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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
14/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	2025 On 07-May-20			Bond Future	138.95	138.6658	138.9466	138.6658	2,037.00
14/02/2020	2025 On 06-August-20			Bond Future	140.00	139.7107	139.9965	139.7107	0.00
14/02/2020	2025 On 05-November-20			Bond Future	142.51	142.2200	142.5110	142.2200	0.00
14/02/2020	2025 On 04-February-21			Bond Future	143.55	143.2550	143.5516	143.2550	0.00
14/02/2020	2029 On 07-May-20			Bond Future	102.23	101.8128	102.2258	101.8128	3,795.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2020	2029 On 06-August-20			Bond Future	104.10	103.6814	104.1019	103.6814	0.00
14/02/2020	2029 On 05-November-20			Bond Future	104.83	104.4052	104.8334	104.4052	0.00
14/02/2020	2030 On 07-May-20			Bond Future	8.90	96.1389	8.9024	96.1389	75,972.00
14/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1257	1	1257	1	0.00
14/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	488	0	488	0	5,000.00
14/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2627	2	2627	2	0.00
14/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1229	1	1229	1	0.00
14/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1201	1	1201	1	0.00
14/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1402	1	1402	1	5,000.00
14/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1926	2	1926	2	0.00
14/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1961	2	1961	2	0.00
14/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1726	2	1726	2	0.00
14/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3335	4	3335	4	0.00
14/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	873	1	873	1	7,750.00
14/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1892	2	1892	2	0.00
14/02/2020	2030 On 06-August-20			Bond Future	8.97	93.8705	8.9677	93.8705	200.00
14/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2714	3	2714	3	0.00
14/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2783	3	2783	3	0.00
14/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2748	3	2748	3	0.00
14/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1954	2	1954	2	0.00
14/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1928	2	1928	2	0.00
14/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1979	2	1979	2	0.00
14/02/2020	2030 On 05-November-20			Bond Future	9.03	95.5345	9.0306	95.5345	0.00
14/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4816	5	4816	5	0.00
14/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2183	2	2183	2	3,000.00
14/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1035	1	1035	1	1,000.00
14/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2740	3	2740	3	1,000.00
14/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1868	2	1868	2	3,000.00
14/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3911	4	3911	4	0.00
14/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	669	1	669	1	3,000.00
14/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3949	4	3949	4	0.00
14/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6743	7	6743	7	0.00
14/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2211	2	2211	2	14,160.00
14/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3365	3	3365	3	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8533	8	8533	8	0.00
14/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	5875	6	5875	6	0.00
14/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1070	1	1070	1	14,160.00
14/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1403	1	1403	1	16,000.00
14/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2709	3	2709	3	16,000.00
14/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8085	8	8085	8	0.00
14/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3987	4	3987	4	0.00
14/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1835	2	1835	2	0.00
14/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2712	3	2712	3	0.00
14/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3227	3	3227	3	0.00
14/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	501	1	501	1	3,000.00
14/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4425	5	4425	5	0.00
14/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	582	1	582	1	16,000.00
14/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1874	2	1874	2	0.00
14/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3668	4	3668	4	0.00
14/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2195	2	2195	2	0.00
14/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1132	1	1132	1	14,160.00
14/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5147	5	5147	5	0.00
14/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	904	1	904	1	1,000.00
14/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1854	2	1854	2	0.00
14/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6389	7	6389	7	0.00
14/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2684	3	2684	3	0.00
14/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5237	5	5237	5	0.00
14/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1469	2	1469	2	3,000.00
14/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3259	3	3259	3	0.00
14/02/2020	2032 On 07-May-20			Bond Future	9.34	92.8970	9.3384	92.8970	84,916.00
14/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1229	1	1229	1	0.00
14/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	790	1	790	1	7,500.00
14/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1638	1	1638	1	7,500.00
14/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2382	2	2382	2	7,500.00
14/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1288	1	1288	1	0.00
14/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1318	1	1318	1	7,500.00
14/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1258	1	1258	1	0.00
14/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2330	3	2330	3	0.00

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14/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2292	2	2292	2	0.00
14/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2254	2	2254	2	0.00
14/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1897	2	1897	2	0.00
14/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1306	1	1306	1	0.00
14/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2369	3	2369	3	0.00
14/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3100	3	3100	3	0.00
14/02/2020	2032 On 06-August-20			Bond Future	9.41	94.5795	9.4102	94.5795	300.00
14/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2799	3	2799	3	0.00
14/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2835	3	2835	3	0.00
14/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2870	3	2870	3	0.00
14/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2477	3	2477	3	0.00
14/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2538	3	2538	3	0.00
14/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2507	3	2507	3	0.00
14/02/2020	2032 On 05-November-20			Bond Future	9.48	92.0979	9.4847	92.0979	0.00
14/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4133	4	4133	4	0.00
14/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9664	9	9664	9	0.00
14/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10095	10	10095	10	0.00
14/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2001	2	2001	2	3,000.00
14/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3574	3	3574	3	3,000.00
14/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2988	3	2988	3	1,000.00
14/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4173	4	4173	4	0.00
14/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1575	1	1575	1	1,000.00
14/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4094	4	4094	4	0.00
14/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2398	3	2398	3	0.00
14/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4471	5	4471	5	0.00
14/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5195	5	5195	5	0.00
14/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	517	1	517	1	1,000.00
14/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2351	2	2351	2	0.00
14/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3278	3	3278	3	0.00
14/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2768	3	2768	3	0.00
14/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	589	1	589	1	3,000.00
14/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2374	3	2374	3	0.00
14/02/2020	2033 On 07-May-20			Bond Future	101.35	101.1281	101.3492	101.1281	6,960.00
14/02/2020	2033 On 06-August-20			Bond Future	103.21	102.9840	103.2091	102.9840	0.00

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14/02/2020	2033 On 05-November-20			Bond Future	103.85	103.6174	103.8466	103.6174	0.00
14/02/2020	2037 On 07-May-20			Bond Future	9.96	90.1830	9.9571	90.1830	68,413.00
14/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	908	1	908	1	0.00
14/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1206	1	1206	1	7,500.00
14/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	933	1	933	1	0.00
14/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	958	1	958	1	0.00
14/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2241	2	2241	2	7,500.00
14/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3565	4	3565	4	0.00
14/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1927	2	1927	2	0.00
14/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3668	4	3668	4	0.00
14/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3126	3	3126	3	0.00
14/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3616	4	3616	4	0.00
14/02/2020	2037 On 06-August-20			Bond Future	10.04	87.5561	10.0404	87.5561	300.00
14/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2520	2	2520	2	0.00
14/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2554	2	2554	2	0.00
14/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2487	2	2487	2	0.00
14/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3806	4	3806	4	0.00
14/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3766	4	3766	4	0.00
14/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3726	4	3726	4	0.00
14/02/2020	2037 On 05-November-20			Bond Future	10.12	89.1082	10.1205	89.1082	0.00
14/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3884	4	3884	4	0.00
14/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3808	4	3808	4	0.00
14/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3846	4	3846	4	0.00
14/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3457	4	3457	4	0.00
14/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3391	4	3391	4	0.00
14/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3424	4	3424	4	0.00
14/02/2020	2038 On 07-May-20			Bond Future	117.43	116.9420	117.4309	116.9420	10,867.00
14/02/2020	2038 On 06-August-20			Bond Future	117.90	117.4008	117.8984	117.4008	0.00
14/02/2020	2038 On 05-November-20			Bond Future	120.02	119.5093	120.0160	119.5093	0.00
14/02/2020	2040 On 07-May-20			Bond Future	10.09	92.7709	10.0926	92.7709	48,856.00
14/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	993	1	993	1	0.00
14/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1820	2	1820	2	2,640.00
14/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	441	0	441	0	2,640.00
14/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	966	1	966	1	0.00

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14/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	938	1	938	1	0.00
14/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1290	1	1290	1	7,500.00
14/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2425	2	2425	2	7,500.00
14/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3862	4	3862	4	0.00
14/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	1976	2	1976	2	0.00
14/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3751	4	3751	4	0.00
14/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3230	4	3230	4	0.00
14/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5296	6	5296	6	0.00
14/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2552	3	2552	3	0.00
14/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3806	4	3806	4	0.00
14/02/2020	2040 On 06-August-20			Bond Future	10.18	89.9403	10.1765	89.9403	600.00
14/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2710	3	2710	3	0.00
14/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2747	3	2747	3	0.00
14/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2784	3	2784	3	0.00
14/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3935	4	3935	4	0.00
14/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3851	4	3851	4	0.00
14/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3893	4	3893	4	0.00
14/02/2020	2040 On 05-November-20			Bond Future	10.26	91.5346	10.2572	91.5346	0.00
14/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2098	2	2098	2	2,000.00
14/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3812	4	3812	4	2,000.00
14/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2963	3	2963	3	2,000.00
14/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1483	1	1483	1	2,000.00
14/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4091	4	4091	4	0.00
14/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10937	11	10937	11	0.00
14/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4131	4	4131	4	0.00
14/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4172	4	4172	4	0.00
14/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9913	10	9913	10	0.00
14/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1169	1	1169	1	2,000.00
14/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3729	4	3729	4	0.00
14/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3694	4	3694	4	0.00
14/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4961	5	4961	5	0.00
14/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7571	8	7571	8	0.00
14/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	914	1	914	1	2,000.00
14/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3765	4	3765	4	0.00

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14/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6270	7	6270	7	0.00
14/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4020	4	4020	4	0.00
14/02/2020	2044 On 07-May-20			Bond Future	10.16	89.3280	10.1605	89.3280	78,060.00
14/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	960	1	960	1	0.00
14/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5619	5	5619	5	0.00
14/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1014	1	1014	1	0.00
14/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	186	0	186	0	100.00
14/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1550	1	1550	1	100.00
14/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	136	0	136	0	556.00
14/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	300	0	300	0	129.00
14/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1515	1	1515	1	129.00
14/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7326	7	7326	7	0.00
14/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1314	1	1314	1	556.00
14/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6895	6	6895	6	0.00
14/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	987	1	987	1	0.00
14/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	414	0	414	0	100.00
14/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	470	1	470	1	556.00
14/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7834	8	7834	8	0.00
14/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3349	4	3349	4	0.00
14/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3940	4	3940	4	0.00
14/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3008	3	3008	3	0.00
14/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3998	4	3998	4	0.00
14/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6283	7	6283	7	0.00
14/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3055	3	3055	3	0.00
14/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	689	1	689	1	129.00
14/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7245	8	7245	8	0.00
14/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3884	4	3884	4	0.00
14/02/2020	2044 On 06-August-20			Bond Future	10.24	86.5604	10.2421	86.5604	500.00
14/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	751	1	751	1	602.00
14/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2000	2	2000	2	0.00
14/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2401	2	2401	2	602.00
14/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	333	0	333	0	140.00
14/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1416	1	1416	1	140.00
14/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2064	2	2064	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
14/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7571	7	7571	7	0.00
14/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6700	6	6700	6	0.00
14/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2032	2	2032	2	0.00
14/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5038	5	5038	5	0.00
14/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1567	2	1567	2	140.00
14/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	10984	11	10984	11	0.00
14/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6196	7	6196	7	0.00
14/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4988	5	4988	5	0.00
14/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1317	1	1317	1	602.00
14/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5090	5	5090	5	0.00
14/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4501	5	4501	5	0.00
14/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8167	9	8167	9	0.00
14/02/2020	2044 On 05-November-20			Bond Future	10.32	88.0947	10.3204	88.0947	0.00
14/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1853	2	1853	2	1,815.00
14/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2592	2	2592	2	0.00
14/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9039	9	9039	9	0.00
14/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4006	4	4006	4	0.00
14/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9307	9	9307	9	0.00
14/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2626	2	2626	2	568.00
14/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4088	4	4088	4	0.00
14/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7351	7	7351	7	0.00
14/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	930	1	930	1	568.00
14/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2867	3	2867	3	525.00
14/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	1008	1	1008	1	525.00
14/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7924	8	7924	8	0.00
14/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	439	0	439	0	1,815.00
14/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2797	3	2797	3	1,815.00
14/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4047	4	4047	4	0.00
14/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3817	4	3817	4	0.00
14/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5178	6	5178	6	0.00
14/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9198	10	9198	10	0.00
14/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3781	4	3781	4	0.00
14/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5086	5	5086	5	0.00
14/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1738	2	1738	2	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
14/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1377	2	1377	2	1,815.00
14/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13016	14	13016	14	0.00
14/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9571	10	9571	10	0.00
14/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5462	6	5462	6	0.00
14/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6722	7	6722	7	0.00
14/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1924	2	1924	2	525.00
14/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3854	4	3854	4	0.00
14/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1439	2	1439	2	568.00
14/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5414	6	5414	6	0.00
14/02/2020	2044 On 04-February-21			Bond Future	10.41	85.2752	10.4064	85.2752	0.00
14/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4462	4	4462	4	0.00
14/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4539	4	4539	4	0.00
14/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3345	3	3345	3	0.00
14/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6507	6	6507	6	0.00
14/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4235	4	4235	4	0.00
14/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2197	2	2197	2	405.00
14/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4500	4	4500	4	0.00
14/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5131	5	5131	5	405.00
14/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8224	9	8224	9	0.00
14/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3301	4	3301	4	405.00
14/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4856	5	4856	5	0.00
14/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	4894	5	4894	5	0.00
14/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6219	7	6219	7	0.00
14/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4817	5	4817	5	0.00
14/02/2020	2046 On 07-May-20			Bond Future	107.09	107.0961	107.0903	107.0961	14,000.00
14/02/2020	2046 On 06-August-20			Bond Future	109.06	109.0618	109.0555	109.0618	0.00
14/02/2020	2046 On 05-November-20			Bond Future	109.23	109.2317	109.2256	109.2317	0.00
14/02/2020	2050 On 07-May-20			Bond Future	111.57	111.4666	111.5695	111.4666	11,773.00
14/02/2020	2050 On 06-August-20			Bond Future	111.74	111.6393	111.7443	111.6393	0.00
14/02/2020	2050 On 05-November-20			Bond Future	113.75	113.6444	113.7512	113.6444	0.00
14/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	AL37 On 07-May-20			Index Future	705.66	704.6230	705.6620	704.6230	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
14/02/2020	AL37 On 06-August-20			Index Future	718.30	717.2480	718.3040	717.2480	0.00
14/02/2020	AL7T On 07-May-20			Index Future	815.31	812.8030	815.3080	812.8030	0.00
14/02/2020	AL7T On 06-August-20			Index Future	829.91	827.3660	829.9140	827.3660	0.00
14/02/2020	ALBI On 07-May-20			Index Future	722.63	719.9590	722.6290	719.9590	211.00
14/02/2020	ALBI On 06-August-20			Index Future	735.58	732.8590	735.5750	732.8590	0.00
14/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	C446 On 31-March-46			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
14/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2020	ES33 On 07-May-20			Bond Future	10.96	76.8497	10.9622	76.8497	350.00
14/02/2020	ES33 On 06-August-20			Bond Future	11.08	78.2415	11.0846	78.2415	0.00
14/02/2020	ES33 On 05-November-20			Bond Future	11.21	75.8371	11.2128	75.8371	0.00
14/02/2020	ES42 On 07-May-20			Bond Future	11.30	77.4045	11.2961	77.4045	4,919.00
14/02/2020	ES42 On 06-August-20			Bond Future	11.42	78.8066	11.4153	78.8066	0.00
14/02/2020	ES42 On 05-November-20			Bond Future	11.54	75.9403	11.5387	75.9403	0.00
14/02/2020	GOVI On 07-May-20			GOVI	714.59	711.9620	714.5930	711.9620	1,177.00
14/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
14/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
14/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
14/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	53970	8	53970	8	0.00
14/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	54070	8	54070	8	0.00
14/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	53870	8	53870	8	0.00
14/02/2020	GOVI On 06-August-20			GOVI	727.40	724.7180	727.3960	724.7180	0.00
14/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
14/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
14/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
14/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	7340	3	7340	3	0.00
14/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	7240	3	7240	3	0.00
14/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	7440	3	7440	3	0.00
14/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2020	IGOV On 07-May-20			Index Future	263.57	263.3370	263.5660	263.3370	1,009.00
14/02/2020	IGOV On 06-August-20			Index Future	268.35	268.1190	268.3520	268.1190	0.00
14/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
14/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
14/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
14/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.32	95.3200	95.3200	95.3200	0.00
14/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.23	94.2200	94.2300	94.2200	0.00
14/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.05	93.0500	93.0500	93.0500	0.00
14/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.84	92.8400	92.8400	92.8400	0.00
14/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.70	94.7000	94.7000	94.7000	51.00

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14/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.53	94.5200	94.5300	94.5200	0.00
14/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.38	95.3700	95.3800	95.3700	0.00
14/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.01	99.0200	99.0100	99.0200	0.00
14/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.97	99.9900	99.9700	99.9900	0.00
14/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.95	92.9800	92.9500	92.9800	0.00
14/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.79	98.8400	98.7900	98.8400	0.00
14/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
14/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.61	88.7100	88.6100	88.7100	0.00
14/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.35	85.4500	85.3500	85.4500	0.00
14/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.90	84.0000	83.9000	84.0000	0.00
14/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.00	86.1000	86.0000	86.1000	0.00
14/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.83	89.9300	89.8300	89.9300	0.00
14/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.25	88.3600	88.2500	88.3600	0.00
14/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.31	90.4200	90.3100	90.4200	0.00
14/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.86	95.9600	95.8600	95.9600	0.00
14/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.17	96.2800	96.1700	96.2800	0.00
14/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.42	89.5300	89.4200	89.5300	0.00
14/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.86	96.9800	96.8600	96.9800	0.00
14/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
14/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2020	R023 On 07-May-20			Bond Future	6.56	104.4381	6.5597	104.4381	67,970.00
14/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1046	1	1046	1	0.00
14/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1067	1	1067	1	0.00
14/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1025	1	1025	1	0.00
14/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	180	0	180	0	0.00
14/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	176	0	176	0	0.00
14/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	171	0	171	0	0.00
14/02/2020	R023 On 06-August-20			Bond Future	6.47	106.3294	6.4742	106.3294	0.00
14/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1998	2	1998	2	0.00
14/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2039	2	2039	2	0.00
14/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2019	2	2019	2	0.00
14/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	159	0	159	0	0.00
14/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	161	0	161	0	0.00
14/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	163	0	163	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
14/02/2020	R023 On 05-November-20			Bond Future	6.39	104.2852	6.3858	104.2852	0.00
14/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2431	2	2431	2	0.00
14/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2412	2	2412	2	0.00
14/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2450	2	2450	2	0.00
14/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	154	0	154	0	0.00
14/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	152	0	152	0	0.00
14/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	150	0	150	0	0.00
14/02/2020	R035 On 07-May-20			Bond Future	9.75	94.5367	9.7512	94.5367	117,634.00
14/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	365	0	365	0	5,000.00
14/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1114	1	1114	1	0.00
14/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2443	2	2443	2	7,500.00
14/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2040	2	2040	2	5,000.00
14/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1172	1	1172	1	0.00
14/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	471	0	471	0	3,530.00
14/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1349	1	1349	1	7,500.00
14/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2157	2	2157	2	3,530.00
14/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1143	1	1143	1	0.00
14/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6207	6	6207	6	0.00
14/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7272	7	7272	7	0.00
14/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2049	2	2049	2	0.00
14/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3220	4	3220	4	0.00
14/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1720	2	1720	2	0.00
14/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1946	2	1946	2	0.00
14/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4820	5	4820	5	0.00
14/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3125	3	3125	3	0.00
14/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2848	3	2848	3	0.00
14/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	320	0	320	0	5,000.00
14/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	451	1	451	1	3,530.00
14/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3172	3	3172	3	0.00
14/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5267	6	5267	6	0.00
14/02/2020	R035 On 06-August-20			Bond Future	9.83	96.2486	9.8275	96.2486	410.00
14/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	864	0	864	0	500.00
14/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	703	1	703	1	24,761.00
14/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3369	3	3369	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
14/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2437	0	2437	0	500.00
14/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	415	0	415	0	3,000.00
14/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3329	3	3329	3	0.00
14/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	5780	0	5780	0	0.00
14/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3409	3	3409	3	0.00
14/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2734	3	2734	3	0.00
14/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2670	3	2670	3	0.00
14/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8726	9	8726	9	0.00
14/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1424	0	1424	0	500.00
14/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6993	7	6993	7	0.00
14/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2702	3	2702	3	0.00
14/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3589	0	3589	0	0.00
14/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	6441	0	6441	0	0.00
14/02/2020	R035 On 05-November-20			Bond Future	9.91	93.4554	9.9094	93.4554	0.00
14/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5282	5	5282	5	0.00
14/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5238	5	5238	5	0.00
14/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5328	5	5328	5	0.00
14/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2376	3	2376	3	0.00
14/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2352	3	2352	3	0.00
14/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2330	2	2330	2	0.00
14/02/2020	R035 On 04-February-21			Bond Future	10.00	95.1137	10.0009	95.1137	0.00
14/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4743	5	4743	5	0.00
14/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4442	4	4442	4	0.00
14/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4405	4	4405	4	0.00
14/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4369	4	4369	4	0.00
14/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	9162	9	9162	9	0.00
14/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4063	4	4063	4	0.00
14/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4096	4	4096	4	0.00
14/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3776	4	3776	4	650.00
14/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1662	2	1662	2	650.00
14/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4030	4	4030	4	0.00
14/02/2020	R186 On 07-May-20			Bond Future	7.99	116.5976	7.9865	116.5976	84,893.00
14/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1534	1	1534	1	0.00
14/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3137	3	3137	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
14/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5131	5	5131	5	0.00
14/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1566	1	1566	1	0.00
14/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1025	1	1025	1	0.00
14/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2233	2	2233	2	0.00
14/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1503	1	1503	1	0.00
14/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	441	0	441	0	0.00
14/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1048	1	1048	1	0.00
14/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2577	3	2577	3	0.00
14/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	125	0	125	0	0.00
14/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1003	1	1003	1	0.00
14/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1499	2	1499	2	2,500.00
14/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	645	1	645	1	0.00
14/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	377	0	377	0	23,224.00
14/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1025	1	1025	1	0.00
14/02/2020	R186 On 06-August-20			Bond Future	8.02	113.4056	8.0247	113.4056	1,870.00
14/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2895	3	2895	3	0.00
14/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2481	2	2481	2	0.00
14/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2930	3	2930	3	0.00
14/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2859	3	2859	3	0.00
14/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1107	1	1107	1	0.00
14/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1300	1	1300	1	3,150.00
14/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1075	1	1075	1	0.00
14/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1091	1	1091	1	0.00
14/02/2020	R186 On 05-November-20			Bond Future	8.06	115.4160	8.0650	115.4160	0.00
14/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4009	4	4009	4	0.00
14/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3972	4	3972	4	0.00
14/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3935	4	3935	4	0.00
14/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2896	3	2896	3	3,500.00
14/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6339	6	6339	6	0.00
14/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1531	1	1531	1	3,500.00
14/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1506	2	1506	2	0.00
14/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2684	3	2684	3	0.00
14/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	456	0	456	0	3,500.00
14/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1042	1	1042	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
14/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1054	1	1054	1	0.00
14/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1029	1	1029	1	0.00
14/02/2020	R197 On 07-May-20			Bond Future	309.43	309.1364	309.4278	309.1364	2,507.00
14/02/2020	R197 On 06-August-20			Bond Future	307.34	307.0476	307.3441	307.0476	0.00
14/02/2020	R197 On 05-November-20			Bond Future	312.86	312.5621	312.8641	312.5621	0.00
14/02/2020	R202 On 07-May-20			Bond Future	228.05	228.4333	228.0531	228.4333	8,483.00
14/02/2020	R202 On 06-August-20			Bond Future	228.12	228.5029	228.1153	228.5029	0.00
14/02/2020	R202 On 05-November-20			Bond Future	232.21	232.6068	232.2126	232.6068	0.00
14/02/2020	R208 On 07-May-20			Bond Future	6.35	101.1033	6.3529	101.1033	15,983.00
14/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
14/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
14/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
14/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1327	1	1327	1	0.00
14/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1336	1	1336	1	0.00
14/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1319	1	1319	1	0.00
14/02/2020	R208 On 06-August-20			Bond Future	5.98	102.9344	5.9811	102.9344	0.00
14/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	16	0	16	0	0.00
14/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	17	0	17	0	0.00
14/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	15	0	15	0	0.00
14/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	282	0	282	0	0.00
14/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	277	0	277	0	0.00
14/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	271	0	271	0	0.00
14/02/2020	R208 On 05-November-20			Bond Future	5.16	101.3571	5.1575	101.3571	0.00
14/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	23	0	23	0	0.00
14/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	22	0	22	0	0.00
14/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	21	0	21	0	0.00
14/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	167	0	167	0	0.00
14/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	170	0	170	0	0.00
14/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	164	0	164	0	0.00
14/02/2020	R209 On 07-May-20			Bond Future	9.82	71.9258	9.8190	71.9258	67,923.00
14/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	757	1	757	1	0.00
14/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	798	1	798	1	0.00
14/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	778	1	778	1	0.00
14/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3080	3	3080	3	0.00

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14/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3036	3	3036	3	0.00
14/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3125	3	3125	3	0.00
14/02/2020	R209 On 06-August-20			Bond Future	9.89	73.2284	9.8919	73.2284	200.00
14/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
14/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
14/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
14/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35831	36	35831	36	0.00
14/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35939	36	35939	36	0.00
14/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35723	36	35723	36	0.00
14/02/2020	R209 On 05-November-20			Bond Future	9.97	71.3764	9.9667	71.3764	0.00
14/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3192	3	3192	3	0.00
14/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3256	3	3256	3	0.00
14/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3224	3	3224	3	0.00
14/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2960	3	2960	3	0.00
14/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2932	3	2932	3	0.00
14/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2989	3	2989	3	0.00
14/02/2020	R210 On 07-May-20			Bond Future	188.11	188.1217	188.1101	188.1217	1,941.00
14/02/2020	R210 On 06-August-20			Bond Future	191.56	191.5744	191.5624	191.5744	0.00
14/02/2020	R210 On 05-November-20			Bond Future	192.29	192.3035	192.2915	192.3035	0.00
14/02/2020	R212 On 07-May-20			Bond Future	164.99	165.0056	164.9913	165.0056	6,719.00
14/02/2020	R212 On 06-August-20			Bond Future	165.73	165.7483	165.7336	165.7483	0.00
14/02/2020	R212 On 05-November-20			Bond Future	168.71	168.7252	168.7103	168.7252	0.00
14/02/2020	R213 On 07-May-20			Bond Future	9.14	86.6273	9.1351	86.6273	18,827.00
14/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1194	1	1194	1	0.00
14/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1221	1	1221	1	0.00
14/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1248	1	1248	1	0.00
14/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1956	2	1956	2	0.00
14/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2025	2	2025	2	0.00
14/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	1990	2	1990	2	0.00
14/02/2020	R213 On 06-August-20			Bond Future	9.20	88.1961	9.1979	88.1961	300.00
14/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2651	2	2651	2	0.00
14/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2718	3	2718	3	0.00
14/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2684	3	2684	3	0.00
14/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2074	2	2074	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
14/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2049	2	2049	2	0.00
14/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2100	2	2100	2	0.00
14/02/2020	R213 On 05-November-20			Bond Future	9.27	86.2107	9.2671	86.2107	0.00
14/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3863	4	3863	4	0.00
14/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3900	4	3900	4	0.00
14/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3937	4	3937	4	0.00
14/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	1947	2	1947	2	0.00
14/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	1987	2	1987	2	0.00
14/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	1967	2	1967	2	0.00
14/02/2020	R214 On 07-May-20			Bond Future	10.02	70.3676	10.0211	70.3676	15,674.00
14/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1115	1	1115	1	0.00
14/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1140	1	1140	1	0.00
14/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1090	1	1090	1	0.00
14/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	298	0	298	0	1,250.00
14/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1531	1	1531	1	1,250.00
14/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4606	4	4606	4	0.00
14/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2264	2	2264	2	0.00
14/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2899	3	2899	3	0.00
14/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5203	6	5203	6	0.00
14/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	619	1	619	1	1,250.00
14/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2856	3	2856	3	0.00
14/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2813	3	2813	3	0.00
14/02/2020	R214 On 06-August-20			Bond Future	10.09	71.6419	10.0919	71.6419	300.00
14/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2374	2	2374	2	0.00
14/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2406	2	2406	2	0.00
14/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2437	2	2437	2	0.00
14/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3101	3	3101	3	0.00
14/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3169	3	3169	3	0.00
14/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3135	3	3135	3	0.00
14/02/2020	R214 On 05-November-20			Bond Future	10.17	69.6165	10.1670	69.6165	0.00
14/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3563	3	3563	3	0.00
14/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3598	3	3598	3	0.00
14/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3529	3	3529	3	0.00
14/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3066	3	3066	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
14/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3037	3	3037	3	0.00
14/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3008	3	3008	3	0.00
14/02/2020	R248 On 07-May-20			Bond Future	10.16	88.1411	10.1645	88.1411	91,013.00
14/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	908	1	908	1	0.00
14/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5051	5	5051	5	0.00
14/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	962	1	962	1	0.00
14/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2434	2	2434	2	0.00
14/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	935	1	935	1	0.00
14/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	711	1	711	1	300.00
14/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4177	5	4177	5	0.00
14/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2145	2	2145	2	300.00
14/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4742	5	4742	5	0.00
14/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4238	5	4238	5	0.00
14/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	862	1	862	1	300.00
14/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4117	5	4117	5	0.00
14/02/2020	R248 On 06-August-20			Bond Future	10.24	89.7373	10.2395	89.7373	400.00
14/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	569	0	569	0	20,640.00
14/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3205	3	3205	3	0.00
14/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3287	3	3287	3	0.00
14/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	318	0	318	0	3,000.00
14/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3246	3	3246	3	0.00
14/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3647	4	3647	4	0.00
14/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3606	4	3606	4	0.00
14/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11405	12	11405	12	0.00
14/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3687	4	3687	4	0.00
14/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9230	10	9230	10	0.00
14/02/2020	R248 On 05-November-20			Bond Future	10.32	86.8919	10.3187	86.8919	0.00
14/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2922	3	2922	3	0.00
14/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2886	3	2886	3	0.00
14/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2851	3	2851	3	0.00
14/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5235	6	5235	6	0.00
14/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5283	6	5283	6	0.00
14/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5187	6	5187	6	0.00