500.00
20/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2440	2	2	2	7,500.00
20/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3685	4	4	4	0.00
20/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	1825	2	2	2	0.00
20/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3575	4	4	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
20/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3057	3	3	3	0.00
20/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5115	6	5	6	0.00
20/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2388	3	2	3	0.00
20/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3629	4	4	4	0.00
20/02/2020	2040 On 06-August-20			Bond Future	10.16	89.9689	90.5512	89.9689	600.00
20/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2731	2	3	2	0.00
20/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2768	3	3	3	0.00
20/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2806	3	3	3	0.00
20/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	2920	3	3	3	800.00
20/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	6261	6	6	6	0.00
20/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	1309	1	1	1	800.00
20/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	3599	4	4	4	0.00
20/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1551	2	2	2	800.00
20/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	6054	6	6	6	0.00
20/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3763	4	4	4	0.00
20/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3805	4	4	4	0.00
20/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3721	4	4	4	0.00
20/02/2020	2040 On 05-November-20			Bond Future	10.24	91.5468	92.1394	91.5468	0.00
20/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2115	2	2	2	2,000.00
20/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3847	4	4	4	2,000.00
20/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2989	3	3	3	2,000.00
20/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1494	1	1	1	2,000.00
20/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4129	4	4	4	0.00
20/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11030	11	11	11	0.00
20/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4170	4	4	4	0.00
20/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9999	10	10	10	0.00
20/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4211	4	4	4	0.00
20/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1118	1	1	1	2,000.00
20/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3631	4	4	4	0.00
20/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3596	4	4	4	0.00
20/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4850	5	5	5	0.00
20/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7444	8	7	8	0.00
20/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	870	1	1	1	2,000.00
20/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3666	4	4	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
20/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3918	4	4	4	0.00
20/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6150	7	6	7	0.00
20/02/2020	2040 On 04-February-21			Bond Future	10.32	88.6827	89.2860	88.6827	0.00
20/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	11126	11	11	11	0.00
20/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	3616	3	4	3	800.00
20/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	4891	5	5	5	0.00
20/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	2091	2	2	2	800.00
20/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	4931	5	5	5	0.00
20/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	4851	5	5	5	0.00
20/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	4288	5	4	5	0.00
20/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	4253	5	4	5	0.00
20/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1398	2	1	2	800.00
20/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	8079	9	8	9	0.00
20/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	5570	6	6	6	0.00
20/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	4219	5	4	5	0.00
20/02/2020	2044 On 07-May-20			Bond Future	10.13	89.6159	90.1145	89.6159	78,081.00
20/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	971	1	1	1	0.00
20/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5764	5	6	5	0.00
20/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1027	1	1	1	0.00
20/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	181	0	0	0	100.00
20/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1579	1	2	1	100.00
20/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	132	0	0	0	556.00
20/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	999	1	1	1	0.00
20/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1336	1	1	1	556.00
20/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	7063	7	7	7	0.00
20/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	296	0	0	0	129.00
20/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1543	1	2	1	129.00
20/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7501	7	8	7	0.00
20/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7581	8	8	8	0.00
20/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3122	3	3	3	0.00
20/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2789	3	3	3	0.00
20/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3704	4	4	4	0.00
20/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	390	0	0	0	556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	341	0	0	0	100.00
20/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3760	4	4	4	0.00
20/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6030	6	6	6	0.00
20/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2835	3	3	3	0.00
20/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	585	1	1	1	129.00
20/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	6992	7	7	7	0.00
20/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3648	4	4	4	0.00
20/02/2020	2044 On 06-August-20			Bond Future	10.21	86.8374	87.3450	86.8374	500.00
20/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	766	1	1	1	602.00
20/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2043	2	2	2	0.00
20/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2452	2	2	2	602.00
20/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	337	0	0	0	140.00
20/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1447	1	1	1	140.00
20/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2109	2	2	2	0.00
20/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6831	6	7	6	0.00
20/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2076	2	2	2	0.00
20/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7714	7	8	7	0.00
20/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	10750	11	11	11	0.00
20/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5990	6	6	6	0.00
20/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4795	5	5	5	0.00
20/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4845	5	5	5	0.00
20/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1461	2	1	2	140.00
20/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1223	1	1	1	602.00
20/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4896	5	5	5	0.00
20/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4315	5	4	5	0.00
20/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	7944	8	8	8	0.00
20/02/2020	2044 On 05-November-20			Bond Future	10.29	88.3603	88.8769	88.3603	0.00
20/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1897	2	2	2	1,815.00
20/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4092	4	4	4	0.00
20/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2653	2	3	2	0.00
20/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9188	9	9	9	0.00
20/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2687	2	3	2	568.00
20/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4174	4	4	4	0.00
20/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9459	9	9	9	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
20/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2933	3	3	3	525.00
20/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	1034	1	1	1	525.00
20/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	8063	8	8	8	0.00
20/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	449	0	0	0	1,815.00
20/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2862	3	3	3	1,815.00
20/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4133	4	4	4	0.00
20/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7485	7	7	7	0.00
20/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	954	1	1	1	568.00
20/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3643	4	4	4	0.00
20/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	4927	5	5	5	0.00
20/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1653	2	2	2	1,815.00
20/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1304	1	1	1	1,815.00
20/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	12802	13	13	13	0.00
20/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3679	4	4	4	0.00
20/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5018	5	5	5	0.00
20/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9000	9	9	9	0.00
20/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6541	7	7	7	0.00
20/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1832	2	2	2	525.00
20/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9371	10	9	10	0.00
20/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5298	6	5	6	0.00
20/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1364	1	1	1	568.00
20/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3715	4	4	4	0.00
20/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5250	6	5	6	0.00
20/02/2020	2044 On 04-February-21			Bond Future	10.37	85.5642	86.0901	85.5642	0.00
20/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4564	4	5	4	0.00
20/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4642	4	5	4	0.00
20/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2252	2	2	2	405.00
20/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4603	4	5	4	0.00
20/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4333	4	4	4	0.00
20/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3427	3	3	3	0.00
20/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6639	6	7	6	0.00
20/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4711	5	5	5	0.00
20/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	4982	5	5	5	405.00
20/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8033	8	8	8	0.00

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20/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3186	3	3	3	405.00
20/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	4748	5	5	5	0.00
20/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6054	6	6	6	0.00
20/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4673	5	5	5	0.00
20/02/2020	2046 On 07-May-20			Bond Future	108.02	108.0229	108.0168	108.0229	14,000.00
20/02/2020	2046 On 06-August-20			Bond Future	109.98	109.9861	109.9800	109.9861	0.00
20/02/2020	2046 On 05-November-20			Bond Future	110.15	110.1524	110.1463	110.1524	0.00
20/02/2020	2046 On 04-February-21			Bond Future	112.15	112.1555	112.1493	112.1555	0.00
20/02/2020	2050 On 07-May-20			Bond Future	112.41	111.9754	112.4086	111.9754	11,773.00
20/02/2020	2050 On 06-August-20			Bond Future	112.58	112.1375	112.5787	112.1375	0.00
20/02/2020	2050 On 05-November-20			Bond Future	114.58	114.1308	114.5798	114.1308	0.00
20/02/2020	2050 On 04-February-21			Bond Future	114.75	114.2935	114.7509	114.2935	0.00
20/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	AL37 On 07-May-20			Index Future	706.39	705.1290	706.3940	705.1290	0.00
20/02/2020	AL37 On 06-August-20			Index Future	718.92	717.6370	718.9230	717.6370	0.00
20/02/2020	AL37 On 05-November-20			Index Future	731.68	730.3660	731.6770	730.3660	0.00
20/02/2020	AL37 On 04-February-21			Index Future	744.82	743.4860	744.8210	743.4860	0.00
20/02/2020	AL7T On 07-May-20			Index Future	815.17	813.4390	815.1690	813.4390	0.00
20/02/2020	AL7T On 06-August-20			Index Future	829.63	827.8670	829.6280	827.8670	0.00
20/02/2020	AL7T On 05-November-20			Index Future	844.35	842.5520	844.3450	842.5520	0.00
20/02/2020	AL7T On 04-February-21			Index Future	859.51	857.6870	859.5130	857.6870	0.00
20/02/2020	ALBI On 07-May-20			Index Future	723.54	720.8900	723.5440	720.8900	211.00
20/02/2020	ALBI On 06-August-20			Index Future	736.38	733.6770	736.3780	733.6770	0.00
20/02/2020	ALBI On 05-November-20			Index Future	749.44	746.6910	749.4410	746.6910	0.00
20/02/2020	ALBI On 04-February-21			Index Future	762.90	760.1050	762.9040	760.1050	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
20/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C212 On 31-January-22			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
20/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2020	ES33 On 07-May-20			Bond Future	10.94	76.9282	77.2888	76.9282	350.00
20/02/2020	ES33 On 06-August-20			Bond Future	11.07	78.3074	78.6745	78.3074	0.00
20/02/2020	ES33 On 05-November-20			Bond Future	11.20	75.8901	76.2636	75.8901	0.00
20/02/2020	ES33 On 04-February-21			Bond Future	11.34	77.2527	77.6330	77.2527	0.00
20/02/2020	ES42 On 07-May-20			Bond Future	11.29	77.5248	77.9029	77.5248	4,919.00
20/02/2020	ES42 On 06-August-20			Bond Future	11.41	78.9148	79.2997	78.9148	0.00
20/02/2020	ES42 On 05-November-20			Bond Future	11.53	76.0358	76.4275	76.0358	0.00
20/02/2020	ES42 On 04-February-21			Bond Future	11.66	77.4007	77.7995	77.4007	0.00
20/02/2020	GOVI On 07-May-20			GOVI	715.55	712.9640	715.5450	712.9640	1,177.00
20/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/02/2020	GOVI On 07-May-20	720.00	Call	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
20/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	44450	7	4	7	0.00
20/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	44550	7	4	7	0.00
20/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	44350	7	4	7	0.00
20/02/2020	GOVI On 06-August-20			GOVI	728.24	725.6100	728.2360	725.6100	0.00
20/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	960	0	0	0	0.00
20/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	1060	0	0	0	0.00
20/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	1160	0	0	0	0.00
20/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	3	0	3	0.00
20/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	3	0	3	0.00
20/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	3	0	3	0.00
20/02/2020	GOVI On 05-November-20			GOVI	741.16	738.4810	741.1550	738.4810	0.00
20/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	33250	1	3	1	0.00
20/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	33150	1	3	1	0.00
20/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	33050	1	3	1	0.00
20/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	0	0	0	0.00
20/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	0	0	0	0.00
20/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	0	0	0	0.00
20/02/2020	GOVI On 04-February-21			GOVI	754.47	751.7470	754.4690	751.7470	0.00
20/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	35190	1	4	1	0.00
20/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	35090	1	4	1	0.00
20/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	35290	1	4	1	0.00
20/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
20/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
20/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
20/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2020	IGOV On 07-May-20			Index Future	264.21	264.1390	264.2080	264.1390	1,009.00
20/02/2020	IGOV On 06-August-20			Index Future	268.96	268.8880	268.9590	268.8880	0.00
20/02/2020	IGOV On 05-November-20			Index Future	273.79	273.7200	273.7920	273.7200	0.00
20/02/2020	IGOV On 04-February-21			Index Future	278.77	278.6990	278.7730	278.6990	0.00
20/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
20/02/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	102.0100	101.9800	102.0100	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
20/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
20/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.24	95.2800	95.2400	95.2800	0.00
20/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.15	94.1800	94.1500	94.1800	0.00
20/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.95	92.9800	92.9500	92.9800	0.00
20/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.72	92.7500	92.7200	92.7500	0.00
20/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.56	94.6000	94.5600	94.6000	51.00
20/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.36	94.4000	94.3600	94.4000	0.00
20/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.20	95.2400	95.2000	95.2400	0.00
20/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.82	98.8700	98.8200	98.8700	0.00
20/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.77	99.8400	99.7700	99.8400	0.00
20/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.74	92.8100	92.7400	92.8100	0.00
20/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.59	98.6600	98.5900	98.6600	0.00
20/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
20/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.38	88.5100	88.3800	88.5100	0.00
20/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.11	85.2400	85.1100	85.2400	0.00
20/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.65	83.7800	83.6500	83.7800	0.00
20/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.75	85.8700	85.7500	85.8700	0.00
20/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.58	89.6900	89.5800	89.6900	0.00
20/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.00	88.1200	88.0000	88.1200	0.00
20/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.08	90.1900	90.0800	90.1900	0.00
20/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.65	95.7500	95.6500	95.7500	0.00
20/02/2020	IS10 On 20-December-27			Interest Rate Swap	95.98	96.0700	95.9800	96.0700	0.00
20/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.21	89.3200	89.2100	89.3200	0.00
20/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.64	96.7600	96.6400	96.7600	0.00
20/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
20/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/02/2020	R023 On 07-May-20			Bond Future	6.46	104.5711	104.7790	104.5711	67,970.00
20/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1217	1	1	1	0.00
20/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1194	1	1	1	0.00
20/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1239	1	1	1	0.00
20/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	106	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
20/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	103	0	0	0	0.00
20/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	100	0	0	0	0.00
20/02/2020	R023 On 06-August-20			Bond Future	6.38	106.4460	106.6576	106.4460	0.00
20/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2170	2	2	2	0.00
20/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2213	2	2	2	0.00
20/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2192	2	2	2	0.00
20/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	103	0	0	0	0.00
20/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	104	0	0	0	0.00
20/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	106	0	0	0	0.00
20/02/2020	R023 On 05-November-20			Bond Future	6.29	104.3845	104.5999	104.3845	0.00
20/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2610	2	3	2	0.00
20/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2590	2	3	2	0.00
20/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2629	2	3	2	0.00
20/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	118	0	0	0	0.00
20/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	116	0	0	0	0.00
20/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	115	0	0	0	0.00
20/02/2020	R023 On 04-February-21			Bond Future	6.16	106.2591	106.4785	106.2591	0.00
20/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	887	1	1	1	0.00
20/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	911	1	1	1	0.00
20/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	899	1	1	1	0.00
20/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	577	1	1	1	0.00
20/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	584	1	1	1	0.00
20/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	569	1	1	1	0.00
20/02/2020	R035 On 07-May-20			Bond Future	9.74	94.6155	95.0761	94.6155	118,150.00
20/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	346	0	0	0	5,000.00
20/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2032	2	2	2	5,000.00
20/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1094	1	1	1	0.00
20/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2442	2	2	2	7,500.00
20/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1123	1	1	1	0.00
20/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6263	6	6	6	0.00
20/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7339	7	7	7	0.00
20/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1152	1	1	1	0.00
20/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1330	1	1	1	7,500.00

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20/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2151	2	2	2	3,530.00
20/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	451	0	0	0	3,530.00
20/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4684	5	5	5	0.00
20/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	2989	3	3	3	0.00
20/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2713	3	3	3	0.00
20/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	1925	2	2	2	0.00
20/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3083	3	3	3	0.00
20/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1603	2	2	2	0.00
20/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1823	2	2	2	0.00
20/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	391	0	0	0	3,530.00
20/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	272	0	0	0	5,000.00
20/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3035	3	3	3	0.00
20/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5132	6	5	6	0.00
20/02/2020	R035 On 06-August-20			Bond Future	9.81	96.3119	96.7807	96.3119	410.00
20/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	858	1	1	1	500.00
20/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	695	1	1	1	24,761.00
20/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3384	3	3	3	0.00
20/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2444	2	2	2	500.00
20/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	5818	5	6	5	0.00
20/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3424	3	3	3	0.00
20/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	408	0	0	0	3,000.00
20/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3344	3	3	3	0.00
20/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2584	3	3	3	0.00
20/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8618	9	9	9	0.00
20/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2647	3	3	3	0.00
20/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1360	1	1	1	500.00
20/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6884	7	7	7	0.00
20/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2616	3	3	3	0.00
20/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3495	4	3	4	0.00
20/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	6333	7	6	7	0.00
20/02/2020	R035 On 05-November-20			Bond Future	9.90	93.5023	93.9794	93.5023	0.00
20/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5313	5	5	5	0.00
20/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5358	5	5	5	0.00
20/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5267	5	5	5	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
20/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2320	2	2	2	0.00
20/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2297	2	2	2	0.00
20/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2274	2	2	2	0.00
20/02/2020	R035 On 04-February-21			Bond Future	9.99	95.1813	95.6671	95.1813	0.00
20/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4782	5	5	5	0.00
20/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4479	4	4	4	0.00
20/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4442	4	4	4	0.00
20/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4405	4	4	4	0.00
20/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	9229	9	9	9	0.00
20/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	3992	4	4	4	0.00
20/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4025	4	4	4	0.00
20/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3708	4	4	4	650.00
20/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1622	2	2	2	650.00
20/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	3960	4	4	4	0.00
20/02/2020	R186 On 07-May-20			Bond Future	7.97	116.6711	116.8735	116.6711	85,113.00
20/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1531	1	2	1	0.00
20/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3164	3	3	3	0.00
20/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5181	5	5	5	0.00
20/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1563	1	2	1	0.00
20/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1013	1	1	1	0.00
20/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2245	2	2	2	0.00
20/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1499	1	1	1	0.00
20/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	425	0	0	0	0.00
20/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	971	1	1	1	0.00
20/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2489	3	2	3	0.00
20/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	102	0	0	0	0.00
20/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	927	1	1	1	0.00
20/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1414	2	1	2	2,500.00
20/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	583	1	1	1	0.00
20/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	331	0	0	0	23,172.00
20/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	949	1	1	1	0.00
20/02/2020	R186 On 06-August-20			Bond Future	8.01	113.4598	113.6658	113.4598	1,870.00
20/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2906	3	3	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
20/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2489	2	2	2	0.00
20/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2942	3	3	3	0.00
20/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2870	3	3	3	0.00
20/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1065	1	1	1	0.00
20/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1255	1	1	1	3,150.00
20/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1033	1	1	1	0.00
20/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1049	1	1	1	0.00
20/02/2020	R186 On 05-November-20			Bond Future	8.06	115.4499	115.6597	115.4499	0.00
20/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4015	4	4	4	0.00
20/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3978	4	4	4	0.00
20/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3942	4	4	4	0.00
20/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2916	3	3	3	3,500.00
20/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6397	6	6	6	0.00
20/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1560	1	2	1	3,500.00
20/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1493	2	1	2	0.00
20/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2680	3	3	3	0.00
20/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	481	1	0	1	3,500.00
20/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1014	1	1	1	0.00
20/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1027	1	1	1	0.00
20/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1002	1	1	1	0.00
20/02/2020	R186 On 04-February-21			Bond Future	8.10	112.2210	112.4346	112.2210	0.00
20/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	2559	2	3	2	0.00
20/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	2585	2	3	2	0.00
20/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	2613	3	3	3	0.00
20/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	2306	2	2	2	0.00
20/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	2284	2	2	2	0.00
20/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	2328	2	2	2	0.00
20/02/2020	R197 On 07-May-20			Bond Future	309.27	309.2966	309.2711	309.2966	2,507.00
20/02/2020	R197 On 06-August-20			Bond Future	307.13	307.1558	307.1297	307.1558	0.00
20/02/2020	R197 On 05-November-20			Bond Future	312.59	312.6151	312.5890	312.6151	0.00
20/02/2020	R197 On 04-February-21			Bond Future	310.31	310.3366	310.3102	310.3366	0.00
20/02/2020	R202 On 07-May-20			Bond Future	228.83	229.0899	228.8314	229.0899	8,483.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2020	R202 On 06-August-20			Bond Future	228.87	229.1305	228.8673	229.1305	0.00
20/02/2020	R202 On 05-November-20			Bond Future	232.94	233.2034	232.9356	233.2034	0.00
20/02/2020	R202 On 04-February-21			Bond Future	232.94	233.2147	232.9424	233.2147	0.00
20/02/2020	R208 On 07-May-20			Bond Future	6.20	101.0938	101.2356	101.0938	15,984.00
20/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
20/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
20/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
20/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1194	1	1	1	0.00
20/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1202	1	1	1	0.00
20/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1185	1	1	1	0.00
20/02/2020	R208 On 06-August-20			Bond Future	5.79	102.9064	103.0507	102.9064	0.00
20/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	38	0	0	0	0.00
20/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	40	0	0	0	0.00
20/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	37	0	0	0	0.00
20/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	186	0	0	0	0.00
20/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	181	0	0	0	0.00
20/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	177	0	0	0	0.00
20/02/2020	R208 On 05-November-20			Bond Future	4.89	101.3096	101.4566	101.3096	0.00
20/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	54	0	0	0	0.00
20/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	52	0	0	0	0.00
20/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	50	0	0	0	0.00
20/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	96	0	0	0	0.00
20/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	98	0	0	0	0.00
20/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	94	0	0	0	0.00
20/02/2020	R209 On 07-May-20			Bond Future	9.80	71.9899	72.3809	71.9899	67,923.00
20/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	735	1	1	1	0.00
20/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	777	1	1	1	0.00
20/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	756	1	1	1	0.00
20/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	2962	3	3	3	0.00
20/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	2917	3	3	3	0.00
20/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3007	3	3	3	0.00
20/02/2020	R209 On 06-August-20			Bond Future	9.88	73.2807	73.6786	73.2807	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35746	36	36	36	0.00
20/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35855	36	36	36	0.00
20/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35638	36	36	36	0.00
20/02/2020	R209 On 05-November-20			Bond Future	9.95	71.4162	71.8211	71.4162	0.00
20/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3248	3	3	3	0.00
20/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3313	3	3	3	0.00
20/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3281	3	3	3	0.00
20/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2944	3	3	3	0.00
20/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2916	3	3	3	0.00
20/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2973	3	3	3	0.00
20/02/2020	R209 On 04-February-21			Bond Future	10.03	72.6985	73.1107	72.6985	0.00
20/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	3876	4	4	4	0.00
20/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	3908	4	4	4	0.00
20/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	3844	4	4	4	0.00
20/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	3443	4	3	4	0.00
20/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	3416	4	3	4	0.00
20/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	3388	4	3	4	0.00
20/02/2020	R210 On 07-May-20			Bond Future	188.17	188.1854	188.1738	188.1854	1,941.00
20/02/2020	R210 On 06-August-20			Bond Future	191.59	191.6055	191.5936	191.6055	0.00
20/02/2020	R210 On 05-November-20			Bond Future	192.29	192.2999	192.2880	192.2999	0.00
20/02/2020	R210 On 04-February-21			Bond Future	195.79	195.7970	195.7850	195.7970	0.00
20/02/2020	R212 On 07-May-20			Bond Future	165.06	165.0717	165.0571	165.0717	6,719.00
20/02/2020	R212 On 06-August-20			Bond Future	165.77	165.7861	165.7712	165.7861	0.00
20/02/2020	R212 On 05-November-20			Bond Future	168.72	168.7329	168.7179	168.7329	0.00
20/02/2020	R212 On 04-February-21			Bond Future	169.47	169.4821	169.4670	169.4821	0.00
20/02/2020	R213 On 07-May-20			Bond Future	9.13	86.7193	86.9759	86.7193	18,714.00
20/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1164	1	1	1	0.00
20/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1219	1	1	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
20/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1192	1	1	1	0.00
20/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	1936	2	2	2	0.00
20/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1867	2	2	2	0.00
20/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	1901	2	2	2	0.00
20/02/2020	R213 On 06-August-20			Bond Future	9.19	88.2742	88.5353	88.2742	300.00
20/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2640	3	3	3	0.00
20/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2707	3	3	3	0.00
20/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2673	3	3	3	0.00
20/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2017	2	2	2	0.00
20/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	1992	2	2	2	0.00
20/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2043	2	2	2	0.00
20/02/2020	R213 On 05-November-20			Bond Future	9.26	86.2741	86.5399	86.2741	0.00
20/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3907	4	4	4	0.00
20/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3944	4	4	4	0.00
20/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3982	4	4	4	0.00
20/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	1961	2	2	2	0.00
20/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2001	2	2	2	0.00
20/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	1981	2	2	2	0.00
20/02/2020	R213 On 04-February-21			Bond Future	9.34	87.8234	88.0941	87.8234	0.00
20/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	3481	3	3	3	0.00
20/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	3450	3	3	3	0.00
20/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	3420	3	3	3	0.00
20/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	3090	3	3	3	0.00
20/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	3117	3	3	3	0.00
20/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	3063	3	3	3	0.00
20/02/2020	R214 On 07-May-20			Bond Future	10.02	70.4013	70.7744	70.4013	16,582.00
20/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1005	1	1	1	0.00
20/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1030	1	1	1	0.00
20/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	980	1	1	1	0.00
20/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1425	1	1	1	1,250.00
20/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4524	4	5	4	0.00
20/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	250	0	0	0	1,250.00
20/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2124	2	2	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
20/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2755	3	3	3	0.00
20/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5122	5	5	5	0.00
20/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	504	1	1	1	1,250.00
20/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2712	3	3	3	0.00
20/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2670	3	3	3	0.00
20/02/2020	R214 On 06-August-20			Bond Future	10.09	71.6635	72.0433	71.6635	300.00
20/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2339	2	2	2	0.00
20/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2370	2	2	2	0.00
20/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2402	2	2	2	0.00
20/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3044	3	3	3	0.00
20/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3112	3	3	3	0.00
20/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3078	3	3	3	0.00
20/02/2020	R214 On 05-November-20			Bond Future	10.17	69.6255	70.0120	69.6255	0.00
20/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3565	3	4	3	0.00
20/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3600	3	4	3	0.00
20/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3531	3	4	3	0.00
20/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3060	3	3	3	0.00
20/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3031	3	3	3	0.00
20/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3002	3	3	3	0.00
20/02/2020	R214 On 04-February-21			Bond Future	10.25	70.8758	71.2692	70.8758	0.00
20/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	4120	4	4	4	0.00
20/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	4187	4	4	4	0.00
20/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	4154	4	4	4	0.00
20/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3691	4	4	4	0.00
20/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3662	4	4	4	0.00
20/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3720	4	4	4	0.00
20/02/2020	R248 On 07-May-20			Bond Future	10.14	88.3933	88.9033	88.3933	91,020.00
20/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	905	1	1	1	0.00
20/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5151	5	5	5	0.00
20/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	960	1	1	1	0.00
20/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2469	2	2	2	0.00
20/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	704	1	1	1	300.00
20/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	932	1	1	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
20/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3963	4	4	4	0.00
20/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	1969	2	2	2	300.00
20/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4524	5	5	5	0.00
20/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4023	4	4	4	0.00
20/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	751	1	1	1	300.00
20/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	3904	4	4	4	0.00
20/02/2020	R248 On 06-August-20			Bond Future	10.21	89.9781	90.4973	89.9781	400.00
20/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	572	1	1	1	20,640.00
20/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3255	3	3	3	0.00
20/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3338	3	3	3	0.00
20/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	318	0	0	0	3,000.00
20/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3296	3	3	3	0.00
20/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3497	4	3	4	0.00
20/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3457	4	3	4	0.00
20/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11205	12	11	12	0.00
20/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3537	4	4	4	0.00
20/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9033	9	9	9	0.00
20/02/2020	R248 On 05-November-20			Bond Future	10.30	87.1207	87.6491	87.1207	0.00
20/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2968	3	3	3	0.00
20/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2932	3	3	3	0.00
20/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2896	3	3	3	0.00
20/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5094	5	5	5	0.00
20/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5141	5	5	5	0.00
20/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5047	5	5	5	0.00
20/02/2020	R248 On 04-February-21			Bond Future	10.38	88.6852	89.2230	88.6852	0.00
20/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	5071	5	5	5	0.00
20/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	5112	5	5	5	0.00
20/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	5154	5	5	5	0.00
20/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	4370	5	4	5	0.00
20/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	4442	5	4	5	0.00
20/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	4406	5	4	5	0.00