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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
24/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	2025 On 07-May-20			Bond Future	138.68	138.8483	138.6789	138.8483	2,047.00
24/02/2020	2025 On 06-August-20			Bond Future	139.70	139.8716	139.6991	139.8716	0.00
24/02/2020	2025 On 05-November-20			Bond Future	142.18	142.3582	142.1827	142.3582	0.00
24/02/2020	2025 On 04-February-21			Bond Future	143.25	143.4252	143.2466	143.4252	0.00
24/02/2020	2029 On 07-May-20			Bond Future	101.96	102.1384	101.9648	102.1384	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
24/02/2020	2029 On 06-August-20			Bond Future	103.82	103.9946	103.8178	103.9946	0.00
24/02/2020	2029 On 05-November-20			Bond Future	104.53	104.7051	104.5252	104.7051	0.00
24/02/2020	2029 On 04-February-21			Bond Future	106.43	106.6095	106.4265	106.6095	0.00
24/02/2020	2030 On 07-May-20			Bond Future	8.89	96.6546	8.8861	96.6546	73,595.00
24/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1210	1	1210	1	0.00
24/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	445	0	445	0	5,000.00
24/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2610	3	2610	3	0.00
24/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1182	1	1182	1	0.00
24/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1154	1	1154	1	0.00
24/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1358	1	1358	1	5,000.00
24/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1778	2	1778	2	0.00
24/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1813	2	1813	2	0.00
24/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1581	2	1581	2	0.00
24/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	3192	3	3192	3	0.00
24/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	756	1	756	1	7,750.00
24/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1744	2	1744	2	0.00
24/02/2020	2030 On 06-August-20			Bond Future	8.95	94.3782	8.9536	94.3782	200.00
24/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	814	1	814	1	800.00
24/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	1969	2	1969	2	800.00
24/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2703	3	2703	3	0.00
24/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	3969	4	3969	4	0.00
24/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2773	3	2773	3	0.00
24/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2738	3	2738	3	0.00
24/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1858	2	1858	2	0.00
24/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	1204	1	1204	1	800.00
24/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1833	2	1833	2	0.00
24/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1883	2	1883	2	0.00
24/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	2537	2	2537	2	0.00
24/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	4494	4	4494	4	0.00
24/02/2020	2030 On 05-November-20			Bond Future	9.02	96.0337	9.0188	96.0337	0.00
24/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4874	5	4874	5	0.00
24/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2228	2	2228	2	3,000.00
24/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1065	1	1065	1	1,000.00
24/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2788	3	2788	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3965	4	3965	4	0.00
24/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1909	2	1909	2	3,000.00
24/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	694	1	694	1	3,000.00
24/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	4003	4	4003	4	0.00
24/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6803	7	6803	7	0.00
24/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2255	2	2255	2	14,160.00
24/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3417	4	3417	4	3,000.00
24/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8596	9	8596	9	0.00
24/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	5935	6	5935	6	0.00
24/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1101	1	1101	1	14,160.00
24/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1439	1	1439	1	16,000.00
24/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2757	3	2757	3	16,000.00
24/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8148	8	8148	8	0.00
24/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	4041	4	4041	4	0.00
24/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1819	2	1819	2	0.00
24/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2691	3	2691	3	0.00
24/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3202	3	3202	3	0.00
24/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	495	0	495	0	3,000.00
24/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4392	4	4392	4	0.00
24/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	575	1	575	1	16,000.00
24/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1858	2	1858	2	0.00
24/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3640	4	3640	4	0.00
24/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2177	2	2177	2	0.00
24/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1122	1	1122	1	14,160.00
24/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	5108	5	5108	5	0.00
24/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	894	1	894	1	1,000.00
24/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1839	2	1839	2	0.00
24/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6344	6	6344	6	0.00
24/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2663	3	2663	3	0.00
24/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5197	5	5197	5	0.00
24/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1458	1	1458	1	3,000.00
24/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3234	3	3234	3	0.00
24/02/2020	2030 On 04-February-21			Bond Future	9.09	93.7513	9.0868	93.7513	0.00
24/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	3419	4	3419	4	0.00

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24/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	1373	1	1373	1	800.00
24/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	3388	3	3388	3	0.00
24/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	3357	3	3357	3	0.00
24/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	2516	3	2516	3	800.00
24/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	7337	7	7337	7	0.00
24/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	1173	1	1173	1	800.00
24/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	3841	4	3841	4	0.00
24/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	5705	6	5705	6	0.00
24/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	2966	3	2966	3	0.00
24/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	2992	3	2992	3	0.00
24/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	2939	3	2939	3	0.00
24/02/2020	2032 On 07-May-20			Bond Future	9.30	93.6350	9.2957	93.6350	84,073.00
24/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1245	1	1245	1	0.00
24/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	788	1	788	1	7,500.00
24/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2454	3	2454	3	7,500.00
24/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1674	2	1674	2	7,500.00
24/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1307	1	1307	1	0.00
24/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1338	1	1338	1	7,500.00
24/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1276	1	1276	1	0.00
24/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2060	2	2060	2	0.00
24/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2023	2	2023	2	0.00
24/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	1986	2	1986	2	0.00
24/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1645	2	1645	2	0.00
24/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1091	1	1091	1	0.00
24/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2097	2	2097	2	0.00
24/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	2810	3	2810	3	0.00
24/02/2020	2032 On 06-August-20			Bond Future	9.37	95.3138	9.3685	95.3138	300.00
24/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	4777	5	4777	5	0.00
24/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2872	3	2872	3	0.00
24/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	986	1	986	1	800.00
24/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	2319	2	2319	2	800.00
24/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2908	3	2908	3	0.00
24/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2945	3	2945	3	0.00
24/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2276	2	2276	2	0.00

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24/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2334	2	2334	2	0.00
24/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	4926	5	4926	5	0.00
24/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	2840	3	2840	3	0.00
24/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2305	2	2305	2	0.00
24/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1286	1	1286	1	800.00
24/02/2020	2032 On 05-November-20			Bond Future	9.44	92.8280	9.4441	92.8280	0.00
24/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4256	4	4256	4	0.00
24/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9873	10	9873	10	0.00
24/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10309	10	10309	10	0.00
24/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2072	2	2072	2	3,000.00
24/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3684	4	3684	4	3,000.00
24/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3084	3	3084	3	1,000.00
24/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4296	4	4296	4	0.00
24/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1634	2	1634	2	1,000.00
24/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4216	4	4216	4	0.00
24/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2257	2	2257	2	0.00
24/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4278	4	4278	4	0.00
24/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	4991	5	4991	5	0.00
24/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	468	0	468	0	1,000.00
24/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2211	2	2211	2	0.00
24/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3110	3	3110	3	0.00
24/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2615	3	2615	3	0.00
24/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	535	1	535	1	3,000.00
24/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2234	2	2234	2	0.00
24/02/2020	2032 On 04-February-21			Bond Future	9.52	94.4948	9.5220	94.4948	0.00
24/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1621	2	1621	2	800.00
24/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	3917	4	3917	4	0.00
24/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	2893	3	2893	3	800.00
24/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	3986	4	3986	4	0.00
24/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	8949	9	8949	9	0.00
24/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	3952	4	3952	4	0.00
24/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	3330	3	3330	3	0.00
24/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	4389	4	4389	4	0.00
24/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	3301	3	3301	3	0.00

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24/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	1158	1	1158	1	800.00
24/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	3358	3	3358	3	0.00
24/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	6454	6	6454	6	0.00
24/02/2020	2033 On 07-May-20			Bond Future	101.30	101.3086	101.3030	101.3086	6,960.00
24/02/2020	2033 On 06-August-20			Bond Future	103.14	103.1497	103.1440	103.1497	0.00
24/02/2020	2033 On 05-November-20			Bond Future	103.76	103.7673	103.7615	103.7673	0.00
24/02/2020	2033 On 04-February-21			Bond Future	105.65	105.6545	105.6489	105.6545	0.00
24/02/2020	2037 On 07-May-20			Bond Future	9.89	91.1457	9.8881	91.1457	69,076.00
24/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	963	1	963	1	0.00
24/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	990	1	990	1	0.00
24/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1285	1	1285	1	7,500.00
24/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	1017	1	1017	1	0.00
24/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2400	2	2400	2	7,500.00
24/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3114	3	3114	3	0.00
24/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1577	2	1577	2	0.00
24/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3214	3	3214	3	0.00
24/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	2695	3	2695	3	0.00
24/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3164	3	3164	3	0.00
24/02/2020	2037 On 06-August-20			Bond Future	9.97	88.5198	9.9712	88.5198	300.00
24/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2595	3	2595	3	0.00
24/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2631	3	2631	3	0.00
24/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2559	3	2559	3	0.00
24/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3375	3	3375	3	0.00
24/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3337	3	3337	3	0.00
24/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3300	3	3300	3	0.00
24/02/2020	2037 On 05-November-20			Bond Future	10.05	90.0726	10.0514	90.0726	0.00
24/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	4101	4	4101	4	0.00
24/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	4022	4	4022	4	0.00
24/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	4061	4	4061	4	0.00
24/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3175	3	3175	3	0.00
24/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3113	3	3113	3	0.00
24/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3144	3	3144	3	0.00
24/02/2020	2037 On 04-February-21			Bond Future	10.13	87.4326	10.1349	87.4326	0.00
24/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	4768	5	4768	5	0.00

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24/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	4806	5	4806	5	0.00
24/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	4845	5	4845	5	0.00
24/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	3757	4	3757	4	0.00
24/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	3820	4	3820	4	0.00
24/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	3788	4	3788	4	0.00
24/02/2020	2038 On 07-May-20			Bond Future	117.79	117.8814	117.7920	117.8814	10,867.00
24/02/2020	2038 On 06-August-20			Bond Future	118.25	118.3362	118.2451	118.3362	0.00
24/02/2020	2038 On 05-November-20			Bond Future	120.35	120.4398	120.3473	120.4398	0.00
24/02/2020	2038 On 04-February-21			Bond Future	120.82	120.9177	120.8235	120.9177	0.00
24/02/2020	2040 On 07-May-20			Bond Future	10.03	93.8421	10.0286	93.8421	47,815.00
24/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1045	1	1045	1	0.00
24/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1929	2	1929	2	2,640.00
24/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	454	1	454	1	2,640.00
24/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1015	1	1015	1	0.00
24/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	986	1	986	1	0.00
24/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1362	1	1362	1	7,500.00
24/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2579	3	2579	3	7,500.00
24/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3404	3	3404	3	0.00
24/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	1624	2	1624	2	0.00
24/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3298	3	3298	3	0.00
24/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	2797	3	2797	3	0.00
24/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	4804	5	4804	5	0.00
24/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2156	2	2156	2	0.00
24/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3351	3	3351	3	0.00
24/02/2020	2040 On 06-August-20			Bond Future	10.11	91.0141	10.1126	91.0141	600.00
24/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2856	3	2856	3	0.00
24/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2895	3	2895	3	0.00
24/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2933	3	2933	3	0.00
24/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	6480	7	6480	7	0.00
24/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	1379	1	1379	1	800.00
24/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	3051	3	3051	3	800.00
24/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	3385	3	3385	3	0.00
24/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1424	1	1424	1	800.00
24/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	5778	6	5778	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
24/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3543	4	3543	4	0.00
24/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3584	4	3584	4	0.00
24/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3503	3	3503	3	0.00
24/02/2020	2040 On 05-November-20			Bond Future	10.19	92.6105	10.1933	92.6105	0.00
24/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2215	2	2215	2	2,000.00
24/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	4002	4	4002	4	2,000.00
24/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3119	3	3119	3	2,000.00
24/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1571	2	1571	2	2,000.00
24/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4292	4	4292	4	0.00
24/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11313	11	11313	11	0.00
24/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4334	4	4334	4	0.00
24/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4376	4	4376	4	0.00
24/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10268	10	10268	10	0.00
24/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1035	1	1035	1	2,000.00
24/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3442	3	3442	3	0.00
24/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3409	3	3409	3	0.00
24/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4627	5	4627	5	0.00
24/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7168	7	7168	7	0.00
24/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	801	1	801	1	2,000.00
24/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3476	3	3476	3	0.00
24/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3721	4	3721	4	0.00
24/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	5897	6	5897	6	0.00
24/02/2020	2040 On 04-February-21			Bond Future	10.28	89.7656	10.2775	89.7656	0.00
24/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	11400	12	11400	12	0.00
24/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	3756	4	3756	4	800.00
24/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	5064	5	5064	5	0.00
24/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	2185	2	2185	2	800.00
24/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	5105	5	5105	5	0.00
24/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	5023	5	5023	5	0.00
24/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	4101	4	4101	4	0.00
24/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	4067	4	4067	4	0.00
24/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1313	1	1313	1	800.00
24/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	7813	8	7813	8	0.00
24/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	5352	5	5352	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	4034	4	4034	4	0.00
24/02/2020	2044 On 07-May-20			Bond Future	10.08	90.5760	10.0813	90.5760	77,923.00
24/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1045	1	1045	1	0.00
24/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	6047	6	6047	6	0.00
24/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1105	1	1105	1	0.00
24/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	195	0	195	0	100.00
24/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1692	2	1692	2	100.00
24/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	142	0	142	0	556.00
24/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1075	1	1075	1	0.00
24/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1433	2	1433	2	556.00
24/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	7373	7	7373	7	0.00
24/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7819	8	7819	8	0.00
24/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	320	0	320	0	129.00
24/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1654	2	1654	2	129.00
24/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2516	3	2516	3	0.00
24/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7205	7	7205	7	0.00
24/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	2834	3	2834	3	0.00
24/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3394	3	3394	3	0.00
24/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	314	0	314	0	556.00
24/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	272	0	272	0	100.00
24/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3449	3	3449	3	0.00
24/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	5668	6	5668	6	0.00
24/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2560	3	2560	3	0.00
24/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	483	0	483	0	129.00
24/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	6620	7	6620	7	0.00
24/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3340	3	3340	3	0.00
24/02/2020	2044 On 06-August-20			Bond Future	10.16	87.8147	10.1624	87.8147	500.00
24/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	818	1	818	1	602.00
24/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2159	2	2159	2	0.00
24/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2586	3	2586	3	602.00
24/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	361	0	361	0	140.00
24/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1536	2	1536	2	140.00
24/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2227	2	2227	2	0.00
24/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	7093	7	7093	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
24/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2193	2	2193	2	0.00
24/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7992	8	7992	8	0.00
24/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	10382	10	10382	10	0.00
24/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5686	6	5686	6	0.00
24/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4521	5	4521	5	0.00
24/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4570	5	4570	5	0.00
24/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1330	1	1330	1	140.00
24/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1108	1	1108	1	602.00
24/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4619	5	4619	5	0.00
24/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4056	4	4056	4	0.00
24/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	7604	8	7604	8	0.00
24/02/2020	2044 On 05-November-20			Bond Future	10.24	89.3550	10.2403	89.3550	0.00
24/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	2005	2	2005	2	1,815.00
24/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2792	3	2792	3	0.00
24/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9483	10	9483	10	0.00
24/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4280	4	4280	4	0.00
24/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9757	10	9757	10	0.00
24/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2828	3	2828	3	568.00
24/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4365	4	4365	4	0.00
24/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	3009	3	3009	3	1,815.00
24/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4322	4	4322	4	0.00
24/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	3083	3	3083	3	525.00
24/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	1101	1	1101	1	525.00
24/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	8341	8	8341	8	0.00
24/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	481	1	481	1	1,815.00
24/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7753	8	7753	8	0.00
24/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	1016	1	1016	1	568.00
24/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3434	3	3434	3	0.00
24/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	4677	5	4677	5	0.00
24/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1531	2	1531	2	1,815.00
24/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1203	1	1203	1	1,815.00
24/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	12433	12	12433	12	0.00
24/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	4765	5	4765	5	0.00
24/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	8666	9	8666	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3468	3	3468	3	0.00
24/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9033	9	9033	9	0.00
24/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5037	5	5037	5	0.00
24/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6250	6	6250	6	0.00
24/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1701	2	1701	2	525.00
24/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3503	3	3503	3	0.00
24/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1259	1	1259	1	568.00
24/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	4991	5	4991	5	0.00
24/02/2020	2044 On 04-February-21			Bond Future	10.32	86.5768	10.3212	86.5768	0.00
24/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4752	5	4752	5	0.00
24/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4832	5	4832	5	0.00
24/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2366	2	2366	2	405.00
24/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4792	5	4792	5	0.00
24/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4515	5	4515	5	0.00
24/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3581	4	3581	4	0.00
24/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6877	7	6877	7	0.00
24/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4493	4	4493	4	0.00
24/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	4756	5	4756	5	405.00
24/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	7739	8	7739	8	0.00
24/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3017	3	3017	3	405.00
24/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	4529	5	4529	5	0.00
24/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	5801	6	5801	6	0.00
24/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4456	4	4456	4	0.00
24/02/2020	2046 On 07-May-20			Bond Future	108.00	108.2046	108.0047	108.2046	14,000.00
24/02/2020	2046 On 06-August-20			Bond Future	109.97	110.1712	109.9675	110.1712	0.00
24/02/2020	2046 On 05-November-20			Bond Future	110.13	110.3410	110.1340	110.3410	0.00
24/02/2020	2046 On 04-February-21			Bond Future	112.14	112.3479	112.1369	112.3479	0.00
24/02/2020	2050 On 07-May-20			Bond Future	111.96	112.4023	111.9570	112.4023	11,773.00
24/02/2020	2050 On 06-August-20			Bond Future	112.12	112.5724	112.1188	112.5724	0.00
24/02/2020	2050 On 05-November-20			Bond Future	114.11	114.5734	114.1120	114.5734	0.00
24/02/2020	2050 On 04-February-21			Bond Future	114.27	114.7445	114.2748	114.7445	0.00
24/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	8657 On 21-December-26			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
24/02/2020	AL37 On 07-May-20			Index Future	707.62	707.6190	707.6240	707.6190	0.00
24/02/2020	AL37 On 06-August-20			Index Future	720.17	720.1690	720.1740	720.1690	0.00
24/02/2020	AL37 On 05-November-20			Index Future	732.95	732.9450	732.9520	732.9450	0.00
24/02/2020	AL37 On 04-February-21			Index Future	746.12	746.1130	746.1220	746.1130	0.00
24/02/2020	AL7T On 07-May-20			Index Future	816.72	817.5710	816.7220	817.5710	0.00
24/02/2020	AL7T On 06-August-20			Index Future	831.21	832.0720	831.2070	832.0720	0.00
24/02/2020	AL7T On 05-November-20			Index Future	845.96	846.8330	845.9550	846.8330	0.00
24/02/2020	AL7T On 04-February-21			Index Future	861.16	862.0470	861.1550	862.0470	0.00
24/02/2020	ALBI On 07-May-20			Index Future	725.63	726.0690	725.6290	726.0690	209.00
24/02/2020	ALBI On 06-August-20			Index Future	738.50	738.9470	738.4990	738.9470	0.00
24/02/2020	ALBI On 05-November-20			Index Future	751.60	752.0570	751.6020	752.0570	0.00
24/02/2020	ALBI On 04-February-21			Index Future	765.11	765.5670	765.1070	765.5670	0.00
24/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	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
24/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2020	ES33 On 07-May-20			Bond Future	10.89	77.5922	10.8942	77.5922	350.00
24/02/2020	ES33 On 06-August-20			Bond Future	11.02	78.9834	11.0165	78.9834	0.00
24/02/2020	ES33 On 05-November-20			Bond Future	11.14	76.5780	11.1446	76.5780	0.00
24/02/2020	ES33 On 04-February-21			Bond Future	11.28	77.9531	11.2804	77.9531	0.00
24/02/2020	ES42 On 07-May-20			Bond Future	11.24	78.2837	11.2441	78.2837	4,919.00
24/02/2020	ES42 On 06-August-20			Bond Future	11.36	79.6873	11.3636	79.6873	0.00
24/02/2020	ES42 On 05-November-20			Bond Future	11.49	76.8221	11.4873	76.8221	0.00
24/02/2020	ES42 On 04-February-21			Bond Future	11.61	78.2012	11.6141	78.2012	0.00
24/02/2020	GOVI On 07-May-20			GOVI	717.55	718.0190	717.5540	718.0190	1,175.00
24/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	24360	2	24360	2	0.00
24/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	24460	2	24460	2	0.00
24/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	24260	2	24260	2	0.00
24/02/2020	GOVI On 06-August-20			GOVI	730.28	730.7550	730.2810	730.7550	0.00
24/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	21410	3	21410	3	0.00
24/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	21510	3	21510	3	0.00
24/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	21610	3	21610	3	0.00
24/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 05-November-20			GOVI	743.24	743.7180	743.2380	743.7180	0.00
24/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	54080	6	54080	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
24/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	53980	6	53980	6	0.00
24/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	53880	6	53880	6	0.00
24/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 04-February-21			GOVI	756.59	757.0790	756.5920	757.0790	0.00
24/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	56420	6	56420	6	0.00
24/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	56320	6	56320	6	0.00
24/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	56520	6	56520	6	0.00
24/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
24/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
24/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2020	IGOV On 07-May-20			Index Future	263.93	264.2340	263.9290	264.2340	1,009.00
24/02/2020	IGOV On 06-August-20			Index Future	268.67	268.9840	268.6730	268.9840	0.00
24/02/2020	IGOV On 05-November-20			Index Future	273.50	273.8190	273.5030	273.8190	0.00
24/02/2020	IGOV On 04-February-21			Index Future	278.48	278.8000	278.4790	278.8000	0.00
24/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
24/02/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
24/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
24/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.23	95.2300	95.2300	95.2300	0.00
24/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.09	94.1300	94.0900	94.1300	0.00
24/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.88	92.9200	92.8800	92.9200	0.00
24/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.63	92.6700	92.6300	92.6700	0.00
24/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.46	94.5000	94.4600	94.5000	51.00
24/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.25	94.2900	94.2500	94.2900	0.00
24/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.06	95.1100	95.0600	95.1100	0.00
24/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.68	98.7300	98.6800	98.7300	0.00
24/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.62	99.6800	99.6200	99.6800	0.00
24/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.58	92.6400	92.5800	92.6400	0.00
24/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.42	98.4700	98.4200	98.4700	0.00
24/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
24/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.10	88.1300	88.1000	88.1300	0.00
24/02/2020	IS10 On 16-March-26			Interest Rate Swap	84.82	84.8500	84.8200	84.8500	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
24/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.34	83.3800	83.3400	83.3800	0.00
24/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.42	85.4800	85.4200	85.4800	0.00
24/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.23	89.3100	89.2300	89.3100	0.00
24/02/2020	IS10 On 15-March-27			Interest Rate Swap	87.64	87.7200	87.6400	87.7200	0.00
24/02/2020	IS10 On 21-June-27			Interest Rate Swap	89.69	89.7900	89.6900	89.7900	0.00
24/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.24	95.3400	95.2400	95.3400	0.00
24/02/2020	IS10 On 20-December-27			Interest Rate Swap	95.55	95.6500	95.5500	95.6500	0.00
24/02/2020	IS10 On 22-March-28			Interest Rate Swap	88.76	88.8700	88.7600	88.8700	0.00
24/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.19	96.3000	96.1900	96.3000	0.00
24/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
24/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/02/2020	R023 On 07-May-20			Bond Future	6.41	104.9451	6.4064	104.9451	67,917.00
24/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1338	1	1338	1	0.00
24/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1315	1	1315	1	0.00
24/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1361	1	1361	1	0.00
24/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	76	0	76	0	0.00
24/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	74	0	74	0	0.00
24/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	71	0	71	0	0.00
24/02/2020	R023 On 06-August-20			Bond Future	6.31	106.8266	6.3123	106.8266	0.00
24/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2303	2	2303	2	0.00
24/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2346	2	2346	2	0.00
24/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2324	2	2324	2	0.00
24/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	82	0	82	0	0.00
24/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	84	0	84	0	0.00
24/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	85	0	85	0	0.00
24/02/2020	R023 On 05-November-20			Bond Future	6.21	104.7720	6.2140	104.7720	0.00
24/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2747	3	2747	3	0.00
24/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2727	3	2727	3	0.00
24/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2766	3	2766	3	0.00
24/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	98	0	98	0	0.00
24/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	97	0	97	0	0.00
24/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	96	0	96	0	0.00
24/02/2020	R023 On 04-February-21			Bond Future	6.08	106.6538	6.0812	106.6538	0.00
24/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	977	1	977	1	0.00

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24/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	1002	1	1002	1	0.00
24/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	989	1	989	1	0.00
24/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	507	1	507	1	0.00
24/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	514	1	514	1	0.00
24/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	501	0	501	0	0.00
24/02/2020	R035 On 07-May-20			Bond Future	9.70	95.4252	9.6976	95.4252	118,027.00
24/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	362	0	362	0	5,000.00
24/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1147	1	1147	1	0.00
24/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2556	3	2556	3	7,500.00
24/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2128	2	2128	2	5,000.00
24/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1177	1	1177	1	0.00
24/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6477	7	6477	7	0.00
24/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7569	8	7569	8	0.00
24/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1208	1	1208	1	0.00
24/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1395	1	1395	1	7,500.00
24/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2252	2	2252	2	3,530.00
24/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	472	1	472	1	3,530.00
24/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4425	4	4425	4	0.00
24/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	2765	3	2765	3	0.00
24/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2498	2	2498	2	0.00
24/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	1741	2	1741	2	0.00
24/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	2856	3	2856	3	0.00
24/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1436	1	1436	1	0.00
24/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1645	2	1645	2	0.00
24/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	222	0	222	0	5,000.00
24/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	325	0	325	0	3,530.00
24/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	2810	3	2810	3	0.00
24/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	4868	5	4868	5	0.00
24/02/2020	R035 On 06-August-20			Bond Future	9.77	97.1360	9.7744	97.1360	410.00
24/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	899	1	899	1	500.00
24/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	730	1	730	1	24,761.00
24/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3509	4	3509	4	0.00
24/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2542	3	2542	3	500.00
24/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	5997	6	5997	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
24/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3550	4	3550	4	0.00
24/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	427	0	427	0	3,000.00
24/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3468	4	3468	4	0.00
24/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2426	2	2426	2	0.00
24/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8353	8	8353	8	0.00
24/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2486	2	2486	2	0.00
24/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1255	1	1255	1	500.00
24/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6634	7	6634	7	0.00
24/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2456	2	2456	2	0.00
24/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3307	3	3307	3	0.00
24/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	6090	6	6090	6	0.00
24/02/2020	R035 On 05-November-20			Bond Future	9.86	94.3410	9.8569	94.3410	0.00
24/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5476	6	5476	6	0.00
24/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5522	6	5522	6	0.00
24/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5430	5	5430	5	0.00
24/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2193	2	2193	2	0.00
24/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2171	2	2171	2	0.00
24/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2149	2	2149	2	0.00
24/02/2020	R035 On 04-February-21			Bond Future	9.94	96.0352	9.9437	96.0352	0.00
24/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4926	5	4926	5	0.00
24/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4617	5	4617	5	0.00
24/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4579	5	4579	5	0.00
24/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4541	5	4541	5	0.00
24/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	9438	10	9438	10	0.00
24/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	3834	4	3834	4	0.00
24/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	3866	4	3866	4	0.00
24/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3557	4	3557	4	650.00
24/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1536	2	1536	2	650.00
24/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	3802	4	3802	4	0.00
24/02/2020	R186 On 07-May-20			Bond Future	7.94	117.0762	7.9356	117.0762	85,050.00
24/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1622	2	1622	2	0.00
24/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3312	3	3312	3	0.00
24/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5363	5	5363	5	0.00
24/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1656	2	1656	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1077	1	1077	1	0.00
24/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2365	2	2365	2	0.00
24/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1588	2	1588	2	0.00
24/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	453	0	453	0	0.00
24/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	855	1	855	1	0.00
24/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2311	2	2311	2	0.00
24/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	79	0	79	0	0.00
24/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	814	1	814	1	0.00
24/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1272	1	1272	1	2,500.00
24/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	498	1	498	1	0.00
24/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	273	0	273	0	23,172.00
24/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	834	1	834	1	0.00
24/02/2020	R186 On 06-August-20			Bond Future	7.98	113.8721	7.9750	113.8721	1,870.00
24/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	3027	3	3027	3	0.00
24/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2599	3	2599	3	0.00
24/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	3064	3	3064	3	0.00
24/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2990	3	2990	3	0.00
24/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	976	1	976	1	0.00
24/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1155	1	1155	1	3,150.00
24/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	946	1	946	1	0.00
24/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	961	1	961	1	0.00
24/02/2020	R186 On 05-November-20			Bond Future	8.02	115.8697	8.0167	115.8697	0.00
24/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4155	4	4155	4	0.00
24/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	4117	4	4117	4	0.00
24/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	4080	4	4080	4	0.00
24/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	3033	3	3033	3	3,500.00
24/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6568	7	6568	7	0.00
24/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1636	2	1636	2	3,500.00
24/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1397	1	1397	1	0.00
24/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2543	3	2543	3	0.00
24/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	439	0	439	0	3,500.00
24/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	940	1	940	1	0.00
24/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	952	1	952	1	0.00
24/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	929	1	929	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
24/02/2020	R186 On 04-February-21			Bond Future	8.06	112.6485	8.0589	112.6485	0.00
24/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	2661	3	2661	3	0.00
24/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	2688	3	2688	3	0.00
24/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	2716	3	2716	3	0.00
24/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	2191	2	2191	2	0.00
24/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	2170	2	2170	2	0.00
24/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	2213	2	2213	2	0.00
24/02/2020	R197 On 07-May-20			Bond Future	309.01	309.1406	309.0103	309.1406	2,507.00
24/02/2020	R197 On 06-August-20			Bond Future	306.86	306.9968	306.8642	306.9968	0.00
24/02/2020	R197 On 05-November-20			Bond Future	312.32	312.4541	312.3194	312.4541	0.00
24/02/2020	R197 On 04-February-21			Bond Future	310.04	310.1731	310.0363	310.1731	0.00
24/02/2020	R202 On 07-May-20			Bond Future	229.05	229.0639	229.0509	229.0639	8,483.00
24/02/2020	R202 On 06-August-20			Bond Future	229.09	229.1040	229.0908	229.1040	0.00
24/02/2020	R202 On 05-November-20			Bond Future	233.16	233.1768	233.1637	233.1768	0.00
24/02/2020	R202 On 04-February-21			Bond Future	233.17	233.1879	233.1747	233.1879	0.00
24/02/2020	R208 On 07-May-20			Bond Future	6.07	101.3505	6.0702	101.3505	16,614.00
24/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
24/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
24/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
24/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1086	1	1086	1	0.00
24/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1095	1	1095	1	0.00
24/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1078	1	1078	1	0.00
24/02/2020	R208 On 06-August-20			Bond Future	5.61	103.1676	5.6138	103.1676	0.00
24/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	76	0	76	0	0.00
24/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	79	0	79	0	0.00
24/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	73	0	73	0	0.00
24/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	113	0	113	0	0.00
24/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	109	0	109	0	0.00
24/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	106	0	106	0	0.00
24/02/2020	R208 On 05-November-20			Bond Future	4.61	101.5757	4.6052	101.5757	0.00
24/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	113	0	113	0	0.00
24/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	110	0	110	0	0.00
24/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	108	0	108	0	0.00
24/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	43	0	43	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
24/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	44	0	44	0	0.00
24/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	42	0	42	0	0.00
24/02/2020	R209 On 07-May-20			Bond Future	9.76	72.7096	9.7558	72.7096	67,905.00
24/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	791	1	791	1	0.00
24/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	835	1	835	1	0.00
24/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	813	1	813	1	0.00
24/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	2718	3	2718	3	0.00
24/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	2675	3	2675	3	0.00
24/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	2762	3	2762	3	0.00
24/02/2020	R209 On 06-August-20			Bond Future	9.83	74.0132	9.8289	74.0132	200.00
24/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
24/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
24/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
24/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35439	35	35439	35	0.00
24/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35548	36	35548	36	0.00
24/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35331	35	35331	35	0.00
24/02/2020	R209 On 05-November-20			Bond Future	9.90	72.1617	9.9039	72.1617	0.00
24/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3394	3	3394	3	0.00
24/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3461	3	3461	3	0.00
24/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3427	3	3427	3	0.00
24/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2779	3	2779	3	0.00
24/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2752	3	2752	3	0.00
24/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2806	3	2806	3	0.00
24/02/2020	R209 On 04-February-21			Bond Future	9.98	73.4574	9.9808	73.4574	0.00
24/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	4031	4	4031	4	0.00
24/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	4064	4	4064	4	0.00
24/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	3998	4	3998	4	0.00
24/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	3279	3	3279	3	0.00
24/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	3252	3	3252	3	0.00
24/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	3225	3	3225	3	0.00
24/02/2020	R210 On 07-May-20			Bond Future	188.15	188.2978	188.1505	188.2978	1,941.00
24/02/2020	R210 On 06-August-20			Bond Future	191.57	191.7197	191.5699	191.7197	0.00
24/02/2020	R210 On 05-November-20			Bond Future	192.26	192.4166	192.2642	192.4166	0.00
24/02/2020	R210 On 04-February-21			Bond Future	195.76	195.9162	195.7612	195.9162	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
24/02/2020	R212 On 07-May-20			Bond Future	165.06	165.0272	165.0587	165.0272	6,719.00
24/02/2020	R212 On 06-August-20			Bond Future	165.77	165.7407	165.7728	165.7407	0.00
24/02/2020	R212 On 05-November-20			Bond Future	168.72	168.6870	168.7199	168.6870	0.00
24/02/2020	R212 On 04-February-21			Bond Future	169.47	169.4357	169.4692	169.4357	0.00
24/02/2020	R213 On 07-May-20			Bond Future	9.10	87.2333	9.0979	87.2333	18,251.00
24/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1198	1	1198	1	0.00
24/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1255	1	1255	1	0.00
24/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1226	1	1226	1	0.00
24/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	1802	2	1802	2	0.00
24/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1735	2	1735	2	0.00
24/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	1768	2	1768	2	0.00
24/02/2020	R213 On 06-August-20			Bond Future	9.16	88.7973	9.1620	88.7973	300.00
24/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2707	3	2707	3	0.00
24/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2776	3	2776	3	0.00
24/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2742	3	2742	3	0.00
24/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	1915	2	1915	2	0.00
24/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	1890	2	1890	2	0.00
24/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	1940	2	1940	2	0.00
24/02/2020	R213 On 05-November-20			Bond Future	9.23	86.8066	9.2326	86.8066	0.00
24/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3995	4	3995	4	0.00
24/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	4032	4	4032	4	0.00
24/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	4070	4	4070	4	0.00
24/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	1876	2	1876	2	0.00
24/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	1915	2	1915	2	0.00
24/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	1895	2	1895	2	0.00
24/02/2020	R213 On 04-February-21			Bond Future	9.31	88.3656	9.3069	88.3656	0.00
24/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	3559	4	3559	4	0.00
24/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	3527	4	3527	4	0.00
24/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	3496	4	3496	4	0.00
24/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	2990	3	2990	3	0.00
24/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	3016	3	3016	3	0.00
24/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	2964	3	2964	3	0.00
24/02/2020	R214 On 07-May-20			Bond Future	9.97	71.1503	9.9733	71.1503	16,772.00
24/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1065	1	1065	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
24/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1092	1	1092	1	0.00
24/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1039	1	1039	1	0.00
24/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1509	2	1509	2	1,250.00
24/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4722	5	4722	5	0.00
24/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	264	0	264	0	1,250.00
24/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	1927	2	1927	2	0.00
24/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2534	3	2534	3	0.00
24/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	4856	5	4856	5	0.00
24/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	422	0	422	0	1,250.00
24/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2492	2	2492	2	0.00
24/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2451	2	2451	2	0.00
24/02/2020	R214 On 06-August-20			Bond Future	10.04	72.4259	10.0447	72.4259	300.00
24/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2444	3	2444	3	0.00
24/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2476	3	2476	3	0.00
24/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2509	3	2509	3	0.00
24/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	2866	3	2866	3	0.00
24/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	2932	3	2932	3	0.00
24/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	2899	3	2899	3	0.00
24/02/2020	R214 On 05-November-20			Bond Future	10.12	70.4015	10.1203	70.4015	0.00
24/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3702	4	3702	4	0.00
24/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3737	4	3737	4	0.00
24/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3667	4	3667	4	0.00
24/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	2904	3	2904	3	0.00
24/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	2876	3	2876	3	0.00
24/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	2849	3	2849	3	0.00
24/02/2020	R214 On 04-February-21			Bond Future	10.20	71.6658	10.1994	71.6658	0.00
24/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	4261	4	4261	4	0.00
24/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	4329	4	4329	4	0.00
24/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	4295	4	4295	4	0.00
24/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3536	4	3536	4	0.00
24/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3508	3	3508	3	0.00
24/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3565	4	3565	4	0.00
24/02/2020	R248 On 07-May-20			Bond Future	10.09	89.4181	10.0907	89.4181	91,017.00
24/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	976	1	976	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
24/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5422	6	5422	6	0.00
24/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1034	1	1034	1	0.00
24/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2634	3	2634	3	0.00
24/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	760	1	760	1	300.00
24/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1004	1	1004	1	0.00
24/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3640	4	3640	4	0.00
24/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	1738	2	1738	2	300.00
24/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4185	4	4185	4	0.00
24/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	3699	4	3699	4	0.00
24/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	627	1	627	1	300.00
24/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	3583	4	3583	4	0.00
24/02/2020	R248 On 06-August-20			Bond Future	10.17	91.0213	10.1653	91.0213	400.00
24/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	613	1	613	1	20,640.00
24/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3421	4	3421	4	0.00
24/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3507	4	3507	4	0.00
24/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	341	0	341	0	3,000.00
24/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3464	4	3464	4	0.00
24/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3263	3	3263	3	0.00
24/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3225	3	3225	3	0.00
24/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	10826	11	10826	11	0.00
24/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3301	3	3301	3	0.00
24/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	8673	9	8673	9	0.00
24/02/2020	R248 On 05-November-20			Bond Future	10.24	88.1824	10.2441	88.1824	0.00
24/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3121	3	3121	3	0.00
24/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3083	3	3083	3	0.00
24/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3046	3	3046	3	0.00
24/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	4836	5	4836	5	0.00
24/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	4882	5	4882	5	0.00
24/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	4791	5	4791	5	0.00
24/02/2020	R248 On 04-February-21			Bond Future	10.33	89.7659	10.3266	89.7659	0.00
24/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	5275	5	5275	5	0.00
24/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	5317	5	5317	5	0.00
24/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	5360	5	5360	5	0.00
24/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	4159	4	4159	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	4229	4	4229	4	0.00
24/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	4194	4	4194	4	0.00