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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
18/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	2025 On 07-May-20			Bond Future	138.83	138.8408	138.8299	138.8408	2,037.00
18/02/2020	2025 On 06-August-20			Bond Future	139.85	139.8886	139.8530	139.8886	0.00
18/02/2020	2025 On 05-November-20			Bond Future	142.34	142.4013	142.3385	142.4013	0.00
18/02/2020	2025 On 04-February-21			Bond Future	143.40	143.4401	143.4045	143.4401	0.00
18/02/2020	2029 On 07-May-20			Bond Future	102.04	102.0936	102.0441	102.0936	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
18/02/2020	2029 On 06-August-20			Bond Future	103.90	103.9672	103.8987	103.9672	0.00
18/02/2020	2029 On 05-November-20			Bond Future	104.61	104.6963	104.6070	104.6963	0.00
18/02/2020	2029 On 04-February-21			Bond Future	106.51	107.2600	106.5091	107.2600	0.00
18/02/2020	2030 On 07-May-20			Bond Future	8.98	96.1169	8.9839	96.1169	75,972.00
18/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1011	1	1011	1	0.00
18/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	358	0	358	0	5,000.00
18/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2262	2	2262	2	0.00
18/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	987	1	987	1	0.00
18/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	963	1	963	1	0.00
18/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1140	1	1140	1	5,000.00
18/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2185	2	2185	2	0.00
18/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2223	2	2223	2	0.00
18/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1965	2	1965	2	0.00
18/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3706	4	3706	4	0.00
18/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	1010	1	1010	1	7,750.00
18/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2147	2	2147	2	0.00
18/02/2020	2030 On 06-August-20			Bond Future	9.06	93.8478	9.0552	93.8478	200.00
18/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2400	3	2400	3	0.00
18/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2465	3	2465	3	0.00
18/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2432	3	2432	3	0.00
18/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2165	2	2165	2	0.00
18/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2137	2	2137	2	0.00
18/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2192	2	2192	2	0.00
18/02/2020	2030 On 05-November-20			Bond Future	9.12	95.5116	9.1246	95.5116	0.00
18/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4419	5	4419	5	0.00
18/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	1923	2	1923	2	3,000.00
18/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2442	3	2442	3	1,000.00
18/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	877	1	877	1	1,000.00
18/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1632	2	1632	2	3,000.00
18/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3551	4	3551	4	0.00
18/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	554	1	554	1	3,000.00
18/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3587	4	3587	4	0.00
18/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6290	6	6290	6	0.00
18/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	5445	6	5445	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	908	1	908	1	14,160.00
18/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	1949	2	1949	2	14,160.00
18/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3031	3	3031	3	3,000.00
18/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8040	8	8040	8	0.00
18/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2413	3	2413	3	16,000.00
18/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7602	8	7602	8	0.00
18/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3623	4	3623	4	0.00
18/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1208	1	1208	1	16,000.00
18/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2970	3	2970	3	0.00
18/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	2025	2	2025	2	0.00
18/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	563	1	563	1	3,000.00
18/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4784	5	4784	5	0.00
18/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3519	3	3519	3	0.00
18/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	652	1	652	1	16,000.00
18/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	2067	2	2067	2	0.00
18/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3986	4	3986	4	0.00
18/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2415	2	2415	2	0.00
18/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1256	1	1256	1	14,160.00
18/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5540	5	5540	5	0.00
18/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	1005	1	1005	1	1,000.00
18/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	2046	2	2046	2	0.00
18/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6828	7	6828	7	0.00
18/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2940	3	2940	3	0.00
18/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5633	5	5633	5	0.00
18/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1626	2	1626	2	3,000.00
18/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3553	3	3553	3	0.00
18/02/2020	2030 On 04-February-21			Bond Future	9.20	9.6200	9.1970	9.6200	0.00
18/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	213	0	213	0	0.00
18/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	270	0	270	0	0.00
18/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	155	0	155	0	0.00
18/02/2020	2032 On 07-May-20			Bond Future	9.40	92.9088	9.4040	92.9088	84,906.00

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18/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1020	1	1020	1	0.00
18/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	632	1	632	1	7,500.00
18/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1392	1	1392	1	7,500.00
18/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2082	2	2082	2	7,500.00
18/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1073	1	1073	1	0.00
18/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1100	1	1100	1	7,500.00
18/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1046	1	1046	1	0.00
18/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2557	2	2557	2	0.00
18/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2515	2	2515	2	0.00
18/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2474	2	2474	2	0.00
18/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2088	2	2088	2	0.00
18/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1445	1	1445	1	0.00
18/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2598	3	2598	3	0.00
18/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3381	3	3381	3	0.00
18/02/2020	2032 On 06-August-20			Bond Future	9.48	94.5913	9.4807	94.5913	300.00
18/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2530	3	2530	3	0.00
18/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2563	3	2563	3	0.00
18/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2597	3	2597	3	0.00
18/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2667	3	2667	3	0.00
18/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2731	3	2731	3	0.00
18/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2699	3	2699	3	0.00
18/02/2020	2032 On 05-November-20			Bond Future	9.56	92.1100	9.5605	92.1100	0.00
18/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3820	4	3820	4	0.00
18/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9226	9	9226	9	0.00
18/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9652	10	9652	10	0.00
18/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1795	2	1795	2	3,000.00
18/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3284	3	3284	3	3,000.00
18/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2725	3	2725	3	1,000.00
18/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3858	4	3858	4	0.00
18/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1399	1	1399	1	1,000.00
18/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3782	4	3782	4	0.00
18/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2575	3	2575	3	0.00
18/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4754	5	4754	5	0.00
18/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5507	5	5507	5	0.00

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18/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	563	1	563	1	1,000.00
18/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2525	2	2525	2	0.00
18/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3504	3	3504	3	0.00
18/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2966	3	2966	3	0.00
18/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2550	2	2550	2	0.00
18/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	640	1	640	1	3,000.00
18/02/2020	2032 On 04-February-21			Bond Future	9.64	9.6200	9.6429	9.6200	0.00
18/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	144	0	144	0	0.00
18/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	81	0	81	0	0.00
18/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	208	0	208	0	0.00
18/02/2020	2033 On 07-May-20			Bond Future	101.28	101.3436	101.2800	101.3436	6,960.00
18/02/2020	2033 On 06-August-20			Bond Future	103.12	103.2032	103.1206	103.2032	0.00
18/02/2020	2033 On 05-November-20			Bond Future	103.74	103.8408	103.7371	103.8408	0.00
18/02/2020	2033 On 04-February-21			Bond Future	105.62	105.7100	105.6236	105.7100	0.00
18/02/2020	2037 On 07-May-20			Bond Future	10.05	90.1595	10.0532	90.1595	68,396.00
18/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	677	1	677	1	0.00
18/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	698	1	698	1	0.00
18/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	927	1	927	1	7,500.00
18/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	719	1	719	1	0.00
18/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	1834	2	1834	2	7,500.00
18/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	4027	4	4027	4	0.00
18/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2221	2	2221	2	0.00
18/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	4139	4	4139	4	0.00
18/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3548	3	3548	3	0.00
18/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	4083	4	4083	4	0.00
18/02/2020	2037 On 06-August-20			Bond Future	10.14	87.5321	10.1420	87.5321	300.00
18/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2168	2	2168	2	0.00
18/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2199	2	2199	2	0.00
18/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2137	2	2137	2	0.00
18/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4187	4	4187	4	0.00
18/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	4144	4	4144	4	0.00

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18/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	4101	4	4101	4	0.00
18/02/2020	2037 On 05-November-20			Bond Future	10.23	89.0838	10.2278	89.0838	0.00
18/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3458	4	3458	4	0.00
18/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3386	4	3386	4	0.00
18/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3422	4	3422	4	0.00
18/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3795	4	3795	4	0.00
18/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3725	4	3725	4	0.00
18/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3760	4	3760	4	0.00
18/02/2020	2037 On 04-February-21			Bond Future	10.32	10.2800	10.3175	10.2800	0.00
18/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	191	0	191	0	0.00
18/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	330	0	330	0	0.00
18/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	260	0	260	0	0.00
18/02/2020	2038 On 07-May-20			Bond Future	117.58	117.5900	117.5822	117.5900	10,867.00
18/02/2020	2038 On 06-August-20			Bond Future	118.03	118.0605	118.0317	118.0605	0.00
18/02/2020	2038 On 05-November-20			Bond Future	120.13	120.1809	120.1292	120.1809	0.00
18/02/2020	2038 On 04-February-21			Bond Future	120.60	120.6300	120.6010	120.6300	0.00
18/02/2020	2040 On 07-May-20			Bond Future	10.19	92.7459	10.1938	92.7459	48,848.00
18/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	730	1	730	1	0.00
18/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	295	0	295	0	2,640.00
18/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1430	2	1430	2	2,640.00
18/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	707	1	707	1	0.00
18/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	685	1	685	1	0.00
18/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	976	1	976	1	7,500.00
18/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	1965	2	1965	2	7,500.00
18/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4398	4	4398	4	0.00
18/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2305	2	2305	2	0.00
18/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4278	4	4278	4	0.00
18/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3706	4	3706	4	0.00
18/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5940	6	5940	6	0.00
18/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2953	3	2953	3	0.00
18/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4338	4	4338	4	0.00

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18/02/2020	2040 On 06-August-20			Bond Future	10.28	89.9146	10.2833	89.9146	600.00
18/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2313	2	2313	2	0.00
18/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2347	3	2347	3	0.00
18/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2380	3	2380	3	0.00
18/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4359	4	4359	4	0.00
18/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4268	4	4268	4	0.00
18/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4313	4	4313	4	0.00
18/02/2020	2040 On 05-November-20			Bond Future	10.37	91.5086	10.3697	91.5086	0.00
18/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1788	2	1788	2	2,000.00
18/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3360	4	3360	4	2,000.00
18/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2575	3	2575	3	2,000.00
18/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1239	1	1239	1	2,000.00
18/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3620	4	3620	4	0.00
18/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10201	11	10201	11	0.00
18/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3658	4	3658	4	0.00
18/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3696	4	3696	4	0.00
18/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9204	9	9204	9	0.00
18/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1312	1	1312	1	2,000.00
18/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	4108	4	4108	4	0.00
18/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	4071	4	4071	4	0.00
18/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5425	5	5425	5	0.00
18/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	8179	8	8179	8	0.00
18/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	1031	1	1031	1	2,000.00
18/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	4146	4	4146	4	0.00
18/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4420	4	4420	4	0.00
18/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6812	7	6812	7	0.00
18/02/2020	2040 On 04-February-21			Bond Future	10.46	10.4100	10.4598	10.4100	0.00
18/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	0	0	0	0	0.00
18/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	445	0	445	0	0.00
18/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	370	0	370	0	0.00
18/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	296	0	296	0	0.00
18/02/2020	2044 On 07-May-20			Bond Future	10.27	89.3836	10.2668	89.3836	78,059.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	694	1	694	1	0.00
18/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	4914	5	4914	5	0.00
18/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	738	1	738	1	0.00
18/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	111	0	111	0	100.00
18/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1183	1	1183	1	100.00
18/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	79	0	79	0	556.00
18/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	715	1	715	1	0.00
18/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	984	1	984	1	556.00
18/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6146	6	6146	6	0.00
18/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	189	0	189	0	129.00
18/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1154	1	1154	1	129.00
18/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6566	7	6566	7	0.00
18/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8616	8	8616	8	0.00
18/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3859	4	3859	4	0.00
18/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3482	3	3482	3	0.00
18/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4509	4	4509	4	0.00
18/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	562	1	562	1	556.00
18/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	494	0	494	0	100.00
18/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4572	4	4572	4	0.00
18/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	7012	7	7012	7	0.00
18/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3534	3	3534	3	0.00
18/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	824	1	824	1	129.00
18/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	8011	8	8011	8	0.00
18/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4447	4	4447	4	0.00
18/02/2020	2044 On 06-August-20			Bond Future	10.35	86.6167	10.3540	86.6167	500.00
18/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	580	1	580	1	602.00
18/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1659	2	1659	2	0.00
18/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2017	2	2017	2	602.00
18/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	244	0	244	0	140.00
18/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1146	1	1146	1	140.00
18/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1716	2	1716	2	0.00
18/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6037	6	6037	6	0.00
18/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1687	2	1687	2	0.00
18/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	6877	7	6877	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11766	11	11766	11	0.00
18/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6797	7	6797	7	0.00
18/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5510	5	5510	5	0.00
18/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5565	5	5565	5	0.00
18/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1775	2	1775	2	140.00
18/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1494	1	1494	1	602.00
18/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5620	5	5620	5	0.00
18/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4988	5	4988	5	0.00
18/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8867	9	8867	9	0.00
18/02/2020	2044 On 05-November-20			Bond Future	10.44	88.1523	10.4380	88.1523	0.00
18/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1552	2	1552	2	1,815.00
18/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3516	4	3516	4	0.00
18/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2217	2	2217	2	0.00
18/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8316	9	8316	9	0.00
18/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3592	4	3592	4	0.00
18/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8577	9	8577	9	0.00
18/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2247	2	2247	2	568.00
18/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2466	3	2466	3	525.00
18/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	816	1	816	1	525.00
18/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7236	8	7236	8	0.00
18/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	340	0	340	0	1,815.00
18/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2403	3	2403	3	1,815.00
18/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3553	4	3553	4	0.00
18/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	749	1	749	1	568.00
18/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	6684	7	6684	7	0.00
18/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5589	5	5589	5	0.00
18/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1954	2	1954	2	1,815.00
18/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1551	1	1551	1	1,815.00
18/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13821	13	13821	13	0.00
18/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4189	4	4189	4	0.00
18/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4228	4	4228	4	0.00
18/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5687	5	5687	5	0.00
18/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9909	10	9909	10	0.00
18/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	10294	10	10294	10	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
18/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5990	6	5990	6	0.00
18/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7325	7	7325	7	0.00
18/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2160	2	2160	2	525.00
18/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1620	2	1620	2	568.00
18/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4267	4	4267	4	0.00
18/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5938	6	5938	6	0.00
18/02/2020	2044 On 04-February-21			Bond Future	10.53	85.3341	10.5255	85.3341	0.00
18/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	3988	4	3988	4	0.00
18/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4060	4	4060	4	0.00
18/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	1897	2	1897	2	405.00
18/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4024	4	4024	4	0.00
18/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	3776	4	3776	4	0.00
18/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	2948	3	2948	3	0.00
18/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	5923	6	5923	6	0.00
18/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5280	5	5280	5	0.00
18/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5573	5	5573	5	405.00
18/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8826	9	8826	9	0.00
18/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3619	3	3619	3	405.00
18/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5321	5	5321	5	0.00
18/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6724	6	6724	6	0.00
18/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5240	5	5240	5	0.00
18/02/2020	2046 On 07-May-20			Bond Future	108.04	107.8548	108.0411	107.8548	14,000.00
18/02/2020	2046 On 06-August-20			Bond Future	110.00	109.8342	110.0047	109.8342	0.00
18/02/2020	2046 On 05-November-20			Bond Future	110.17	110.0183	110.1711	110.0183	0.00
18/02/2020	2046 On 04-February-21			Bond Future	112.17	112.0000	112.1742	112.0000	0.00
18/02/2020	2050 On 07-May-20			Bond Future	111.88	111.3456	111.8839	111.3456	11,773.00
18/02/2020	2050 On 06-August-20			Bond Future	112.04	111.5161	112.0445	111.5161	0.00
18/02/2020	2050 On 05-November-20			Bond Future	114.04	113.5191	114.0359	113.5191	0.00
18/02/2020	2050 On 04-February-21			Bond Future	114.20	113.6500	114.1965	113.6500	0.00
18/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	AL37 On 07-May-20			Index Future	704.07	704.6160	704.0650	704.6160	0.00
18/02/2020	AL37 On 06-August-20			Index Future	716.55	717.2370	716.5540	717.2370	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
18/02/2020	AL37 On 05-November-20			Index Future	729.26	730.1000	729.2630	730.1000	0.00
18/02/2020	AL37 On 04-February-21			Index Future	742.36	743.0700	742.3630	743.0700	0.00
18/02/2020	AL7T On 07-May-20			Index Future	811.21	812.8090	811.2140	812.8090	0.00
18/02/2020	AL7T On 06-August-20			Index Future	825.60	827.3680	825.6040	827.3680	0.00
18/02/2020	AL7T On 05-November-20			Index Future	840.25	842.2000	840.2470	842.2000	0.00
18/02/2020	AL7T On 04-February-21			Index Future	855.34	857.1600	855.3410	857.1600	0.00
18/02/2020	ALBI On 07-May-20			Index Future	718.36	720.0560	718.3640	720.0560	211.00
18/02/2020	ALBI On 06-August-20			Index Future	731.11	732.9530	731.1070	732.9530	0.00
18/02/2020	ALBI On 05-November-20			Index Future	744.07	746.0900	744.0740	746.0900	0.00
18/02/2020	ALBI On 04-February-21			Index Future	757.44	759.3500	757.4400	759.3500	0.00
18/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C226 On 25-January-23			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
18/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2020	ES33 On 07-May-20			Bond Future	11.06	76.8372	11.0628	76.8372	350.00
18/02/2020	ES33 On 06-August-20			Bond Future	11.19	78.2285	11.1914	78.2285	0.00
18/02/2020	ES33 On 05-November-20			Bond Future	11.33	75.8241	11.3262	75.8241	0.00
18/02/2020	ES33 On 04-February-21			Bond Future	11.47	11.4200	11.4692	11.4200	0.00
18/02/2020	ES42 On 07-May-20			Bond Future	11.40	77.4226	11.4020	77.4226	4,919.00
18/02/2020	ES42 On 06-August-20			Bond Future	11.53	78.8249	11.5272	78.8249	0.00
18/02/2020	ES42 On 05-November-20			Bond Future	11.66	75.9590	11.6572	75.9590	0.00
18/02/2020	ES42 On 04-February-21			Bond Future	11.79	11.7400	11.7904	11.7400	0.00
18/02/2020	GOVI On 07-May-20			GOVI	710.43	712.0890	710.4340	712.0890	1,177.00
18/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	95560	8	95560	8	0.00
18/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	95660	8	95660	8	0.00
18/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	95460	8	95460	8	0.00
18/02/2020	GOVI On 06-August-20			GOVI	723.04	724.8430	723.0350	724.8430	0.00
18/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	50950	3	50950	3	0.00
18/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	50850	3	50850	3	0.00
18/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	51050	3	51050	3	0.00
18/02/2020	GOVI On 05-November-20			GOVI	735.86	737.8400	735.8600	737.8400	0.00
18/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	19900	0	19900	0	0.00
18/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	19700	0	19700	0	0.00
18/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	19800	0	19800	0	0.00
18/02/2020	GOVI On 04-February-21			GOVI	749.08	750.9500	749.0780	750.9500	0.00
18/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
18/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	18620	0	18620	0	0.00
18/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	18720	0	18720	0	0.00
18/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	18820	0	18820	0	0.00
18/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2020	IGOV On 07-May-20			Index Future	263.96	263.7780	263.9570	263.7780	1,009.00
18/02/2020	IGOV On 06-August-20			Index Future	268.70	268.5670	268.7030	268.5670	0.00
18/02/2020	IGOV On 05-November-20			Index Future	273.53	273.4400	273.5320	273.4400	0.00
18/02/2020	IGOV On 04-February-21			Index Future	278.51	278.3600	278.5070	278.3600	0.00
18/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
18/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
18/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
18/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3100	95.3000	95.3100	0.00
18/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.21	94.2100	94.2100	94.2100	0.00
18/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.03	93.0400	93.0300	93.0400	0.00
18/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.82	92.8200	92.8200	92.8200	0.00
18/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.68	94.6800	94.6800	94.6800	51.00
18/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.50	94.5000	94.5000	94.5000	0.00
18/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.36	95.3600	95.3600	95.3600	0.00
18/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
18/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.99	99.9900	99.9900	99.9900	0.00
18/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.98	92.9900	92.9800	92.9900	0.00
18/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.84	98.8400	98.8400	98.8400	0.00
18/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
18/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.78	88.6900	88.7800	88.6900	0.00
18/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.52	85.4400	85.5200	85.4400	0.00
18/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.07	84.0000	84.0700	84.0000	0.00
18/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.17	86.1100	86.1700	86.1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2020	IS10 On 21-December-26			Interest Rate Swap	90.00	89.9400	90.0000	89.9400	0.00
18/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.43	88.3700	88.4300	88.3700	0.00
18/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.51	90.4400	90.5100	90.4400	0.00
18/02/2020	IS10 On 20-September-27			Interest Rate Swap	96.06	95.9800	96.0600	95.9800	0.00
18/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.39	96.3000	96.3900	96.3000	0.00
18/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.65	89.5500	89.6500	89.5500	0.00
18/02/2020	IS10 On 20-June-28			Interest Rate Swap	97.09	96.9900	97.0900	96.9900	0.00
18/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
18/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/02/2020	R023 On 07-May-20			Bond Future	6.60	104.4644	6.6043	104.4644	67,970.00
18/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	950	1	950	1	0.00
18/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	930	1	930	1	0.00
18/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	971	1	971	1	0.00
18/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	200	0	200	0	0.00
18/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	195	0	195	0	0.00
18/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	190	0	190	0	0.00
18/02/2020	R023 On 06-August-20			Bond Future	6.53	106.3559	6.5315	106.3559	0.00
18/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1880	2	1880	2	0.00
18/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1921	2	1921	2	0.00
18/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1900	2	1900	2	0.00
18/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	175	0	175	0	0.00
18/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	178	0	178	0	0.00
18/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	181	0	181	0	0.00
18/02/2020	R023 On 05-November-20			Bond Future	6.46	104.3124	6.4590	104.3124	0.00
18/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2293	2	2293	2	0.00
18/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2274	2	2274	2	0.00
18/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2312	2	2312	2	0.00
18/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	174	0	174	0	0.00
18/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	172	0	172	0	0.00
18/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	169	0	169	0	0.00
18/02/2020	R023 On 04-February-21			Bond Future	6.36	6.3300	6.3591	6.3300	0.00
18/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R023 On 04-February-21	6.33	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
18/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	56	0	56	0	0.00
18/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	75	0	75	0	0.00
18/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	37	0	37	0	0.00
18/02/2020	R035 On 07-May-20			Bond Future	9.85	94.5131	9.8525	94.5131	118,150.00
18/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	241	0	241	0	5,000.00
18/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1635	2	1635	2	5,000.00
18/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	837	1	837	1	0.00
18/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	1994	2	1994	2	7,500.00
18/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	861	1	861	1	0.00
18/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5549	6	5549	6	0.00
18/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6589	7	6589	7	0.00
18/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	885	1	885	1	0.00
18/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1034	1	1034	1	7,500.00
18/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1738	2	1738	2	3,530.00
18/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	321	0	321	0	3,530.00
18/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5412	5	5412	5	0.00
18/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3579	3	3579	3	0.00
18/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3275	3	3275	3	0.00
18/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2385	2	2385	2	0.00
18/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3683	3	3683	3	0.00
18/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	2012	2	2012	2	0.00
18/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2268	2	2268	2	0.00
18/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	534	0	534	0	3,530.00
18/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3631	3	3631	3	0.00
18/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	379	0	379	0	5,000.00
18/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5885	6	5885	6	0.00
18/02/2020	R035 On 06-August-20			Bond Future	9.93	96.2245	9.9346	96.2245	410.00
18/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	682	1	682	1	500.00
18/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	546	1	546	1	24,761.00
18/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	2925	3	2925	3	0.00
18/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2070	2	2070	2	500.00
18/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	5201	5	5201	5	0.00
18/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	2962	3	2962	3	0.00
18/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	312	0	312	0	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
18/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	2888	3	2888	3	0.00
18/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2995	3	2995	3	0.00
18/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9395	9	9395	9	0.00
18/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	3064	3	3064	3	0.00
18/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1616	2	1616	2	500.00
18/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7608	7	7608	7	0.00
18/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	3029	3	3029	3	0.00
18/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3993	4	3993	4	0.00
18/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	7030	7	7030	7	0.00
18/02/2020	R035 On 05-November-20			Bond Future	10.02	93.4308	10.0227	93.4308	0.00
18/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	4751	5	4751	5	0.00
18/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	4794	5	4794	5	0.00
18/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4709	5	4709	5	0.00
18/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2650	3	2650	3	0.00
18/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2624	3	2624	3	0.00
18/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2599	2	2599	2	0.00
18/02/2020	R035 On 04-February-21			Bond Future	10.12	95.0891	10.1156	95.0891	0.00
18/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4286	4	4286	4	0.00
18/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4002	4	4002	4	0.00
18/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	3967	4	3967	4	0.00
18/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	3932	4	3932	4	0.00
18/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	8537	9	8537	9	0.00
18/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4422	4	4422	4	0.00
18/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4457	4	4457	4	0.00
18/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	4117	4	4117	4	650.00
18/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1834	2	1834	2	650.00
18/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4387	4	4387	4	0.00
18/02/2020	R186 On 07-May-20			Bond Future	8.05	116.5751	8.0485	116.5751	85,113.00
18/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1318	1	1318	1	0.00
18/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	2847	3	2847	3	0.00
18/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4807	5	4807	5	0.00
18/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1348	1	1348	1	0.00
18/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	852	1	852	1	0.00
18/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	1976	2	1976	2	0.00

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18/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1289	1	1289	1	0.00
18/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	342	0	342	0	0.00
18/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1172	1	1172	1	0.00
18/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2816	3	2816	3	0.00
18/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	139	0	139	0	0.00
18/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1122	1	1122	1	0.00
18/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1664	2	1664	2	2,500.00
18/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	726	1	726	1	0.00
18/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	425	0	425	0	23,224.00
18/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1147	1	1147	1	0.00
18/02/2020	R186 On 06-August-20			Bond Future	8.09	113.3824	8.0939	113.3824	1,870.00
18/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2640	3	2640	3	0.00
18/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2244	2	2244	2	0.00
18/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2674	3	2674	3	0.00
18/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2606	3	2606	3	0.00
18/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1218	1	1218	1	0.00
18/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1427	1	1427	1	3,150.00
18/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1183	1	1183	1	0.00
18/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1200	1	1200	1	0.00
18/02/2020	R186 On 05-November-20			Bond Future	8.14	115.3926	8.1422	115.3926	0.00
18/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3719	4	3719	4	0.00
18/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3683	4	3683	4	0.00
18/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3648	4	3648	4	0.00
18/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2646	3	2646	3	3,500.00
18/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	5996	6	5996	6	0.00
18/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1357	1	1357	1	3,500.00
18/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1648	2	1648	2	0.00
18/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2903	3	2903	3	0.00
18/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	506	0	506	0	3,500.00
18/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1145	1	1145	1	0.00
18/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1159	1	1159	1	0.00
18/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1132	1	1132	1	0.00
18/02/2020	R186 On 04-February-21			Bond Future	8.19	8.1600	8.1916	8.1600	0.00
18/02/2020	R186 On 04-February-21	8.15	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
18/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	154	0	154	0	0.00
18/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	106	0	106	0	0.00
18/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	203	0	203	0	0.00
18/02/2020	R197 On 07-May-20			Bond Future	309.27	309.2969	309.2675	309.2969	2,507.00
18/02/2020	R197 On 06-August-20			Bond Future	307.13	307.2103	307.1265	307.2103	0.00
18/02/2020	R197 On 05-November-20			Bond Future	312.58	312.7282	312.5843	312.7282	0.00
18/02/2020	R197 On 04-February-21			Bond Future	310.30	310.3900	310.3044	310.3900	0.00
18/02/2020	R202 On 07-May-20			Bond Future	229.13	229.0217	229.1288	229.0217	8,483.00
18/02/2020	R202 On 06-August-20			Bond Future	229.17	229.1013	229.1705	229.1013	0.00
18/02/2020	R202 On 05-November-20			Bond Future	233.24	233.2165	233.2431	233.2165	0.00
18/02/2020	R202 On 04-February-21			Bond Future	233.25	233.1800	233.2544	233.1800	0.00
18/02/2020	R208 On 07-May-20			Bond Future	6.36	101.1006	6.3576	101.1006	15,984.00
18/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1331	1	1331	1	0.00
18/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1340	1	1340	1	0.00
18/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1323	1	1323	1	0.00
18/02/2020	R208 On 06-August-20			Bond Future	6.02	102.9314	6.0172	102.9314	0.00
18/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	13	0	13	0	0.00
18/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	14	0	14	0	0.00
18/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	12	0	0.00
18/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	301	0	301	0	0.00
18/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	296	0	296	0	0.00
18/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	290	0	290	0	0.00
18/02/2020	R208 On 05-November-20			Bond Future	5.27	101.3541	5.2668	101.3541	0.00
18/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	15	0	15	0	0.00
18/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	14	0	14	0	0.00
18/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	14	0	14	0	0.00
18/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	201	0	201	0	0.00
18/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	204	0	204	0	0.00
18/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	198	0	198	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
18/02/2020	R209 On 07-May-20			Bond Future	9.92	71.9048	9.9201	71.9048	67,923.00
18/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	554	1	554	1	0.00
18/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	588	1	588	1	0.00
18/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	571	1	571	1	0.00
18/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3504	3	3504	3	0.00
18/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3456	3	3456	3	0.00
18/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3553	3	3553	3	0.00
18/02/2020	R209 On 06-August-20			Bond Future	10.00	73.2069	9.9984	73.2069	200.00
18/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36486	36	36486	36	0.00
18/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36594	36	36594	36	0.00
18/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36377	36	36377	36	0.00
18/02/2020	R209 On 05-November-20			Bond Future	10.08	71.3547	10.0788	71.3547	0.00
18/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	2819	3	2819	3	0.00
18/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	2879	3	2879	3	0.00
18/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	2849	3	2849	3	0.00
18/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3265	3	3265	3	0.00
18/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3235	3	3235	3	0.00
18/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3296	3	3296	3	0.00
18/02/2020	R209 On 04-February-21			Bond Future	10.16	10.1100	10.1614	10.1100	0.00
18/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	366	0	366	0	0.00
18/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	306	0	306	0	0.00
18/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	246	0	246	0	0.00
18/02/2020	R210 On 07-May-20			Bond Future	188.22	188.2343	188.2203	188.2343	1,941.00
18/02/2020	R210 On 06-August-20			Bond Future	191.64	191.6887	191.6412	191.6887	0.00
18/02/2020	R210 On 05-November-20			Bond Future	192.34	192.4201	192.3356	192.4201	0.00
18/02/2020	R210 On 04-February-21			Bond Future	195.83	195.8800	195.8328	195.8800	0.00
18/02/2020	R212 On 07-May-20			Bond Future	164.96	164.9769	164.9605	164.9769	6,719.00
18/02/2020	R212 On 06-August-20			Bond Future	165.67	165.7188	165.6730	165.7188	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
18/02/2020	R212 On 05-November-20			Bond Future	168.62	168.6954	168.6172	168.6954	0.00
18/02/2020	R212 On 04-February-21			Bond Future	169.36	169.4100	169.3638	169.4100	0.00
18/02/2020	R213 On 07-May-20			Bond Future	9.21	86.6375	9.2110	86.6375	18,714.00
18/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	972	1	972	1	0.00
18/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1020	1	1020	1	0.00
18/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	995	1	995	1	0.00
18/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2265	2	2265	2	0.00
18/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2190	2	2190	2	0.00
18/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2227	2	2227	2	0.00
18/02/2020	R213 On 06-August-20			Bond Future	9.28	88.2061	9.2792	88.2061	300.00
18/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2364	2	2364	2	0.00
18/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2427	3	2427	3	0.00
18/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2396	3	2396	3	0.00
18/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2272	2	2272	2	0.00
18/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2244	2	2244	2	0.00
18/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2300	2	2300	2	0.00
18/02/2020	R213 On 05-November-20			Bond Future	9.35	86.2211	9.3542	86.2211	0.00
18/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3532	4	3532	4	0.00
18/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3568	4	3568	4	0.00
18/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3603	4	3603	4	0.00
18/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2124	2	2124	2	0.00
18/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2167	2	2167	2	0.00
18/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2145	2	2145	2	0.00
18/02/2020	R213 On 04-February-21			Bond Future	9.43	9.4000	9.4333	9.4000	0.00
18/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	191	0	191	0	0.00
18/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	248	0	248	0	0.00
18/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	133	0	133	0	0.00
18/02/2020	R214 On 07-May-20			Bond Future	10.13	70.3126	10.1273	70.3126	16,173.00
18/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	843	1	843	1	0.00
18/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	864	1	864	1	0.00
18/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	822	1	822	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
18/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	194	0	194	0	1,250.00
18/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1197	1	1197	1	1,250.00
18/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4032	4	4032	4	0.00
18/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2618	2	2618	2	0.00
18/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3319	3	3319	3	0.00
18/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5789	6	5789	6	0.00
18/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	735	1	735	1	1,250.00
18/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3272	3	3272	3	0.00
18/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3225	3	3225	3	0.00
18/02/2020	R214 On 06-August-20			Bond Future	10.20	71.5857	10.2033	71.5857	300.00
18/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2020	2	2020	2	0.00
18/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2049	2	2049	2	0.00
18/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2078	2	2078	2	0.00
18/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3455	3	3455	3	0.00
18/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3529	3	3529	3	0.00
18/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3492	3	3492	3	0.00
18/02/2020	R214 On 05-November-20			Bond Future	10.28	69.5594	10.2839	69.5594	0.00
18/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3146	3	3146	3	0.00
18/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3178	3	3178	3	0.00
18/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3114	3	3114	3	0.00
18/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3390	3	3390	3	0.00
18/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3359	3	3359	3	0.00
18/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3328	3	3328	3	0.00
18/02/2020	R214 On 04-February-21			Bond Future	10.37	10.3200	10.3682	10.3200	0.00
18/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	299	0	299	0	0.00
18/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	237	0	237	0	0.00
18/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	362	0	362	0	0.00
18/02/2020	R248 On 07-May-20			Bond Future	10.27	88.1978	10.2708	88.1978	91,010.00
18/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	650	1	650	1	0.00
18/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4360	5	4360	5	0.00
18/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	692	1	692	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
18/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	1946	2	1946	2	0.00
18/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	494	1	494	1	300.00
18/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	671	1	671	1	0.00
18/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4773	5	4773	5	0.00
18/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2517	2	2517	2	300.00
18/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5386	5	5386	5	0.00
18/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4839	5	4839	5	0.00
18/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	1031	1	1031	1	300.00
18/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4708	4	4708	4	0.00
18/02/2020	R248 On 06-August-20			Bond Future	10.35	89.7948	10.3511	89.7948	400.00
18/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	430	0	430	0	20,640.00
18/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	2742	3	2742	3	0.00
18/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	2817	3	2817	3	0.00
18/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	232	0	232	0	3,000.00
18/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	2779	3	2779	3	0.00
18/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	4071	4	4071	4	0.00
18/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	4027	4	4027	4	0.00
18/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	12210	12	12210	12	0.00
18/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	4115	4	4115	4	0.00
18/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9982	10	9982	10	0.00
18/02/2020	R248 On 05-November-20			Bond Future	10.44	86.9505	10.4360	86.9505	0.00
18/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2512	3	2512	3	0.00
18/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2480	3	2480	3	0.00
18/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2448	3	2448	3	0.00
18/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5752	6	5752	6	0.00
18/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5803	6	5803	6	0.00
18/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5701	5	5701	5	0.00
18/02/2020	R248 On 04-February-21			Bond Future	10.52	10.4700	10.5250	10.4700	0.00
18/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	0	0	0	0	0.00
18/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	346	0	346	0	0.00
18/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	501	0	501	0	0.00
18/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	424	0	424	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
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