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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
19/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	2025 On 07-May-20			Bond Future	138.87	138.8299	138.8667	138.8299	2,047.00
19/02/2020	2025 On 06-August-20			Bond Future	139.89	139.8530	139.8904	139.8530	0.00
19/02/2020	2025 On 05-November-20			Bond Future	142.38	142.3385	142.3770	142.3385	0.00
19/02/2020	2025 On 04-February-21			Bond Future	143.44	143.4045	143.4441	143.4045	0.00
19/02/2020	2029 On 07-May-20			Bond Future	102.19	102.0441	102.1930	102.0441	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
19/02/2020	2029 On 06-August-20			Bond Future	104.05	103.8987	104.0502	103.8987	0.00
19/02/2020	2029 On 05-November-20			Bond Future	104.76	104.6070	104.7615	104.6070	0.00
19/02/2020	2029 On 04-February-21			Bond Future	106.67	106.5091	106.6667	106.5091	0.00
19/02/2020	2030 On 07-May-20			Bond Future	8.94	95.9300	8.9401	95.9300	76,153.00
19/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1114	1	1114	1	0.00
19/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	408	0	408	0	5,000.00
19/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2430	2	2430	2	0.00
19/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1088	1	1088	1	0.00
19/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1062	1	1062	1	0.00
19/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1252	1	1252	1	5,000.00
19/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2017	2	2017	2	0.00
19/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2054	2	2054	2	0.00
19/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1808	2	1808	2	0.00
19/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3487	4	3487	4	0.00
19/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	909	1	909	1	7,750.00
19/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1981	2	1981	2	0.00
19/02/2020	2030 On 06-August-20			Bond Future	9.01	93.6407	9.0097	93.6407	200.00
19/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	1847	0	1847	0	800.00
19/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2549	2	2549	2	0.00
19/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	754	0	754	0	800.00
19/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	3770	0	3770	0	0.00
19/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2615	2	2615	2	0.00
19/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2582	2	2582	2	0.00
19/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2041	2	2041	2	0.00
19/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	1343	0	1343	0	800.00
19/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2015	2	2015	2	0.00
19/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	2754	0	2754	0	0.00
19/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	4773	0	4773	0	0.00
19/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2067	2	2067	2	0.00
19/02/2020	2030 On 05-November-20			Bond Future	9.08	95.2828	9.0772	95.2828	0.00
19/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4662	4	4662	4	0.00
19/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2100	2	2100	2	3,000.00
19/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	993	1	993	1	1,000.00
19/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2638	2	2638	2	1,000.00

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19/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1796	2	1796	2	3,000.00
19/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3776	4	3776	4	0.00
19/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	643	1	643	1	3,000.00
19/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3813	4	3813	4	0.00
19/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6551	6	6551	6	0.00
19/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2127	2	2127	2	14,160.00
19/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3245	3	3245	3	3,000.00
19/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8313	8	8313	8	0.00
19/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2608	2	2608	2	16,000.00
19/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7872	8	7872	8	0.00
19/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3850	4	3850	4	0.00
19/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	5700	5	5700	5	0.00
19/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1027	1	1027	1	14,160.00
19/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1348	1	1348	1	16,000.00
19/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2887	3	2887	3	0.00
19/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3418	4	3418	4	0.00
19/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1973	2	1973	2	0.00
19/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	556	1	556	1	3,000.00
19/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4646	5	4646	5	0.00
19/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	644	1	644	1	16,000.00
19/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	2014	2	2014	2	0.00
19/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3871	4	3871	4	0.00
19/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2350	2	2350	2	0.00
19/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1232	1	1232	1	14,160.00
19/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5379	6	5379	6	0.00
19/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	988	1	988	1	1,000.00
19/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1994	2	1994	2	0.00
19/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6638	7	6638	7	0.00
19/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2858	3	2858	3	0.00
19/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5470	6	5470	6	0.00
19/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1590	2	1590	2	3,000.00
19/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3451	4	3451	4	0.00
19/02/2020	2030 On 04-February-21			Bond Future	9.15	92.9866	9.1476	92.9866	0.00
19/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	3255	0	3255	0	0.00

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19/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	1289	0	1289	0	800.00
19/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	3225	0	3225	0	0.00
19/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	3195	0	3195	0	0.00
19/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	2383	0	2383	0	800.00
19/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	7085	0	7085	0	0.00
19/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	1272	0	1272	0	800.00
19/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	4059	0	4059	0	0.00
19/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	5972	0	5972	0	0.00
19/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	3154	0	3154	0	0.00
19/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	3181	0	3181	0	0.00
19/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	3126	0	3126	0	0.00
19/02/2020	2032 On 07-May-20			Bond Future	9.37	92.7757	9.3652	92.7757	84,906.00
19/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1108	1	1108	1	0.00
19/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	695	1	695	1	7,500.00
19/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2223	2	2223	2	7,500.00
19/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1501	1	1501	1	7,500.00
19/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1165	1	1165	1	0.00
19/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1194	1	1194	1	7,500.00
19/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1136	1	1136	1	0.00
19/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2388	3	2388	3	0.00
19/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2348	3	2348	3	0.00
19/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2309	2	2309	2	0.00
19/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1939	2	1939	2	0.00
19/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1327	1	1327	1	0.00
19/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2428	3	2428	3	0.00
19/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3185	3	3185	3	0.00
19/02/2020	2032 On 06-August-20			Bond Future	9.44	94.4392	9.4406	94.4392	300.00
19/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	4481	0	4481	0	0.00
19/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2658	3	2658	3	0.00
19/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	891	0	891	0	800.00
19/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	2136	0	2136	0	800.00
19/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2693	3	2693	3	0.00
19/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2728	3	2728	3	0.00
19/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2534	3	2534	3	0.00

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19/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2596	3	2596	3	0.00
19/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	5306	0	5306	0	0.00
19/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	3132	0	3132	0	0.00
19/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2565	3	2565	3	0.00
19/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1465	0	1465	0	800.00
19/02/2020	2032 On 05-November-20			Bond Future	9.52	91.9375	9.5188	91.9375	0.00
19/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3992	4	3992	4	0.00
19/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9468	9	9468	9	0.00
19/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9896	10	9896	10	0.00
19/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1911	2	1911	2	3,000.00
19/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3444	3	3444	3	3,000.00
19/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2871	3	2871	3	1,000.00
19/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4031	4	4031	4	0.00
19/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1500	1	1500	1	1,000.00
19/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3954	4	3954	4	0.00
19/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2479	3	2479	3	0.00
19/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4601	5	4601	5	0.00
19/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5340	6	5340	6	0.00
19/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	539	1	539	1	1,000.00
19/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2430	3	2430	3	0.00
19/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3381	4	3381	4	0.00
19/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2859	3	2859	3	0.00
19/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	613	1	613	1	3,000.00
19/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2454	3	2454	3	0.00
19/02/2020	2032 On 04-February-21			Bond Future	9.60	93.5880	9.5996	93.5880	0.00
19/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1495	0	1495	0	800.00
19/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	3680	0	3680	0	0.00
19/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	2701	0	2701	0	800.00
19/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	3746	0	3746	0	0.00
19/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	8577	0	8577	0	0.00
19/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	3713	0	3713	0	0.00
19/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	3584	0	3584	0	0.00
19/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	4689	0	4689	0	0.00
19/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	3554	0	3554	0	0.00

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19/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	1279	0	1279	0	800.00
19/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	3614	0	3614	0	0.00
19/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	6821	0	6821	0	0.00
19/02/2020	2033 On 07-May-20			Bond Future	101.26	101.2800	101.2632	101.2800	6,960.00
19/02/2020	2033 On 06-August-20			Bond Future	103.10	103.1206	103.1035	103.1206	0.00
19/02/2020	2033 On 05-November-20			Bond Future	103.72	103.7371	103.7200	103.7371	0.00
19/02/2020	2033 On 04-February-21			Bond Future	105.61	105.6236	105.6063	105.6236	0.00
19/02/2020	2037 On 07-May-20			Bond Future	9.99	89.9033	9.9937	89.9033	68,429.00
19/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	784	1	784	1	0.00
19/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	807	1	807	1	0.00
19/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1060	1	1060	1	7,500.00
19/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	831	1	831	1	0.00
19/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2042	2	2042	2	7,500.00
19/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3705	4	3705	4	0.00
19/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1995	2	1995	2	0.00
19/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3812	4	3812	4	0.00
19/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3248	4	3248	4	0.00
19/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3758	4	3758	4	0.00
19/02/2020	2037 On 06-August-20			Bond Future	10.08	87.2554	10.0804	87.2554	300.00
19/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2278	2	2278	2	0.00
19/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2311	2	2311	2	0.00
19/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2245	2	2245	2	0.00
19/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3853	4	3853	4	0.00
19/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3812	4	3812	4	0.00
19/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3771	4	3771	4	0.00
19/02/2020	2037 On 05-November-20			Bond Future	10.16	88.7855	10.1642	88.7855	0.00
19/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3696	3	3696	3	0.00
19/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3622	3	3622	3	0.00
19/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3659	3	3659	3	0.00
19/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3581	4	3581	4	0.00
19/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3513	4	3513	4	0.00
19/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3547	4	3547	4	0.00
19/02/2020	2037 On 04-February-21			Bond Future	10.25	86.1220	10.2516	86.1220	0.00
19/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	4352	0	4352	0	0.00

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19/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	4388	0	4388	0	0.00
19/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	4424	0	4424	0	0.00
19/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	4157	0	4157	0	0.00
19/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	4224	0	4224	0	0.00
19/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	4191	0	4191	0	0.00
19/02/2020	2038 On 07-May-20			Bond Future	118.06	117.5822	118.0607	117.5822	10,867.00
19/02/2020	2038 On 06-August-20			Bond Future	118.52	118.0317	118.5187	118.0317	0.00
19/02/2020	2038 On 05-November-20			Bond Future	120.63	120.1292	120.6254	120.1292	0.00
19/02/2020	2038 On 04-February-21			Bond Future	121.11	120.6010	121.1066	120.6010	0.00
19/02/2020	2040 On 07-May-20			Bond Future	10.14	92.4322	10.1445	92.4322	48,848.00
19/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	825	1	825	1	0.00
19/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1578	1	1578	1	2,640.00
19/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	342	0	342	0	2,640.00
19/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	800	1	800	1	0.00
19/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	776	1	776	1	0.00
19/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1092	1	1092	1	7,500.00
19/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2147	2	2147	2	7,500.00
19/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4106	4	4106	4	0.00
19/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2105	2	2105	2	0.00
19/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3990	4	3990	4	0.00
19/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3438	4	3438	4	0.00
19/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5604	6	5604	6	0.00
19/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2718	3	2718	3	0.00
19/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4048	4	4048	4	0.00
19/02/2020	2040 On 06-August-20			Bond Future	10.23	89.5790	10.2324	89.5790	600.00
19/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2478	2	2478	2	0.00
19/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2513	2	2513	2	0.00
19/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2548	2	2548	2	0.00
19/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	2655	0	2655	0	800.00
19/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	5853	0	5853	0	0.00
19/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	1157	0	1157	0	800.00
19/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	3917	0	3917	0	0.00
19/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1726	0	1726	0	800.00
19/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	6485	0	6485	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
19/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4090	4	4090	4	0.00
19/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4134	4	4134	4	0.00
19/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4046	4	4046	4	0.00
19/02/2020	2040 On 05-November-20			Bond Future	10.32	91.1498	10.3170	91.1498	0.00
19/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1919	2	1919	2	2,000.00
19/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3555	3	3555	3	2,000.00
19/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2741	3	2741	3	2,000.00
19/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1341	1	1341	1	2,000.00
19/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3824	4	3824	4	0.00
19/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10533	10	10533	10	0.00
19/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3863	4	3863	4	0.00
19/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9523	9	9523	9	0.00
19/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3902	4	3902	4	0.00
19/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1234	1	1234	1	2,000.00
19/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3916	4	3916	4	0.00
19/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3880	4	3880	4	0.00
19/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5194	5	5194	5	0.00
19/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7883	8	7883	8	0.00
19/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	966	1	966	1	2,000.00
19/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3953	4	3953	4	0.00
19/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4218	4	4218	4	0.00
19/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6546	7	6546	7	0.00
19/02/2020	2040 On 04-February-21			Bond Future	10.41	88.2783	10.4054	88.2783	0.00
19/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	10646	0	10646	0	0.00
19/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	3353	0	3353	0	800.00
19/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	4573	0	4573	0	0.00
19/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	1911	0	1911	0	800.00
19/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	4612	0	4612	0	0.00
19/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	4535	0	4535	0	0.00
19/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	4575	0	4575	0	0.00
19/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	4539	0	4539	0	0.00
19/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1520	0	1520	0	800.00
19/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	8502	0	8502	0	0.00
19/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	5910	0	5910	0	0.00

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19/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	4503	0	4503	0	0.00
19/02/2020	2044 On 07-May-20			Bond Future	10.19	89.0257	10.1919	89.0257	78,059.00
19/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	838	1	838	1	0.00
19/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5370	5	5370	5	0.00
19/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	888	1	888	1	0.00
19/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	146	0	146	0	100.00
19/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1391	1	1391	1	100.00
19/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	105	0	105	0	556.00
19/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	863	1	863	1	0.00
19/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1168	1	1168	1	556.00
19/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6639	6	6639	6	0.00
19/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7070	7	7070	7	0.00
19/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	243	0	243	0	129.00
19/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1358	1	1358	1	129.00
19/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3100	3	3100	3	0.00
19/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8053	9	8053	9	0.00
19/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3453	4	3453	4	0.00
19/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4067	5	4067	5	0.00
19/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	464	1	464	1	556.00
19/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	407	0	407	0	100.00
19/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4126	5	4126	5	0.00
19/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6476	7	6476	7	0.00
19/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3148	4	3148	4	0.00
19/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	690	1	690	1	129.00
19/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7456	8	7456	8	0.00
19/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4008	4	4008	4	0.00
19/02/2020	2044 On 06-August-20			Bond Future	10.28	86.2367	10.2767	86.2367	500.00
19/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	679	1	679	1	602.00
19/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1865	2	1865	2	0.00
19/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2250	2	2250	2	602.00
19/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	293	0	293	0	140.00
19/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1307	1	1307	1	140.00
19/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1926	2	1926	2	0.00
19/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6466	6	6466	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
19/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1895	2	1895	2	0.00
19/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7330	7	7330	7	0.00
19/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11214	12	11214	12	0.00
19/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6358	7	6358	7	0.00
19/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5120	6	5120	6	0.00
19/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5172	6	5172	6	0.00
19/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1604	2	1604	2	140.00
19/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1346	1	1346	1	602.00
19/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5225	6	5225	6	0.00
19/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4620	5	4620	5	0.00
19/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8365	9	8365	9	0.00
19/02/2020	2044 On 05-November-20			Bond Future	10.36	87.7488	10.3581	87.7488	0.00
19/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1737	2	1737	2	1,815.00
19/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2452	2	2452	2	0.00
19/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8789	8	8789	8	0.00
19/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3827	4	3827	4	0.00
19/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9055	9	9055	9	0.00
19/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2485	2	2485	2	568.00
19/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3906	4	3906	4	0.00
19/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2719	2	2719	2	525.00
19/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	934	1	934	1	525.00
19/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7684	7	7684	7	0.00
19/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	399	0	399	0	1,815.00
19/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2651	2	2651	2	1,815.00
19/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3867	4	3867	4	0.00
19/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	860	1	860	1	568.00
19/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7118	7	7118	7	0.00
19/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5230	6	5230	6	0.00
19/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1791	2	1791	2	1,815.00
19/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1417	2	1417	2	1,815.00
19/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13268	14	13268	14	0.00
19/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3892	4	3892	4	0.00
19/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3929	4	3929	4	0.00
19/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5324	6	5324	6	0.00

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19/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9415	10	9415	10	0.00
19/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9793	10	9793	10	0.00
19/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5614	6	5614	6	0.00
19/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6898	7	6898	7	0.00
19/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1982	2	1982	2	525.00
19/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3967	4	3967	4	0.00
19/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1481	2	1481	2	568.00
19/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5565	6	5565	6	0.00
19/02/2020	2044 On 04-February-21			Bond Future	10.44	84.9415	10.4430	84.9415	0.00
19/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4301	4	4301	4	0.00
19/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4376	4	4376	4	0.00
19/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2089	2	2089	2	405.00
19/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4339	4	4339	4	0.00
19/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4079	4	4079	4	0.00
19/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3209	3	3209	3	0.00
19/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6312	6	6312	6	0.00
19/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4973	5	4973	5	0.00
19/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5253	6	5253	6	405.00
19/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8395	9	8395	9	0.00
19/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3385	4	3385	4	405.00
19/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5012	5	5012	5	0.00
19/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6362	7	6362	7	0.00
19/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4934	5	4934	5	0.00
19/02/2020	2046 On 07-May-20			Bond Future	108.02	108.0411	108.0229	108.0411	14,000.00
19/02/2020	2046 On 06-August-20			Bond Future	109.99	110.0047	109.9861	110.0047	0.00
19/02/2020	2046 On 05-November-20			Bond Future	110.15	110.1711	110.1524	110.1711	0.00
19/02/2020	2046 On 04-February-21			Bond Future	112.16	112.1742	112.1555	112.1742	0.00
19/02/2020	2050 On 07-May-20			Bond Future	111.98	111.8839	111.9754	111.8839	11,773.00
19/02/2020	2050 On 06-August-20			Bond Future	112.14	112.0445	112.1375	112.0445	0.00
19/02/2020	2050 On 05-November-20			Bond Future	114.13	114.0359	114.1308	114.0359	0.00
19/02/2020	2050 On 04-February-21			Bond Future	114.29	114.1965	114.2935	114.1965	0.00
19/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/02/2020	AL37 On 07-May-20			Index Future	705.13	704.0650	705.1290	704.0650	0.00
19/02/2020	AL37 On 06-August-20			Index Future	717.64	716.5540	717.6370	716.5540	0.00
19/02/2020	AL37 On 05-November-20			Index Future	730.37	729.2630	730.3660	729.2630	0.00
19/02/2020	AL37 On 04-February-21			Index Future	743.49	742.3630	743.4860	742.3630	0.00
19/02/2020	AL7T On 07-May-20			Index Future	813.44	811.2140	813.4390	811.2140	0.00
19/02/2020	AL7T On 06-August-20			Index Future	827.87	825.6040	827.8670	825.6040	0.00
19/02/2020	AL7T On 05-November-20			Index Future	842.55	840.2470	842.5520	840.2470	0.00
19/02/2020	AL7T On 04-February-21			Index Future	857.69	855.3410	857.6870	855.3410	0.00
19/02/2020	ALBI On 07-May-20			Index Future	720.89	718.3640	720.8900	718.3640	211.00
19/02/2020	ALBI On 06-August-20			Index Future	733.68	731.1070	733.6770	731.1070	0.00
19/02/2020	ALBI On 05-November-20			Index Future	746.69	744.0740	746.6910	744.0740	0.00
19/02/2020	ALBI On 04-February-21			Index Future	760.11	757.4400	760.1050	757.4400	0.00
19/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C214 On 28-February-41			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
19/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2020	ES33 On 07-May-20			Bond Future	11.01	76.6110	11.0067	76.6110	350.00
19/02/2020	ES33 On 06-August-20			Bond Future	11.13	77.9847	11.1333	77.9847	0.00
19/02/2020	ES33 On 05-November-20			Bond Future	11.27	75.5614	11.2658	75.5614	0.00
19/02/2020	ES33 On 04-February-21			Bond Future	11.41	76.9178	11.4064	76.9178	0.00
19/02/2020	ES42 On 07-May-20			Bond Future	11.35	77.1643	11.3461	77.1643	4,919.00
19/02/2020	ES42 On 06-August-20			Bond Future	11.47	78.5479	11.4693	78.5479	0.00
19/02/2020	ES42 On 05-November-20			Bond Future	11.60	75.6622	11.5971	75.6622	0.00
19/02/2020	ES42 On 04-February-21			Bond Future	11.73	77.0202	11.7280	77.0202	0.00
19/02/2020	GOVI On 07-May-20			GOVI	712.96	710.4340	712.9640	710.4340	1,177.00
19/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
19/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
19/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
19/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	70260	10	70260	10	0.00
19/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	70360	10	70360	10	0.00
19/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	70160	10	70160	10	0.00
19/02/2020	GOVI On 06-August-20			GOVI	725.61	723.0350	725.6100	723.0350	0.00
19/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
19/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
19/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
19/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	25200	5	25200	5	0.00
19/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	25100	5	25100	5	0.00
19/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	25300	5	25300	5	0.00
19/02/2020	GOVI On 05-November-20			GOVI	738.48	735.8600	738.4810	735.8600	0.00
19/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	6510	0	6510	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
19/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	6410	0	6410	0	0.00
19/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	6310	0	6310	0	0.00
19/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	2	0	2	0.00
19/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	2	0	2	0.00
19/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	2	0	2	0.00
19/02/2020	GOVI On 04-February-21			GOVI	751.75	749.0780	751.7470	749.0780	0.00
19/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	7970	0	7970	0	0.00
19/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	7870	0	7870	0	0.00
19/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	8070	0	8070	0	0.00
19/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	2	0	2	0.00
19/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	2	0	2	0.00
19/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	2	0	2	0.00
19/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2020	IGOV On 07-May-20			Index Future	264.14	263.9570	264.1390	263.9570	1,009.00
19/02/2020	IGOV On 06-August-20			Index Future	268.89	268.7030	268.8880	268.7030	0.00
19/02/2020	IGOV On 05-November-20			Index Future	273.72	273.5320	273.7200	273.5320	0.00
19/02/2020	IGOV On 04-February-21			Index Future	278.70	278.5070	278.6990	278.5070	0.00
19/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
19/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
19/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
19/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.28	95.3000	95.2800	95.3000	0.00
19/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.18	94.2100	94.1800	94.2100	0.00
19/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.98	93.0300	92.9800	93.0300	0.00
19/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.75	92.8200	92.7500	92.8200	0.00
19/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.60	94.6800	94.6000	94.6800	51.00
19/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.40	94.5000	94.4000	94.5000	0.00
19/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.24	95.3600	95.2400	95.3600	0.00
19/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.87	99.0100	98.8700	99.0100	0.00
19/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.84	99.9900	99.8400	99.9900	0.00
19/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.81	92.9800	92.8100	92.9800	0.00
19/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.66	98.8400	98.6600	98.8400	0.00
19/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
19/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.51	88.7800	88.5100	88.7800	0.00
19/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.24	85.5200	85.2400	85.5200	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
19/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.78	84.0700	83.7800	84.0700	0.00
19/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.87	86.1700	85.8700	86.1700	0.00
19/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.69	90.0000	89.6900	90.0000	0.00
19/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.12	88.4300	88.1200	88.4300	0.00
19/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.19	90.5100	90.1900	90.5100	0.00
19/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.75	96.0600	95.7500	96.0600	0.00
19/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.07	96.3900	96.0700	96.3900	0.00
19/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.32	89.6500	89.3200	89.6500	0.00
19/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.76	97.0900	96.7600	97.0900	0.00
19/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
19/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/02/2020	R023 On 07-May-20			Bond Future	6.55	104.4205	6.5457	104.4205	67,970.00
19/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1050	1	1050	1	0.00
19/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1029	1	1029	1	0.00
19/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1072	1	1072	1	0.00
19/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	149	0	149	0	0.00
19/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	144	0	144	0	0.00
19/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	141	0	141	0	0.00
19/02/2020	R023 On 06-August-20			Bond Future	6.47	106.2928	6.4665	106.2928	0.00
19/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1988	2	1988	2	0.00
19/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2030	2	2030	2	0.00
19/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2009	2	2009	2	0.00
19/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	131	0	131	0	0.00
19/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	133	0	133	0	0.00
19/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	135	0	135	0	0.00
19/02/2020	R023 On 05-November-20			Bond Future	6.39	104.2283	6.3863	104.2283	0.00
19/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2422	2	2422	2	0.00
19/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2403	2	2403	2	0.00
19/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2441	2	2441	2	0.00
19/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	146	0	146	0	0.00
19/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	144	0	144	0	0.00
19/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	142	0	142	0	0.00
19/02/2020	R023 On 04-February-21			Bond Future	6.28	106.0998	6.2766	106.0998	0.00
19/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	769	0	769	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
19/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	791	0	791	0	0.00
19/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	779	0	779	0	0.00
19/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	676	0	676	0	0.00
19/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	685	0	685	0	0.00
19/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	668	0	668	0	0.00
19/02/2020	R035 On 07-May-20			Bond Future	9.80	94.2184	9.7981	94.2184	118,150.00
19/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	287	0	287	0	5,000.00
19/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	952	1	952	1	0.00
19/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2198	2	2198	2	7,500.00
19/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1814	2	1814	2	5,000.00
19/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	978	1	978	1	0.00
19/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5877	6	5877	6	0.00
19/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6934	7	6934	7	0.00
19/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1004	1	1004	1	0.00
19/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1167	1	1167	1	7,500.00
19/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1925	2	1925	2	3,530.00
19/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	379	0	379	0	3,530.00
19/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5072	5	5072	5	0.00
19/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3302	4	3302	4	0.00
19/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3011	3	3011	3	0.00
19/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2167	2	2167	2	0.00
19/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3402	4	3402	4	0.00
19/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1818	2	1818	2	0.00
19/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2058	2	2058	2	0.00
19/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	327	0	327	0	5,000.00
19/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	465	1	465	1	3,530.00
19/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3351	4	3351	4	0.00
19/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5534	6	5534	6	0.00
19/02/2020	R035 On 06-August-20			Bond Future	9.88	95.9078	9.8783	95.9078	410.00
19/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	762	1	762	1	500.00
19/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	614	1	614	1	24,761.00
19/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3138	3	3138	3	0.00
19/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2244	2	2244	2	500.00
19/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	5488	5	5488	5	0.00

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19/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3176	3	3176	3	0.00
19/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	356	0	356	0	3,000.00
19/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3099	3	3099	3	0.00
19/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2805	3	2805	3	0.00
19/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9034	9	9034	9	0.00
19/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2872	3	2872	3	0.00
19/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1499	2	1499	2	500.00
19/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7272	8	7272	8	0.00
19/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2838	3	2838	3	0.00
19/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3763	4	3763	4	0.00
19/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	6706	7	6706	7	0.00
19/02/2020	R035 On 05-November-20			Bond Future	9.96	93.0908	9.9645	93.0908	0.00
19/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5014	5	5014	5	0.00
19/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5058	5	5058	5	0.00
19/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4970	5	4970	5	0.00
19/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2500	3	2500	3	0.00
19/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2476	3	2476	3	0.00
19/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2452	3	2452	3	0.00
19/02/2020	R035 On 04-February-21			Bond Future	10.06	94.7622	10.0552	94.7622	0.00
19/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4519	4	4519	4	0.00
19/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4227	4	4227	4	0.00
19/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4191	4	4191	4	0.00
19/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4155	4	4155	4	0.00
19/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	8862	9	8862	9	0.00
19/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4227	4	4227	4	0.00
19/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4261	4	4261	4	0.00
19/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3931	4	3931	4	650.00
19/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1741	2	1741	2	650.00
19/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4193	4	4193	4	0.00
19/02/2020	R186 On 07-May-20			Bond Future	8.01	116.4627	8.0103	116.4627	85,113.00
19/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1424	1	1424	1	0.00
19/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3007	3	3007	3	0.00
19/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4996	5	4996	5	0.00
19/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1455	1	1455	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
19/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	932	1	932	1	0.00
19/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2111	2	2111	2	0.00
19/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1393	1	1393	1	0.00
19/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	383	0	383	0	0.00
19/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1068	1	1068	1	0.00
19/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2649	3	2649	3	0.00
19/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	120	0	120	0	0.00
19/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1021	1	1021	1	0.00
19/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1535	2	1535	2	2,500.00
19/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	652	1	652	1	0.00
19/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	376	0	376	0	23,172.00
19/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1044	1	1044	1	0.00
19/02/2020	R186 On 06-August-20			Bond Future	8.05	113.2478	8.0536	113.2478	1,870.00
19/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2776	3	2776	3	0.00
19/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2369	2	2369	2	0.00
19/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2811	3	2811	3	0.00
19/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2741	3	2741	3	0.00
19/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1141	1	1141	1	0.00
19/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1341	1	1341	1	3,150.00
19/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1108	1	1108	1	0.00
19/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1125	1	1125	1	0.00
19/02/2020	R186 On 05-November-20			Bond Future	8.10	115.2339	8.0996	115.2339	0.00
19/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3870	4	3870	4	0.00
19/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3834	4	3834	4	0.00
19/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3798	4	3798	4	0.00
19/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2793	3	2793	3	3,500.00
19/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6222	6	6222	6	0.00
19/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1477	1	1477	1	3,500.00
19/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1579	2	1579	2	0.00
19/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2807	3	2807	3	0.00
19/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	516	1	516	1	3,500.00
19/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1079	1	1079	1	0.00
19/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1093	1	1093	1	0.00
19/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1066	1	1066	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
19/02/2020	R186 On 04-February-21			Bond Future	8.15	112.0007	8.1466	112.0007	0.00
19/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	2452	0	2452	0	0.00
19/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	2477	0	2477	0	0.00
19/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	2504	0	2504	0	0.00
19/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	2412	0	2412	0	0.00
19/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	2389	0	2389	0	0.00
19/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	2435	0	2435	0	0.00
19/02/2020	R197 On 07-May-20			Bond Future	309.30	309.2675	309.2966	309.2675	2,507.00
19/02/2020	R197 On 06-August-20			Bond Future	307.16	307.1265	307.1558	307.1265	0.00
19/02/2020	R197 On 05-November-20			Bond Future	312.62	312.5843	312.6151	312.5843	0.00
19/02/2020	R197 On 04-February-21			Bond Future	310.34	310.3044	310.3366	310.3044	0.00
19/02/2020	R202 On 07-May-20			Bond Future	229.09	229.1288	229.0899	229.1288	8,483.00
19/02/2020	R202 On 06-August-20			Bond Future	229.13	229.1705	229.1305	229.1705	0.00
19/02/2020	R202 On 05-November-20			Bond Future	233.20	233.2431	233.2034	233.2431	0.00
19/02/2020	R202 On 04-February-21			Bond Future	233.21	233.2544	233.2147	233.2544	0.00
19/02/2020	R208 On 07-May-20			Bond Future	6.36	101.0979	6.3625	101.0979	15,984.00
19/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
19/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
19/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
19/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1336	1	1336	1	0.00
19/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1344	1	1344	1	0.00
19/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1327	1	1327	1	0.00
19/02/2020	R208 On 06-August-20			Bond Future	6.02	102.9107	6.0241	102.9107	0.00
19/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	12	0	12	0	0.00
19/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	13	0	13	0	0.00
19/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	12	0	0.00
19/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	305	0	305	0	0.00
19/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	299	0	299	0	0.00
19/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	294	0	294	0	0.00
19/02/2020	R208 On 05-November-20			Bond Future	5.28	101.3137	5.2775	101.3137	0.00
19/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	14	0	14	0	0.00
19/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	13	0	13	0	0.00
19/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	13	0	13	0	0.00
19/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	205	0	205	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
19/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	208	0	208	0	0.00
19/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	202	0	202	0	0.00
19/02/2020	R209 On 07-May-20			Bond Future	9.87	71.6543	9.8661	71.6543	67,923.00
19/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	634	1	634	1	0.00
19/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	671	1	671	1	0.00
19/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	652	1	652	1	0.00
19/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3250	4	3250	4	0.00
19/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3203	3	3203	3	0.00
19/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3297	4	3297	4	0.00
19/02/2020	R209 On 06-August-20			Bond Future	9.94	72.9391	9.9427	72.9391	200.00
19/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
19/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
19/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
19/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36144	36	36144	36	0.00
19/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36252	37	36252	37	0.00
19/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36036	36	36036	36	0.00
19/02/2020	R209 On 05-November-20			Bond Future	10.02	71.0683	10.0213	71.0683	0.00
19/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3041	3	3041	3	0.00
19/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3104	3	3104	3	0.00
19/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3073	3	3073	3	0.00
19/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3141	3	3141	3	0.00
19/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3112	3	3112	3	0.00
19/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3171	3	3171	3	0.00
19/02/2020	R209 On 04-February-21			Bond Future	10.10	72.3442	10.1020	72.3442	0.00
19/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	3660	0	3660	0	0.00
19/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	3691	0	3691	0	0.00
19/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	3629	0	3629	0	0.00
19/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	3641	0	3641	0	0.00
19/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	3612	0	3612	0	0.00
19/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	3583	0	3583	0	0.00
19/02/2020	R210 On 07-May-20			Bond Future	188.19	188.2203	188.1854	188.2203	1,941.00
19/02/2020	R210 On 06-August-20			Bond Future	191.61	191.6412	191.6055	191.6412	0.00
19/02/2020	R210 On 05-November-20			Bond Future	192.30	192.3356	192.2999	192.3356	0.00
19/02/2020	R210 On 04-February-21			Bond Future	195.80	195.8328	195.7970	195.8328	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
19/02/2020	R212 On 07-May-20			Bond Future	165.07	164.9605	165.0717	164.9605	6,719.00
19/02/2020	R212 On 06-August-20			Bond Future	165.79	165.6730	165.7861	165.6730	0.00
19/02/2020	R212 On 05-November-20			Bond Future	168.73	168.6172	168.7329	168.6172	0.00
19/02/2020	R212 On 04-February-21			Bond Future	169.48	169.3638	169.4821	169.3638	0.00
19/02/2020	R213 On 07-May-20			Bond Future	9.17	86.4534	9.1673	86.4534	18,714.00
19/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1067	1	1067	1	0.00
19/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1119	1	1119	1	0.00
19/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1093	1	1093	1	0.00
19/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2095	2	2095	2	0.00
19/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2023	2	2023	2	0.00
19/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2059	2	2059	2	0.00
19/02/2020	R213 On 06-August-20			Bond Future	9.23	88.0035	9.2338	88.0035	300.00
19/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2504	2	2504	2	0.00
19/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2570	2	2570	2	0.00
19/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2537	2	2537	2	0.00
19/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2142	2	2142	2	0.00
19/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2115	2	2115	2	0.00
19/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2169	2	2169	2	0.00
19/02/2020	R213 On 05-November-20			Bond Future	9.31	85.9984	9.3071	85.9984	0.00
19/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3749	4	3749	4	0.00
19/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3786	4	3786	4	0.00
19/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3822	4	3822	4	0.00
19/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2067	2	2067	2	0.00
19/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2109	2	2109	2	0.00
19/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2088	2	2088	2	0.00
19/02/2020	R213 On 04-February-21			Bond Future	9.38	87.5425	9.3844	87.5425	0.00
19/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	3342	0	3342	0	0.00
19/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	3312	0	3312	0	0.00
19/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	3282	0	3282	0	0.00
19/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	3222	0	3222	0	0.00
19/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	3250	0	3250	0	0.00
19/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	3195	0	3195	0	0.00
19/02/2020	R214 On 07-May-20			Bond Future	10.07	70.0524	10.0733	70.0524	16,582.00
19/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	887	1	887	1	0.00

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19/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	910	1	910	1	0.00
19/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	864	1	864	1	0.00
19/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	211	0	211	0	1,250.00
19/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1275	1	1275	1	1,250.00
19/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4233	4	4233	4	0.00
19/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2347	3	2347	3	0.00
19/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3013	3	3013	3	0.00
19/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5456	6	5456	6	0.00
19/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	586	1	586	1	1,250.00
19/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2968	3	2968	3	0.00
19/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2923	3	2923	3	0.00
19/02/2020	R214 On 06-August-20			Bond Future	10.15	71.3085	10.1477	71.3085	300.00
19/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2171	2	2171	2	0.00
19/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2201	2	2201	2	0.00
19/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2231	2	2231	2	0.00
19/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3253	3	3253	3	0.00
19/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3324	4	3324	4	0.00
19/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3289	3	3289	3	0.00
19/02/2020	R214 On 05-November-20			Bond Future	10.23	69.2640	10.2265	69.2640	0.00
19/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3363	3	3363	3	0.00
19/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3396	3	3396	3	0.00
19/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3330	3	3330	3	0.00
19/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3245	3	3245	3	0.00
19/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3215	3	3215	3	0.00
19/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3185	3	3185	3	0.00
19/02/2020	R214 On 04-February-21			Bond Future	10.31	70.5076	10.3089	70.5076	0.00
19/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	3915	0	3915	0	0.00
19/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	3980	0	3980	0	0.00
19/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	3948	0	3948	0	0.00
19/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3878	0	3878	0	0.00
19/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3849	0	3849	0	0.00
19/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3909	0	3909	0	0.00
19/02/2020	R248 On 07-May-20			Bond Future	10.20	87.8316	10.2012	87.8316	91,010.00
19/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	778	1	778	1	0.00

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19/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4769	4	4769	4	0.00
19/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	827	1	827	1	0.00
19/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2213	2	2213	2	0.00
19/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	599	0	599	0	300.00
19/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	802	1	802	1	0.00
19/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4343	5	4343	5	0.00
19/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2223	3	2223	3	300.00
19/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4929	5	4929	5	0.00
19/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4406	5	4406	5	0.00
19/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	879	1	879	1	300.00
19/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4280	5	4280	5	0.00
19/02/2020	R248 On 06-August-20			Bond Future	10.28	89.4064	10.2793	89.4064	400.00
19/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	502	0	502	0	20,640.00
19/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3009	3	3009	3	0.00
19/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3088	3	3088	3	0.00
19/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	276	0	276	0	3,000.00
19/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3048	3	3048	3	0.00
19/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3768	4	3768	4	0.00
19/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3727	4	3727	4	0.00
19/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11682	12	11682	12	0.00
19/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3810	4	3810	4	0.00
19/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9483	10	9483	10	0.00
19/02/2020	R248 On 05-November-20			Bond Future	10.36	86.5388	10.3618	86.5388	0.00
19/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2750	3	2750	3	0.00
19/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2715	2	2715	2	0.00
19/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2681	2	2681	2	0.00
19/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5405	6	5405	6	0.00
19/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5454	6	5454	6	0.00
19/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5357	6	5357	6	0.00
19/02/2020	R248 On 04-February-21			Bond Future	10.45	88.0925	10.4482	88.0925	0.00
19/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	4788	0	4788	0	0.00
19/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	4828	0	4828	0	0.00
19/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	4868	0	4868	0	0.00
19/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	4622	0	4622	0	0.00

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19/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	4696	1	4696	1	0.00
19/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	4659	0	4659	0	0.00