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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
13/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	2025 On 07-May-20			Bond Future	138.67	138.7070	138.6658	138.7070	2,037.00
13/02/2020	2025 On 06-August-20			Bond Future	139.71	139.7528	139.7107	139.7528	0.00
13/02/2020	2025 On 05-November-20			Bond Future	142.22	142.2628	142.2200	142.2628	0.00
13/02/2020	2025 On 04-February-21			Bond Future	143.26	143.2984	143.2550	143.2984	0.00
13/02/2020	2029 On 07-May-20			Bond Future	101.81	101.8189	101.8128	101.8189	3,765.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2020	2029 On 06-August-20			Bond Future	103.68	103.6878	103.6814	103.6878	0.00
13/02/2020	2029 On 05-November-20			Bond Future	104.41	104.4116	104.4052	104.4116	0.00
13/02/2020	2030 On 07-May-20			Bond Future	8.95	96.2296	8.9498	96.2296	76,335.00
13/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1141	1	1141	1	0.00
13/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	430	0	430	0	5,000.00
13/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2442	3	2442	3	0.00
13/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1115	1	1115	1	0.00
13/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1089	1	1089	1	0.00
13/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1277	0	1277	0	5,000.00
13/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2104	2	2104	2	0.00
13/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2140	2	2140	2	0.00
13/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1893	0	1893	0	0.00
13/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3570	0	3570	0	0.00
13/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	981	1	981	1	7,750.00
13/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2068	2	2068	2	0.00
13/02/2020	2030 On 06-August-20			Bond Future	9.02	93.9630	9.0170	93.9630	200.00
13/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2556	3	2556	3	0.00
13/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2623	3	2623	3	0.00
13/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2590	3	2590	3	0.00
13/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2092	2	2092	2	0.00
13/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2066	2	2066	2	0.00
13/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2119	2	2119	2	0.00
13/02/2020	2030 On 05-November-20			Bond Future	9.08	95.6286	9.0818	95.6286	0.00
13/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4613	5	4613	5	0.00
13/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2055	2	2055	2	3,000.00
13/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	959	1	959	1	1,000.00
13/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2591	3	2591	3	1,000.00
13/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3729	4	3729	4	0.00
13/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1752	2	1752	2	3,000.00
13/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	615	1	615	1	3,000.00
13/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3765	4	3765	4	0.00
13/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6508	7	6508	7	0.00
13/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	5653	0	5653	0	0.00
13/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	992	0	992	0	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
13/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2561	3	2561	3	16,000.00
13/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7831	8	7831	8	0.00
13/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3802	4	3802	4	0.00
13/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2081	0	2081	0	14,160.00
13/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3197	3	3197	3	3,000.00
13/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8273	8	8273	8	0.00
13/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1308	1	1308	1	16,000.00
13/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2867	3	2867	3	0.00
13/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	544	1	544	1	3,000.00
13/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4633	5	4633	5	0.00
13/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1952	2	1952	2	0.00
13/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3399	0	3399	0	0.00
13/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	630	1	630	1	16,000.00
13/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1994	2	1994	2	0.00
13/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3854	4	3854	4	0.00
13/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2329	2	2329	2	0.00
13/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1213	0	1213	0	14,160.00
13/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5372	0	5372	0	0.00
13/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	971	1	971	1	1,000.00
13/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1973	2	1973	2	0.00
13/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6637	7	6637	7	0.00
13/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2838	3	2838	3	0.00
13/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5463	5	5463	5	0.00
13/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1569	2	1569	2	3,000.00
13/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3433	3	3433	3	0.00
13/02/2020	2032 On 07-May-20			Bond Future	9.39	92.9602	9.3858	92.9602	84,916.00
13/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1114	1	1114	1	0.00
13/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	707	1	707	1	7,500.00
13/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2205	2	2205	2	7,500.00
13/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1499	2	1499	2	7,500.00
13/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1170	1	1170	1	0.00
13/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1198	1	1198	1	7,500.00
13/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1142	1	1142	1	0.00
13/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2531	3	2531	3	0.00

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13/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2491	2	2491	2	0.00
13/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2451	2	2451	2	0.00
13/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2075	2	2075	2	0.00
13/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1447	1	1447	1	0.00
13/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2572	3	2572	3	0.00
13/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3334	3	3334	3	0.00
13/02/2020	2032 On 06-August-20			Bond Future	9.46	94.6440	9.4593	94.6440	300.00
13/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2639	3	2639	3	0.00
13/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2673	3	2673	3	0.00
13/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2707	3	2707	3	0.00
13/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2637	3	2637	3	0.00
13/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2700	3	2700	3	0.00
13/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2669	3	2669	3	0.00
13/02/2020	2032 On 05-November-20			Bond Future	9.54	92.1634	9.5356	92.1634	0.00
13/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3943	4	3943	4	0.00
13/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9383	9	9383	9	0.00
13/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9809	10	9809	10	0.00
13/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1881	2	1881	2	3,000.00
13/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3400	3	3400	3	3,000.00
13/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2831	3	2831	3	1,000.00
13/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3982	4	3982	4	0.00
13/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1474	1	1474	1	1,000.00
13/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3905	4	3905	4	0.00
13/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2538	3	2538	3	0.00
13/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4679	5	4679	5	0.00
13/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5422	5	5422	5	0.00
13/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	560	1	560	1	1,000.00
13/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2489	2	2489	2	0.00
13/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3450	3	3450	3	0.00
13/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2922	3	2922	3	0.00
13/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2513	2	2513	2	0.00
13/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	636	1	636	1	3,000.00
13/02/2020	2033 On 07-May-20			Bond Future	101.13	101.0211	101.1281	101.0211	6,960.00
13/02/2020	2033 On 06-August-20			Bond Future	102.98	102.8753	102.9840	102.8753	0.00

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13/02/2020	2033 On 05-November-20			Bond Future	103.62	103.5065	103.6174	103.5065	0.00
13/02/2020	2037 On 07-May-20			Bond Future	10.01	90.2888	10.0148	90.2888	68,413.00
13/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	798	1	798	1	0.00
13/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1071	1	1071	1	7,500.00
13/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	820	1	820	1	0.00
13/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	844	1	844	1	0.00
13/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2034	2	2034	2	7,500.00
13/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3872	4	3872	4	0.00
13/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2142	2	2142	2	0.00
13/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3980	4	3980	4	0.00
13/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3412	3	3412	3	0.00
13/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3926	4	3926	4	0.00
13/02/2020	2037 On 06-August-20			Bond Future	10.10	87.6640	10.1000	87.6640	300.00
13/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2339	2	2339	2	0.00
13/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2371	2	2371	2	0.00
13/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2307	2	2307	2	0.00
13/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4056	4	4056	4	0.00
13/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	4014	4	4014	4	0.00
13/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3972	4	3972	4	0.00
13/02/2020	2037 On 05-November-20			Bond Future	10.18	89.2179	10.1821	89.2179	0.00
13/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3659	4	3659	4	0.00
13/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3585	4	3585	4	0.00
13/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3622	4	3622	4	0.00
13/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3671	4	3671	4	0.00
13/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3603	4	3603	4	0.00
13/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3637	4	3637	4	0.00
13/02/2020	2038 On 07-May-20			Bond Future	116.94	116.9484	116.9420	116.9484	10,867.00
13/02/2020	2038 On 06-August-20			Bond Future	117.40	117.4073	117.4008	117.4073	0.00
13/02/2020	2038 On 05-November-20			Bond Future	119.51	119.5159	119.5093	119.5159	0.00
13/02/2020	2040 On 07-May-20			Bond Future	10.15	92.8840	10.1502	92.8840	48,402.00
13/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	871	1	871	1	0.00
13/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1633	2	1633	2	2,640.00
13/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	375	0	375	0	2,640.00
13/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	846	1	846	1	0.00

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13/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	821	1	821	1	0.00
13/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1143	1	1143	1	7,500.00
13/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2200	2	2200	2	7,500.00
13/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4196	4	4196	4	0.00
13/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2202	2	2202	2	0.00
13/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4080	4	4080	4	0.00
13/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3533	3	3533	3	0.00
13/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5681	6	5681	6	0.00
13/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2817	3	2817	3	0.00
13/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4138	4	4138	4	0.00
13/02/2020	2040 On 06-August-20			Bond Future	10.24	90.0556	10.2361	90.0556	600.00
13/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2514	3	2514	3	0.00
13/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2549	3	2549	3	0.00
13/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2584	3	2584	3	0.00
13/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4198	4	4198	4	0.00
13/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4110	4	4110	4	0.00
13/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4154	4	4154	4	0.00
13/02/2020	2040 On 05-November-20			Bond Future	10.32	91.6518	10.3187	91.6518	0.00
13/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1945	2	1945	2	2,000.00
13/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3584	4	3584	4	2,000.00
13/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2769	3	2769	3	2,000.00
13/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1364	1	1364	1	2,000.00
13/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3853	4	3853	4	0.00
13/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10548	11	10548	11	0.00
13/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3892	4	3892	4	0.00
13/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3931	4	3931	4	0.00
13/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9541	10	9541	10	0.00
13/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1264	1	1264	1	2,000.00
13/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3957	4	3957	4	0.00
13/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3921	4	3921	4	0.00
13/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5234	5	5234	5	0.00
13/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7918	8	7918	8	0.00
13/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	993	1	993	1	2,000.00
13/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3994	4	3994	4	0.00

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13/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4259	4	4259	4	0.00
13/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6584	7	6584	7	0.00
13/02/2020	2044 On 07-May-20			Bond Future	10.23	89.4425	10.2283	89.4425	76,644.00
13/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	820	1	820	1	0.00
13/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5204	5	5204	5	0.00
13/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	869	1	869	1	0.00
13/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	148	0	148	0	100.00
13/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1353	1	1353	1	100.00
13/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	108	0	108	0	556.00
13/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6869	7	6869	7	0.00
13/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	244	0	244	0	129.00
13/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1321	1	1321	1	129.00
13/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	844	1	844	1	0.00
13/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1138	1	1138	1	556.00
13/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6446	7	6446	7	0.00
13/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	560	1	560	1	556.00
13/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	495	0	495	0	100.00
13/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3350	3	3350	3	0.00
13/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4336	4	4336	4	0.00
13/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8343	8	8343	8	0.00
13/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3711	4	3711	4	0.00
13/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4396	4	4396	4	0.00
13/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6765	7	6765	7	0.00
13/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3400	3	3400	3	0.00
13/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	812	1	812	1	129.00
13/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7746	8	7746	8	0.00
13/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4276	4	4276	4	0.00
13/02/2020	2044 On 06-August-20			Bond Future	10.31	86.6771	10.3122	86.6771	500.00
13/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	659	1	659	1	602.00
13/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1811	2	1811	2	0.00
13/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2187	2	2187	2	602.00
13/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	286	0	286	0	140.00
13/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1269	1	1269	1	140.00
13/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1871	2	1871	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
13/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7162	7	7162	7	0.00
13/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6312	6	6312	6	0.00
13/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1841	2	1841	2	0.00
13/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5395	5	5395	5	0.00
13/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1726	2	1726	2	140.00
13/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11485	11	11485	11	0.00
13/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6596	7	6596	7	0.00
13/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5342	5	5342	5	0.00
13/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1456	1	1456	1	602.00
13/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5449	5	5449	5	0.00
13/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4835	5	4835	5	0.00
13/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8623	9	8623	9	0.00
13/02/2020	2044 On 05-November-20			Bond Future	10.39	88.2134	10.3927	88.2134	0.00
13/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1684	2	1684	2	1,815.00
13/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3725	4	3725	4	0.00
13/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2380	2	2380	2	0.00
13/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8612	9	8612	9	0.00
13/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8876	9	8876	9	0.00
13/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2412	2	2412	2	568.00
13/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3803	4	3803	4	0.00
13/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	830	1	830	1	568.00
13/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	6960	7	6960	7	0.00
13/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2640	3	2640	3	525.00
13/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	902	1	902	1	525.00
13/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7520	8	7520	8	0.00
13/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	386	0	386	0	1,815.00
13/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2574	3	2574	3	1,815.00
13/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3764	4	3764	4	0.00
13/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4092	4	4092	4	0.00
13/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5512	5	5512	5	0.00
13/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9649	10	9649	10	0.00
13/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5416	5	5416	5	0.00
13/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1892	2	1892	2	1,815.00
13/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1504	1	1504	1	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13520	13	13520	13	0.00
13/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4054	4	4054	4	0.00
13/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	10029	10	10029	10	0.00
13/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5807	6	5807	6	0.00
13/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7111	7	7111	7	0.00
13/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2090	2	2090	2	525.00
13/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1570	2	1570	2	568.00
13/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4130	4	4130	4	0.00
13/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5757	6	5757	6	0.00
13/02/2020	2044 On 04-February-21			Bond Future	10.48	85.3959	10.4812	85.3959	0.00
13/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4183	4	4183	4	0.00
13/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4257	4	4257	4	0.00
13/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3113	3	3113	3	0.00
13/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6159	6	6159	6	0.00
13/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	3965	4	3965	4	0.00
13/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2024	2	2024	2	405.00
13/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4220	4	4220	4	0.00
13/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5429	5	5429	5	405.00
13/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8619	9	8619	9	0.00
13/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3521	3	3521	3	405.00
13/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5143	5	5143	5	0.00
13/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5183	5	5183	5	0.00
13/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6555	6	6555	6	0.00
13/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5103	5	5103	5	0.00
13/02/2020	2046 On 07-May-20			Bond Future	107.10	107.1018	107.0961	107.1018	14,000.00
13/02/2020	2046 On 06-August-20			Bond Future	109.06	109.0678	109.0618	109.0678	0.00
13/02/2020	2046 On 05-November-20			Bond Future	109.23	109.2377	109.2317	109.2377	0.00
13/02/2020	2050 On 07-May-20			Bond Future	111.47	111.1460	111.4666	111.1460	11,773.00
13/02/2020	2050 On 06-August-20			Bond Future	111.64	111.3132	111.6393	111.3132	0.00
13/02/2020	2050 On 05-November-20			Bond Future	113.64	113.3124	113.6444	113.3124	0.00
13/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	AL37 On 07-May-20			Index Future	704.62	704.8750	704.6230	704.8750	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
13/02/2020	AL37 On 06-August-20			Index Future	717.25	717.5040	717.2480	717.5040	0.00
13/02/2020	AL7T On 07-May-20			Index Future	812.80	813.4740	812.8030	813.4740	0.00
13/02/2020	AL7T On 06-August-20			Index Future	827.37	828.0500	827.3660	828.0500	0.00
13/02/2020	ALBI On 07-May-20			Index Future	719.96	720.6050	719.9590	720.6050	211.00
13/02/2020	ALBI On 06-August-20			Index Future	732.86	733.5170	732.8590	733.5170	0.00
13/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2020	ES33 On 07-May-20			Bond Future	11.02	76.9293	11.0206	76.9293	350.00
13/02/2020	ES33 On 06-August-20			Bond Future	11.15	78.3227	11.1451	78.3227	0.00
13/02/2020	ES33 On 05-November-20			Bond Future	11.28	75.9197	11.2755	75.9197	0.00
13/02/2020	ES42 On 07-May-20			Bond Future	11.36	77.4958	11.3647	77.4958	4,919.00
13/02/2020	ES42 On 06-August-20			Bond Future	11.49	78.8997	11.4864	78.8997	0.00
13/02/2020	ES42 On 05-November-20			Bond Future	11.61	76.0350	11.6124	76.0350	0.00
13/02/2020	GOVI On 07-May-20			GOVI	711.96	712.6010	711.9620	712.6010	1,177.00
13/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
13/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
13/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
13/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	80280	7	80280	7	0.00
13/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	80380	7	80380	7	0.00
13/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	80180	7	80180	7	0.00
13/02/2020	GOVI On 06-August-20			GOVI	724.72	725.3690	724.7180	725.3690	0.00
13/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
13/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
13/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
13/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	34120	3	34120	3	0.00
13/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	34020	3	34020	3	0.00
13/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	34220	3	34220	3	0.00
13/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2020	IGOV On 07-May-20			Index Future	263.34	263.2560	263.3370	263.2560	1,009.00
13/02/2020	IGOV On 06-August-20			Index Future	268.12	268.0360	268.1190	268.0360	0.00
13/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
13/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
13/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
13/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.32	95.3300	95.3200	95.3300	0.00
13/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2300	94.2200	94.2300	0.00
13/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.05	93.0700	93.0500	93.0700	0.00
13/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.84	92.8600	92.8400	92.8600	0.00
13/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.70	94.7300	94.7000	94.7300	51.00

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13/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.52	94.5600	94.5200	94.5600	0.00
13/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.37	95.4100	95.3700	95.4100	0.00
13/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.02	99.0600	99.0200	99.0600	0.00
13/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.99	100.0300	99.9900	100.0300	0.00
13/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.98	93.0100	92.9800	93.0100	0.00
13/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.84	98.8700	98.8400	98.8700	0.00
13/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
13/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.71	88.7200	88.7100	88.7200	0.00
13/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.45	85.4700	85.4500	85.4700	0.00
13/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.00	84.0300	84.0000	84.0300	0.00
13/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.10	86.1300	86.1000	86.1300	0.00
13/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.93	89.9600	89.9300	89.9600	0.00
13/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.36	88.4000	88.3600	88.4000	0.00
13/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.42	90.4800	90.4200	90.4800	0.00
13/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.96	96.0500	95.9600	96.0500	0.00
13/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.28	96.3800	96.2800	96.3800	0.00
13/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.53	89.6400	89.5300	89.6400	0.00
13/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.98	97.0700	96.9800	97.0700	0.00
13/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
13/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/02/2020	R023 On 07-May-20			Bond Future	6.60	104.4532	6.5975	104.4532	67,970.00
13/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	975	1	975	1	0.00
13/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	996	1	996	1	0.00
13/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	955	1	955	1	0.00
13/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	208	0	208	0	0.00
13/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	203	0	203	0	0.00
13/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	198	0	198	0	0.00
13/02/2020	R023 On 06-August-20			Bond Future	6.52	106.3450	6.5160	106.3450	0.00
13/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1917	2	1917	2	0.00
13/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1958	2	1958	2	0.00
13/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1938	2	1938	2	0.00
13/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	176	0	176	0	0.00
13/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	179	0	179	0	0.00
13/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	182	0	182	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
13/02/2020	R023 On 05-November-20			Bond Future	6.43	104.3009	6.4325	104.3009	0.00
13/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2346	2	2346	2	0.00
13/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2327	2	2327	2	0.00
13/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2365	2	2365	2	0.00
13/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	170	0	170	0	0.00
13/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	168	0	168	0	0.00
13/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	166	0	166	0	0.00
13/02/2020	R035 On 07-May-20			Bond Future	9.81	94.6770	9.8088	94.6770	117,634.00
13/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	310	0	310	0	5,000.00
13/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	985	1	985	1	0.00
13/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2223	2	2223	2	7,500.00
13/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1844	2	1844	2	5,000.00
13/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1038	1	1038	1	0.00
13/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1200	1	1200	1	7,500.00
13/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1954	2	1954	2	3,530.00
13/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	404	0	404	0	3,530.00
13/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1011	1	1011	1	0.00
13/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5858	6	5858	6	0.00
13/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6904	7	6904	7	0.00
13/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2276	2	2276	2	0.00
13/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3513	3	3513	3	0.00
13/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1922	2	1922	2	0.00
13/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2165	2	2165	2	0.00
13/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5176	5	5176	5	0.00
13/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3414	3	3414	3	0.00
13/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3123	3	3123	3	0.00
13/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	376	0	376	0	5,000.00
13/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	525	1	525	1	3,530.00
13/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3463	3	3463	3	0.00
13/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5635	6	5635	6	0.00
13/02/2020	R035 On 06-August-20			Bond Future	9.89	96.3917	9.8871	96.3917	410.00
13/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	628	1	628	1	24,761.00
13/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3145	3	3145	3	0.00
13/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3107	3	3107	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
13/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	367	0	367	0	3,000.00
13/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3184	3	3184	3	0.00
13/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2942	3	2942	3	0.00
13/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2876	3	2876	3	0.00
13/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9109	9	9109	9	0.00
13/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7349	7	7349	7	0.00
13/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2909	3	2909	3	0.00
13/02/2020	R035 On 05-November-20			Bond Future	9.97	93.6008	9.9711	93.6008	0.00
13/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5010	5	5010	5	0.00
13/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4967	5	4967	5	0.00
13/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5054	5	5054	5	0.00
13/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2543	2	2543	2	0.00
13/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2519	2	2519	2	0.00
13/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2495	2	2495	2	0.00
13/02/2020	R035 On 04-February-21			Bond Future	10.06	95.2615	10.0649	95.2615	0.00
13/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4504	5	4504	5	0.00
13/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4212	4	4212	4	0.00
13/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4176	4	4176	4	0.00
13/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4141	4	4141	4	0.00
13/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	8827	9	8827	9	0.00
13/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4280	4	4280	4	0.00
13/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4314	4	4314	4	0.00
13/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3983	4	3983	4	650.00
13/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1773	2	1773	2	650.00
13/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4246	4	4246	4	0.00
13/02/2020	R186 On 07-May-20			Bond Future	8.02	116.6517	8.0238	116.6517	84,893.00
13/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1429	1	1429	1	0.00
13/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	2982	3	2982	3	0.00
13/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4947	5	4947	5	0.00
13/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1459	1	1459	1	0.00
13/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	944	1	944	1	0.00
13/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2102	2	2102	2	0.00
13/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1399	1	1399	1	0.00
13/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	398	0	398	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
13/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1147	1	1147	1	0.00
13/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2738	3	2738	3	0.00
13/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	145	0	145	0	0.00
13/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1099	1	1099	1	0.00
13/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1621	2	1621	2	2,500.00
13/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	716	1	716	1	0.00
13/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	425	0	425	0	23,224.00
13/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1123	1	1123	1	0.00
13/02/2020	R186 On 06-August-20			Bond Future	8.06	113.4609	8.0639	113.4609	1,870.00
13/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2765	3	2765	3	0.00
13/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2362	2	2362	2	0.00
13/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2800	3	2800	3	0.00
13/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2731	3	2731	3	0.00
13/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1185	1	1185	1	0.00
13/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1388	1	1388	1	3,150.00
13/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1152	1	1152	1	0.00
13/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1168	1	1168	1	0.00
13/02/2020	R186 On 05-November-20			Bond Future	8.11	115.4722	8.1063	115.4722	0.00
13/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3864	4	3864	4	0.00
13/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3828	4	3828	4	0.00
13/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3792	4	3792	4	0.00
13/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2773	3	2773	3	3,500.00
13/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6163	6	6163	6	0.00
13/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1448	1	1448	1	3,500.00
13/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1593	2	1593	2	0.00
13/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2812	3	2812	3	0.00
13/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	490	0	490	0	3,500.00
13/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1108	1	1108	1	0.00
13/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1121	1	1121	1	0.00
13/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1095	1	1095	1	0.00
13/02/2020	R197 On 07-May-20			Bond Future	309.14	309.1616	309.1364	309.1616	2,507.00
13/02/2020	R197 On 06-August-20			Bond Future	307.05	307.0737	307.0476	307.0737	0.00
13/02/2020	R197 On 05-November-20			Bond Future	312.56	312.5884	312.5621	312.5884	0.00
13/02/2020	R202 On 07-May-20			Bond Future	228.43	228.4460	228.4333	228.4460	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
13/02/2020	R202 On 06-August-20			Bond Future	228.50	228.5160	228.5029	228.5160	0.00
13/02/2020	R202 On 05-November-20			Bond Future	232.61	232.6201	232.6068	232.6201	0.00
13/02/2020	R208 On 07-May-20			Bond Future	6.35	101.1047	6.3513	101.1047	15,983.00
13/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
13/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
13/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
13/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1326	1	1326	1	0.00
13/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1335	1	1335	1	0.00
13/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1317	1	1317	1	0.00
13/02/2020	R208 On 06-August-20			Bond Future	5.98	102.9360	5.9787	102.9360	0.00
13/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	16	0	16	0	0.00
13/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	18	0	18	0	0.00
13/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	16	0	16	0	0.00
13/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	281	0	281	0	0.00
13/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	276	0	276	0	0.00
13/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	270	0	270	0	0.00
13/02/2020	R208 On 05-November-20			Bond Future	5.15	101.3586	5.1537	101.3586	0.00
13/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	24	0	24	0	0.00
13/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	23	0	23	0	0.00
13/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	22	0	22	0	0.00
13/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	166	0	166	0	0.00
13/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	169	0	169	0	0.00
13/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	163	0	163	0	0.00
13/02/2020	R209 On 07-May-20			Bond Future	9.88	72.0165	9.8764	72.0165	70,167.00
13/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	664	1	664	1	0.00
13/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	701	1	701	1	0.00
13/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	683	1	683	1	0.00
13/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3344	3	3344	3	0.00
13/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3298	3	3298	3	0.00
13/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3391	3	3391	3	0.00
13/02/2020	R209 On 06-August-20			Bond Future	9.95	73.3209	9.9512	73.3209	200.00
13/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
13/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
13/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	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
13/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36196	36	36196	36	0.00
13/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36305	36	36305	36	0.00
13/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36088	36	36088	36	0.00
13/02/2020	R209 On 05-November-20			Bond Future	10.03	71.4704	10.0278	71.4704	0.00
13/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3003	3	3003	3	0.00
13/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3066	3	3066	3	0.00
13/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3034	3	3034	3	0.00
13/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3143	3	3143	3	0.00
13/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3113	3	3113	3	0.00
13/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3172	3	3172	3	0.00
13/02/2020	R210 On 07-May-20			Bond Future	188.12	188.1331	188.1217	188.1331	1,941.00
13/02/2020	R210 On 06-August-20			Bond Future	191.57	191.5864	191.5744	191.5864	0.00
13/02/2020	R210 On 05-November-20			Bond Future	192.30	192.3155	192.3035	192.3155	0.00
13/02/2020	R212 On 07-May-20			Bond Future	165.01	165.0199	165.0056	165.0199	6,719.00
13/02/2020	R212 On 06-August-20			Bond Future	165.75	165.7631	165.7483	165.7631	0.00
13/02/2020	R212 On 05-November-20			Bond Future	168.73	168.7401	168.7252	168.7401	0.00
13/02/2020	R213 On 07-May-20			Bond Future	9.18	86.6829	9.1824	86.6829	18,827.00
13/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1085	1	1085	1	0.00
13/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1110	1	1110	1	0.00
13/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1135	1	1135	1	0.00
13/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2131	2	2131	2	0.00
13/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2204	2	2204	2	0.00
13/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2167	2	2167	2	0.00
13/02/2020	R213 On 06-August-20			Bond Future	9.25	88.2528	9.2469	88.2528	300.00
13/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2499	3	2499	3	0.00
13/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2564	3	2564	3	0.00
13/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2531	3	2531	3	0.00
13/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2215	2	2215	2	0.00
13/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2188	2	2188	2	0.00
13/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2242	2	2242	2	0.00
13/02/2020	R213 On 05-November-20			Bond Future	9.32	86.2683	9.3179	86.2683	0.00
13/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3685	4	3685	4	0.00
13/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3721	4	3721	4	0.00
13/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3757	4	3757	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
13/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2066	2	2066	2	0.00
13/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2108	2	2108	2	0.00
13/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2087	2	2087	2	0.00
13/02/2020	R214 On 07-May-20			Bond Future	10.08	70.4590	10.0785	70.4590	15,674.00
13/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	994	1	994	1	0.00
13/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1017	1	1017	1	0.00
13/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	971	1	971	1	0.00
13/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	254	0	254	0	1,250.00
13/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1380	1	1380	1	1,250.00
13/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4322	4	4322	4	0.00
13/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2486	2	2486	2	0.00
13/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3153	3	3153	3	0.00
13/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5533	5	5533	5	0.00
13/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	709	1	709	1	1,250.00
13/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3108	3	3108	3	0.00
13/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3064	3	3064	3	0.00
13/02/2020	R214 On 06-August-20			Bond Future	10.15	71.7350	10.1511	71.7350	300.00
13/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2206	2	2206	2	0.00
13/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2236	2	2236	2	0.00
13/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2267	2	2267	2	0.00
13/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3310	3	3310	3	0.00
13/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3381	3	3381	3	0.00
13/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3346	3	3346	3	0.00
13/02/2020	R214 On 05-November-20			Bond Future	10.23	69.7112	10.2279	69.7112	0.00
13/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3360	3	3360	3	0.00
13/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3394	3	3394	3	0.00
13/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3327	3	3327	3	0.00
13/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3251	3	3251	3	0.00
13/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3221	3	3221	3	0.00
13/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3192	3	3192	3	0.00
13/02/2020	R248 On 07-May-20			Bond Future	10.23	88.2542	10.2323	88.2542	91,013.00
13/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	773	1	773	1	0.00
13/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4647	5	4647	5	0.00
13/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	820	1	820	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
13/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2165	2	2165	2	0.00
13/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	796	1	796	1	0.00
13/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	598	1	598	1	300.00
13/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4589	5	4589	5	0.00
13/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2426	2	2426	2	300.00
13/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5180	5	5180	5	0.00
13/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4653	5	4653	5	0.00
13/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	1010	1	1010	1	300.00
13/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4526	4	4526	4	0.00
13/02/2020	R248 On 06-August-20			Bond Future	10.31	89.8526	10.3094	89.8526	400.00
13/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	494	1	494	1	20,640.00
13/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	2944	3	2944	3	0.00
13/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3021	3	3021	3	0.00
13/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	273	0	273	0	3,000.00
13/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	2983	3	2983	3	0.00
13/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3944	4	3944	4	0.00
13/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3901	4	3901	4	0.00
13/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11920	12	11920	12	0.00
13/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3986	4	3986	4	0.00
13/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9716	10	9716	10	0.00
13/02/2020	R248 On 05-November-20			Bond Future	10.39	87.0091	10.3909	87.0091	0.00
13/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2689	3	2689	3	0.00
13/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2656	3	2656	3	0.00
13/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2622	3	2622	3	0.00
13/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5575	6	5575	6	0.00
13/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5624	6	5624	6	0.00
13/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5525	5	5525	5	0.00