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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
28/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	2025 On 07-May-20			Bond Future	137.70	138.4608	137.6971	138.4608	2,047.00
28/02/2020	2025 On 06-August-20			Bond Future	138.71	139.4892	138.7115	139.4892	0.00
28/02/2020	2025 On 05-November-20			Bond Future	141.20	141.9932	141.2017	141.9932	0.00
28/02/2020	2025 On 04-February-21			Bond Future	142.28	143.0889	142.2828	143.0889	0.00
28/02/2020	2029 On 07-May-20			Bond Future	101.49	101.9892	101.4892	101.9892	3,806.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	2029 On 06-August-20			Bond Future	103.34	103.8517	103.3425	103.8517	0.00
28/02/2020	2029 On 05-November-20			Bond Future	104.06	104.5776	104.0595	104.5776	0.00
28/02/2020	2029 On 04-February-21			Bond Future	105.98	106.5057	105.9781	106.5057	0.00
28/02/2020	2030 On 07-May-20			Bond Future	9.12	97.0050	9.1230	97.0050	75,961.00
28/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	649	1	649	1	0.00
28/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	192	1	192	1	5,000.00
28/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	1702	3	1702	3	0.00
28/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	630	1	630	1	0.00
28/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	611	1	611	1	0.00
28/02/2020	2030 On 07-May-20	8.90	Call	Bond Future	859	2	859	2	0.00
28/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	749	2	749	2	5,000.00
28/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2676	1	2676	1	0.00
28/02/2020	2030 On 07-May-20	8.90	Put	Bond Future	2223	1	2223	1	5,820.00
28/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2720	2	2720	2	0.00
28/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	2422	1	2422	1	5,820.00
28/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	4389	3	4389	3	0.00
28/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	1297	1	1297	1	0.00
28/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2633	1	2633	1	0.00
28/02/2020	2030 On 06-August-20			Bond Future	9.20	94.7432	9.1988	94.7432	200.00
28/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	1307	2	1307	2	800.00
28/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	1904	3	1904	3	0.00
28/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	466	1	466	1	800.00
28/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	3000	4	3000	4	0.00
28/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	1963	3	1963	3	0.00
28/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	1933	3	1933	3	0.00
28/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2521	2	2521	2	0.00
28/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	1701	1	1701	1	800.00
28/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2491	2	2491	2	0.00
28/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	3342	2	3342	2	0.00
28/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	5614	4	5614	4	0.00
28/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2551	2	2551	2	0.00
28/02/2020	2030 On 05-November-20			Bond Future	9.27	96.4219	9.2709	96.4219	0.00
28/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	3789	5	3789	5	0.00
28/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	1518	2	1518	2	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	1974	3	1974	3	1,000.00
28/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	636	1	636	1	1,000.00
28/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1266	2	1266	2	3,000.00
28/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	2979	4	2979	4	0.00
28/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	384	1	384	1	3,000.00
28/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	5571	7	5571	7	0.00
28/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3012	4	3012	4	0.00
28/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	1540	2	1540	2	14,160.00
28/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	2502	4	2502	4	3,000.00
28/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	7264	9	7264	9	0.00
28/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	1948	3	1948	3	16,000.00
28/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	6837	9	6837	9	0.00
28/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3046	4	3046	4	0.00
28/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	4761	6	4761	6	0.00
28/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	662	1	662	1	14,160.00
28/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	907	2	907	2	16,000.00
28/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	3359	2	3359	2	0.00
28/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3963	3	3963	3	0.00
28/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	2301	2	2301	2	0.00
28/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	639	0	639	0	3,000.00
28/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	5337	4	5337	4	0.00
28/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	2349	2	2349	2	0.00
28/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	741	0	741	0	16,000.00
28/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	4473	3	4473	3	0.00
28/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2740	2	2740	2	0.00
28/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1426	1	1426	1	14,160.00
28/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	6146	5	6146	5	0.00
28/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	1139	1	1139	1	1,000.00
28/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	2325	2	2325	2	0.00
28/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	7511	6	7511	6	0.00
28/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	3326	2	3326	2	0.00
28/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	6246	5	6246	5	0.00
28/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1850	1	1850	1	3,000.00
28/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	4001	3	4001	3	0.00

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28/02/2020	2030 On 04-February-21			Bond Future	9.35	94.1705	9.3451	94.1705	0.00
28/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	2606	4	2606	4	0.00
28/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	930	2	930	2	800.00
28/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	2579	4	2579	4	0.00
28/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	2552	4	2552	4	0.00
28/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	1844	3	1844	3	800.00
28/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	6128	8	6128	8	0.00
28/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	1443	1	1443	1	800.00
28/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	4648	4	4648	4	0.00
28/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	6741	5	6741	5	0.00
28/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	3636	3	3636	3	0.00
28/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	3667	3	3667	3	0.00
28/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	3606	3	3606	3	0.00
28/02/2020	2032 On 07-May-20			Bond Future	9.53	93.9847	9.5316	93.9847	84,004.00
28/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	662	1	662	1	3,000.00
28/02/2020	2032 On 07-May-20	9.54	Call	Bond Future	1673	3	1673	3	0.00
28/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	384	1	384	1	7,500.00
28/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	952	2	952	2	7,500.00
28/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	1534	3	1534	3	7,500.00
28/02/2020	2032 On 07-May-20	8.82	Call	Bond Future	186	1	186	1	3,000.00
28/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	723	2	723	2	7,500.00
28/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	702	1	702	1	0.00
28/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	682	1	682	1	0.00
28/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	3038	2	3038	2	0.00
28/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2990	2	2990	2	0.00
28/02/2020	2032 On 07-May-20	8.82	Put	Bond Future	5042	3	5042	3	0.00
28/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2943	2	2943	2	0.00
28/02/2020	2032 On 07-May-20	9.54	Put	Bond Future	1618	1	1618	1	3,000.00
28/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2495	1	2495	1	0.00
28/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1742	1	1742	1	0.00
28/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3978	2	3978	2	0.00
28/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	3087	2	3087	2	0.00
28/02/2020	2032 On 06-August-20			Bond Future	9.61	95.6779	9.6119	95.6779	300.00
28/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	3665	5	3665	5	0.00

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28/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2001	3	2001	3	0.00
28/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	576	1	576	1	800.00
28/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	1555	3	1555	3	800.00
28/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2032	3	2032	3	0.00
28/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2062	3	2062	3	0.00
28/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2985	2	2985	2	0.00
28/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	3056	2	3056	2	0.00
28/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	6108	5	6108	5	0.00
28/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	3668	3	3668	3	0.00
28/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	3021	2	3021	2	0.00
28/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1766	1	1766	1	800.00
28/02/2020	2032 On 05-November-20			Bond Future	9.69	93.2149	9.6939	93.2149	0.00
28/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3253	5	3253	5	0.00
28/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	8391	10	8391	10	0.00
28/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	8811	11	8811	11	0.00
28/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1407	2	1407	2	3,000.00
28/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	2745	4	2745	4	3,000.00
28/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2226	3	2226	3	1,000.00
28/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3289	5	3289	5	0.00
28/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1071	2	1071	2	1,000.00
28/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3218	5	3218	5	0.00
28/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2862	2	2862	2	0.00
28/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	5217	4	5217	4	0.00
28/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	6031	5	6031	5	0.00
28/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	574	0	574	0	1,000.00
28/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2808	2	2808	2	0.00
28/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3856	3	3856	3	0.00
28/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	3279	2	3279	2	0.00
28/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2835	2	2835	2	0.00
28/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	656	0	656	0	3,000.00
28/02/2020	2032 On 04-February-21			Bond Future	9.78	94.9123	9.7775	94.9123	0.00
28/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1086	2	1086	2	800.00
28/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	2974	4	2974	4	0.00
28/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	2106	3	2106	3	800.00

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28/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	3034	4	3034	4	0.00
28/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	7540	9	7540	9	0.00
28/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	3004	4	3004	4	0.00
28/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	3992	3	3992	3	0.00
28/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	5212	4	5212	4	0.00
28/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	3959	3	3959	3	0.00
28/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	1359	1	1359	1	800.00
28/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	4025	3	4025	3	0.00
28/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	7529	6	7529	6	0.00
28/02/2020	2033 On 07-May-20			Bond Future	101.06	101.2875	101.0615	101.2875	6,960.00
28/02/2020	2033 On 06-August-20			Bond Future	102.91	103.1372	102.9068	103.1372	0.00
28/02/2020	2033 On 05-November-20			Bond Future	103.54	103.7724	103.5380	103.7724	0.00
28/02/2020	2033 On 04-February-21			Bond Future	105.45	105.6856	105.4470	105.6856	0.00
28/02/2020	2037 On 07-May-20			Bond Future	10.11	91.5325	10.1129	91.5325	70,348.00
28/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	501	1	501	1	0.00
28/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	518	1	518	1	0.00
28/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	703	1	703	1	7,500.00
28/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	534	1	534	1	0.00
28/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	1510	3	1510	3	7,500.00
28/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	4274	3	4274	3	0.00
28/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2329	1	2329	1	0.00
28/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	4394	3	4394	3	0.00
28/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3756	2	3756	2	0.00
28/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	4334	3	4334	3	0.00
28/02/2020	2037 On 06-August-20			Bond Future	10.20	88.9215	10.2027	88.9215	300.00
28/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	1774	3	1774	3	0.00
28/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	1803	3	1803	3	0.00
28/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	1746	3	1746	3	0.00
28/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4227	3	4227	3	0.00
28/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	4182	3	4182	3	0.00
28/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	4136	3	4136	3	0.00
28/02/2020	2037 On 05-November-20			Bond Future	10.29	90.4969	10.2883	90.4969	0.00
28/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3078	4	3078	4	0.00
28/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3010	4	3010	4	0.00

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28/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3044	4	3044	4	0.00
28/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3841	3	3841	3	0.00
28/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3768	3	3768	3	0.00
28/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3805	3	3805	3	0.00
28/02/2020	2037 On 04-February-21			Bond Future	10.38	87.8872	10.3767	87.8872	0.00
28/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	3705	5	3705	5	0.00
28/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	3741	5	3741	5	0.00
28/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	3776	5	3776	5	0.00
28/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	4375	4	4375	4	0.00
28/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	4444	4	4444	4	0.00
28/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	4409	4	4409	4	0.00
28/02/2020	2038 On 07-May-20			Bond Future	116.87	117.7754	116.8686	117.7754	10,887.00
28/02/2020	2038 On 06-August-20			Bond Future	117.32	118.2386	117.3153	118.2386	0.00
28/02/2020	2038 On 05-November-20			Bond Future	119.42	120.3611	119.4214	120.3611	0.00
28/02/2020	2038 On 04-February-21			Bond Future	119.91	120.8676	119.9106	120.8676	0.00
28/02/2020	2040 On 07-May-20			Bond Future	10.20	94.2978	10.2021	94.2978	47,815.00
28/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	635	1	635	1	0.00
28/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1275	2	1275	2	2,640.00
28/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	245	1	245	1	2,640.00
28/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	614	1	614	1	0.00
28/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	594	1	594	1	0.00
28/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	857	2	857	2	7,500.00
28/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	1798	3	1798	3	7,500.00
28/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4371	3	4371	3	0.00
28/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2203	1	2203	1	0.00
28/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4247	3	4247	3	0.00
28/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3651	2	3651	2	0.00
28/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5955	4	5955	4	0.00
28/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2862	2	2862	2	0.00
28/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4309	3	4309	3	0.00
28/02/2020	2040 On 06-August-20			Bond Future	10.29	91.4861	10.2909	91.4861	600.00
28/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2120	3	2120	3	0.00
28/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2153	3	2153	3	0.00
28/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2186	3	2186	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	2287	3	2287	3	800.00
28/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	5423	7	5423	7	0.00
28/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	937	2	937	2	800.00
28/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	3996	3	3996	3	0.00
28/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1743	1	1743	1	800.00
28/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	6712	5	6712	5	0.00
28/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4177	3	4177	3	0.00
28/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4224	3	4224	3	0.00
28/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4132	3	4132	3	0.00
28/02/2020	2040 On 05-November-20			Bond Future	10.38	93.1070	10.3753	93.1070	0.00
28/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1628	2	1628	2	2,000.00
28/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3158	4	3158	4	2,000.00
28/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2383	3	2383	3	2,000.00
28/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1110	2	1110	2	2,000.00
28/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3421	5	3421	5	0.00
28/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	9997	12	9997	12	0.00
28/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3460	5	3460	5	0.00
28/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	8979	11	8979	11	0.00
28/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3499	5	3499	5	0.00
28/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1130	1	1130	1	2,000.00
28/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3953	3	3953	3	0.00
28/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3916	3	3916	3	0.00
28/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5275	4	5275	4	0.00
28/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	8092	7	8092	7	0.00
28/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	869	1	869	1	2,000.00
28/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3990	3	3990	3	0.00
28/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4260	3	4260	3	0.00
28/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6694	5	6694	5	0.00
28/02/2020	2040 On 04-February-21			Bond Future	10.46	90.2943	10.4626	90.2943	0.00
28/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	10095	12	10095	12	0.00
28/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	2964	4	2964	4	800.00
28/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	4134	5	4134	5	0.00
28/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	1615	2	1615	2	800.00
28/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	4172	5	4172	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
28/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	4097	5	4097	5	0.00
28/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	4562	4	4562	4	0.00
28/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	4524	4	4524	4	0.00
28/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1394	1	1394	1	800.00
28/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	8630	7	8630	7	0.00
28/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	5946	5	5946	5	0.00
28/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	4487	4	4487	4	0.00
28/02/2020	2044 On 07-May-20			Bond Future	10.28	90.9542	10.2805	90.9542	77,626.00
28/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	588	1	588	1	0.00
28/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	4751	6	4751	6	0.00
28/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	627	1	627	1	0.00
28/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	78	0	78	0	100.00
28/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1028	2	1028	2	100.00
28/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	52	0	52	0	556.00
28/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	608	1	608	1	0.00
28/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	848	2	848	2	556.00
28/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	5981	8	5981	8	0.00
28/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6389	8	6389	8	0.00
28/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	147	0	147	0	129.00
28/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1001	2	1001	2	129.00
28/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3435	2	3435	2	0.00
28/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8697	7	8697	7	0.00
28/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3831	3	3831	3	0.00
28/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4509	3	4509	3	0.00
28/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	505	0	505	0	556.00
28/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	425	0	425	0	100.00
28/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4574	3	4574	3	0.00
28/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	7078	5	7078	5	0.00
28/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3490	2	3490	2	0.00
28/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	769	0	769	0	129.00
28/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	8086	6	8086	6	0.00
28/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4445	3	4445	3	0.00
28/02/2020	2044 On 06-August-20			Bond Future	10.37	88.2075	10.3672	88.2075	500.00
28/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	491	1	491	1	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1481	2	1481	2	0.00
28/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	1818	3	1818	3	602.00
28/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	163	0	163	0	140.00
28/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1007	2	1007	2	140.00
28/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1534	2	1534	2	0.00
28/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	5850	7	5850	7	0.00
28/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1508	2	1508	2	0.00
28/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	6657	8	6657	8	0.00
28/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11787	10	11787	10	0.00
28/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6761	5	6761	5	0.00
28/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5431	4	5431	4	0.00
28/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5488	4	5488	4	0.00
28/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1690	1	1690	1	140.00
28/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1376	1	1376	1	602.00
28/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5544	4	5544	4	0.00
28/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4891	4	4891	4	0.00
28/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8881	7	8881	7	0.00
28/02/2020	2044 On 05-November-20			Bond Future	10.45	89.7703	10.4496	89.7703	0.00
28/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1401	2	1401	2	1,815.00
28/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2034	3	2034	3	0.00
28/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8091	10	8091	10	0.00
28/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3293	5	3293	5	0.00
28/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8334	10	8334	10	0.00
28/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2064	3	2064	3	568.00
28/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3369	5	3369	5	0.00
28/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2274	3	2274	3	525.00
28/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	670	1	670	1	525.00
28/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7060	9	7060	9	0.00
28/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	244	1	244	1	1,815.00
28/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2213	3	2213	3	1,815.00
28/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3331	5	3331	5	0.00
28/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	598	1	598	1	568.00
28/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	6503	8	6503	8	0.00
28/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5484	4	5484	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
28/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1866	1	1866	1	1,815.00
28/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1396	1	1396	1	1,815.00
28/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13813	12	13813	12	0.00
28/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4054	3	4054	3	0.00
28/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4093	3	4093	3	0.00
28/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5585	4	5585	4	0.00
28/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9851	8	9851	8	0.00
28/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	10231	9	10231	9	0.00
28/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5895	5	5895	5	0.00
28/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7262	6	7262	6	0.00
28/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2067	2	2067	2	525.00
28/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4133	3	4133	3	0.00
28/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1484	1	1484	1	568.00
28/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5843	5	5843	5	0.00
28/02/2020	2044 On 04-February-21			Bond Future	10.53	87.0220	10.5345	87.0220	0.00
28/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	3747	5	3747	5	0.00
28/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	3819	5	3819	5	0.00
28/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	1709	3	1709	3	405.00
28/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	3783	5	3783	5	0.00
28/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	3536	5	3536	5	0.00
28/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	2726	4	2726	4	0.00
28/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	5713	7	5713	7	0.00
28/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5107	4	5107	4	0.00
28/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5401	4	5401	4	405.00
28/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8706	7	8706	7	0.00
28/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3476	3	3476	3	405.00
28/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5148	4	5148	4	0.00
28/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6569	5	6569	5	0.00
28/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5066	4	5066	4	0.00
28/02/2020	2046 On 07-May-20			Bond Future	107.12	107.6030	107.1229	107.6030	14,000.00
28/02/2020	2046 On 06-August-20			Bond Future	109.08	109.5680	109.0790	109.5680	0.00
28/02/2020	2046 On 05-November-20			Bond Future	109.25	109.7461	109.2486	109.7461	0.00
28/02/2020	2046 On 04-February-21			Bond Future	111.26	111.7695	111.2627	111.7695	0.00
28/02/2020	2050 On 07-May-20			Bond Future	110.00	111.9416	109.9952	111.9416	12,736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	2050 On 06-August-20			Bond Future	110.13	112.1129	110.1309	112.1129	0.00
28/02/2020	2050 On 05-November-20			Bond Future	112.11	114.1255	112.1081	114.1255	0.00
28/02/2020	2050 On 04-February-21			Bond Future	112.26	114.3166	112.2619	114.3166	0.00
28/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	AL37 On 07-May-20			Index Future	700.80	710.3440	700.7990	710.3440	0.00
28/02/2020	AL37 On 06-August-20			Index Future	713.29	723.0040	713.2890	723.0040	0.00
28/02/2020	AL37 On 05-November-20			Index Future	726.07	735.9570	726.0680	735.9570	0.00
28/02/2020	AL37 On 04-February-21			Index Future	739.29	749.3600	739.2920	749.3600	0.00
28/02/2020	AL7T On 07-May-20			Index Future	804.09	820.5480	804.0870	820.5480	0.00
28/02/2020	AL7T On 06-August-20			Index Future	818.42	835.1730	818.4180	835.1730	0.00
28/02/2020	AL7T On 05-November-20			Index Future	833.08	850.1350	833.0800	850.1350	0.00
28/02/2020	AL7T On 04-February-21			Index Future	848.25	865.6180	848.2530	865.6180	0.00
28/02/2020	ALBI On 07-May-20			Index Future	715.62	728.9710	715.6200	728.9710	206.00
28/02/2020	ALBI On 06-August-20			Index Future	728.37	741.9630	728.3740	741.9630	0.00
28/02/2020	ALBI On 05-November-20			Index Future	741.42	755.2550	741.4230	755.2550	0.00
28/02/2020	ALBI On 04-February-21			Index Future	754.93	769.0110	754.9270	769.0110	0.00
28/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C202 On 07-December-33			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
28/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2020	ES33 On 07-May-20			Bond Future	11.08	78.0588	11.0805	78.0588	350.00
28/02/2020	ES33 On 06-August-20			Bond Future	11.21	79.4651	11.2086	79.4651	0.00
28/02/2020	ES33 On 05-November-20			Bond Future	11.34	77.0817	11.3415	77.0817	0.00
28/02/2020	ES33 On 04-February-21			Bond Future	11.48	78.4853	11.4814	78.4853	0.00
28/02/2020	ES42 On 07-May-20			Bond Future	11.42	78.6795	11.4155	78.6795	4,919.00
28/02/2020	ES42 On 06-August-20			Bond Future	11.54	80.0971	11.5402	80.0971	0.00
28/02/2020	ES42 On 05-November-20			Bond Future	11.67	77.2530	11.6684	77.2530	0.00
28/02/2020	ES42 On 04-February-21			Bond Future	11.80	78.6594	11.7988	78.6594	0.00
28/02/2020	GOVI On 07-May-20			GOVI	707.49	720.7770	707.4890	720.7770	1,176.00
28/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	1	0	1	0.00
28/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	1	0	1	0.00
28/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	1	0	1	0.00
28/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	125010	0	125010	0	0.00
28/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	125110	0	125110	0	0.00
28/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	124910	0	124910	0	0.00
28/02/2020	GOVI On 06-August-20			GOVI	720.10	733.6230	720.0990	733.6230	0.00
28/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	5	0	5	0.00
28/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	5	0	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
28/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	6	0	6	0.00
28/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	80310	0	80310	0	0.00
28/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	80210	0	80210	0	0.00
28/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	80410	0	80410	0	0.00
28/02/2020	GOVI On 05-November-20			GOVI	733.00	746.7660	732.9990	746.7660	0.00
28/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	9	0	9	0.00
28/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	9	0	9	0.00
28/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	9	0	9	0.00
28/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	48510	0	48510	0	0.00
28/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	48310	0	48310	0	0.00
28/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	48410	0	48410	0	0.00
28/02/2020	GOVI On 04-February-21			GOVI	746.35	760.3660	746.3490	760.3660	0.00
28/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	9	0	9	0.00
28/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	9	0	9	0.00
28/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	9	0	9	0.00
28/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	45910	0	45910	0	0.00
28/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	46010	0	46010	0	0.00
28/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	46110	0	46110	0	0.00
28/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2020	IGOV On 07-May-20			Index Future	262.44	263.8340	262.4420	263.8340	1,009.00
28/02/2020	IGOV On 06-August-20			Index Future	267.18	268.6000	267.1830	268.6000	0.00
28/02/2020	IGOV On 05-November-20			Index Future	272.03	273.4750	272.0330	273.4750	0.00
28/02/2020	IGOV On 04-February-21			Index Future	277.05	278.5170	277.0480	278.5170	0.00
28/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
28/02/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9700	101.9800	101.9700	0.00
28/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
28/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.25	95.1900	95.2500	95.1900	0.00
28/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.13	94.0400	94.1300	94.0400	0.00
28/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.95	92.8000	92.9500	92.8000	0.00
28/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.73	92.5400	92.7300	92.5400	0.00
28/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.59	94.3500	94.5900	94.3500	51.00
28/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.40	94.1200	94.4000	94.1200	0.00
28/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.29	94.9300	95.2900	94.9300	0.00
28/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.97	98.5400	98.9700	98.5400	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
28/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.99	99.4900	99.9900	99.4900	0.00
28/02/2020	IS05 On 22-March-23			Interest Rate Swap	93.00	92.4300	93.0000	92.4300	0.00
28/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.88	98.2600	98.8800	98.2600	0.00
28/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
28/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.92	87.8400	88.9200	87.8400	0.00
28/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.69	84.5500	85.6900	84.5500	0.00
28/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.27	83.0800	84.2700	83.0800	0.00
28/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.41	85.1900	86.4100	85.1900	0.00
28/02/2020	IS10 On 21-December-26			Interest Rate Swap	90.28	89.0300	90.2800	89.0300	0.00
28/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.74	87.4300	88.7400	87.4300	0.00
28/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.85	89.4900	90.8500	89.4900	0.00
28/02/2020	IS10 On 20-September-27			Interest Rate Swap	96.42	95.0300	96.4200	95.0300	0.00
28/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.77	95.3300	96.7700	95.3300	0.00
28/02/2020	IS10 On 22-March-28			Interest Rate Swap	90.04	88.5300	90.0400	88.5300	0.00
28/02/2020	IS10 On 20-June-28			Interest Rate Swap	97.47	95.9700	97.4700	95.9700	0.00
28/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
28/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2020	R023 On 07-May-20			Bond Future	6.49	105.1743	6.4897	105.1743	67,917.00
28/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1195	2	1195	2	0.00
28/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1173	2	1173	2	0.00
28/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1216	2	1216	2	0.00
28/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	149	0	149	0	0.00
28/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	145	0	145	0	0.00
28/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	141	0	141	0	0.00
28/02/2020	R023 On 06-August-20			Bond Future	6.40	107.0691	6.4007	107.0691	0.00
28/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2141	3	2141	3	0.00
28/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2181	3	2181	3	0.00
28/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2161	3	2161	3	0.00
28/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	126	0	126	0	0.00
28/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	130	0	130	0	0.00
28/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	133	0	133	0	0.00
28/02/2020	R023 On 05-November-20			Bond Future	6.30	105.0371	6.3043	105.0371	0.00
28/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2547	3	2547	3	0.00
28/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2529	3	2529	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2566	3	2566	3	0.00
28/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	95	0	95	0	0.00
28/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	93	0	93	0	0.00
28/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	91	0	91	0	0.00
28/02/2020	R023 On 04-February-21			Bond Future	6.17	106.9498	6.1700	106.9498	0.00
28/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	847	1	847	1	0.00
28/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	871	1	871	1	0.00
28/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	859	1	859	1	0.00
28/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	550	0	550	0	0.00
28/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	556	0	556	0	0.00
28/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	543	0	543	0	0.00
28/02/2020	R035 On 07-May-20			Bond Future	9.92	95.7716	9.9176	95.7716	118,227.00
28/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	129	0	129	0	5,000.00
28/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	570	1	570	1	0.00
28/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	1582	3	1582	3	7,500.00
28/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1254	2	1254	2	5,000.00
28/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	589	1	589	1	0.00
28/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5036	7	5036	7	0.00
28/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6072	8	6072	8	0.00
28/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	609	1	609	1	0.00
28/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	733	2	733	2	7,500.00
28/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1348	2	1348	2	3,530.00
28/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	180	1	180	1	3,530.00
28/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5743	4	5743	4	0.00
28/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3776	2	3776	2	0.00
28/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3446	2	3446	2	0.00
28/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2477	2	2477	2	0.00
28/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3889	3	3889	3	0.00
28/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	2073	1	2073	1	0.00
28/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2350	1	2350	1	0.00
28/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	335	0	335	0	5,000.00
28/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	493	0	493	0	3,530.00
28/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3833	3	3833	3	0.00
28/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	6245	4	6245	4	0.00



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28/02/2020	R035 On 06-August-20			Bond Future	10.00	97.4971	10.0010	97.4971	410.00
28/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	524	1	524	1	500.00
28/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	411	1	411	1	24,761.00
28/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	2536	4	2536	4	0.00
28/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	1740	3	1740	3	500.00
28/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	4769	6	4769	6	0.00
28/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	2571	4	2571	4	0.00
28/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	188	0	188	0	3,000.00
28/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	2501	4	2501	4	0.00
28/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	3077	2	3077	2	0.00
28/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9745	8	9745	8	0.00
28/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	3151	2	3151	2	0.00
28/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1657	1	1657	1	500.00
28/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7946	6	7946	6	0.00
28/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	3114	2	3114	2	0.00
28/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	4137	3	4137	3	0.00
28/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	7345	6	7345	6	0.00
28/02/2020	R035 On 05-November-20			Bond Future	10.09	94.7250	10.0890	94.7250	0.00
28/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	4339	6	4339	6	0.00
28/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	4381	6	4381	6	0.00
28/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4297	6	4297	6	0.00
28/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2703	2	2703	2	0.00
28/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2676	2	2676	2	0.00
28/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2651	2	2651	2	0.00
28/02/2020	R035 On 04-February-21			Bond Future	10.18	96.4498	10.1808	96.4498	0.00
28/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	3795	5	3795	5	0.00
28/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	3521	5	3521	5	0.00
28/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	3488	5	3488	5	0.00
28/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	3454	5	3454	5	0.00
28/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	7991	10	7991	10	0.00
28/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4392	4	4392	4	0.00
28/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4429	4	4429	4	0.00
28/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	4076	3	4076	3	650.00
28/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1738	1	1738	1	650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4356	4	4356	4	0.00
28/02/2020	R186 On 07-May-20			Bond Future	8.14	117.5814	8.1400	117.5814	85,387.00
28/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1022	2	1022	2	0.00
28/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	2443	4	2443	4	0.00
28/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4323	6	4323	6	0.00
28/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1049	2	1049	2	0.00
28/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	616	1	616	1	0.00
28/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	1626	3	1626	3	0.00
28/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	996	2	996	2	0.00
28/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	214	1	214	1	0.00
28/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1375	1	1375	1	0.00
28/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	3184	2	3184	2	0.00
28/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	151	0	151	0	0.00
28/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1320	1	1320	1	0.00
28/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1924	1	1924	1	2,500.00
28/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	871	0	871	0	0.00
28/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	516	0	516	0	23,172.00
28/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1347	1	1347	1	0.00
28/02/2020	R186 On 06-August-20			Bond Future	8.19	114.3964	8.1884	114.3964	1,870.00
28/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2245	3	2245	3	0.00
28/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	1875	3	1875	3	0.00
28/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2277	3	2277	3	0.00
28/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2213	3	2213	3	0.00
28/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1321	1	1321	1	0.00
28/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1554	1	1554	1	3,150.00
28/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1282	1	1282	1	0.00
28/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1301	1	1301	1	0.00
28/02/2020	R186 On 05-November-20			Bond Future	8.24	116.4234	8.2377	116.4234	0.00
28/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3358	5	3358	5	0.00
28/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3324	5	3324	5	0.00
28/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3290	4	3290	4	0.00
28/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2339	3	2339	3	3,500.00
28/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	5566	7	5566	7	0.00
28/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1150	2	1150	2	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1825	1	1825	1	0.00
28/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	559	0	559	0	3,500.00
28/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	3180	2	3180	2	0.00
28/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1270	1	1270	1	0.00
28/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1285	1	1285	1	0.00
28/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1254	1	1254	1	0.00
28/02/2020	R186 On 04-February-21			Bond Future	8.29	113.2407	8.2867	113.2407	0.00
28/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	2043	3	2043	3	0.00
28/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	2066	3	2066	3	0.00
28/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	2090	3	2090	3	0.00
28/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	2684	2	2684	2	0.00
28/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	2659	2	2659	2	0.00
28/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	2709	2	2709	2	0.00
28/02/2020	R197 On 07-May-20			Bond Future	309.54	309.5523	309.5433	309.5523	2,507.00
28/02/2020	R197 On 06-August-20			Bond Future	307.43	307.4429	307.4334	307.4429	0.00
28/02/2020	R197 On 05-November-20			Bond Future	312.95	312.9618	312.9525	312.9618	0.00
28/02/2020	R197 On 04-February-21			Bond Future	310.76	310.7672	310.7578	310.7672	0.00
28/02/2020	R202 On 07-May-20			Bond Future	227.43	228.4049	227.4299	228.4049	8,502.00
28/02/2020	R202 On 06-August-20			Bond Future	227.46	228.4530	227.4597	228.4530	0.00
28/02/2020	R202 On 05-November-20			Bond Future	231.54	232.5542	231.5433	232.5542	0.00
28/02/2020	R202 On 04-February-21			Bond Future	231.58	232.6113	231.5819	232.6113	0.00
28/02/2020	R208 On 07-May-20			Bond Future	5.87	101.5394	5.8745	101.5394	17,142.00
28/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
28/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
28/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
28/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	919	1	919	1	0.00
28/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	927	1	927	1	0.00
28/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	910	1	910	1	0.00
28/02/2020	R208 On 06-August-20			Bond Future	5.32	103.3688	5.3250	103.3688	0.00
28/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	198	0	198	0	0.00
28/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	203	0	203	0	0.00
28/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	193	0	193	0	0.00
28/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	54	0	54	0	0.00
28/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	52	0	52	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
28/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	51	0	51	0	0.00
28/02/2020	R208 On 05-November-20			Bond Future	4.09	101.7982	4.0868	101.7982	0.00
28/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	282	0	282	0	0.00
28/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	278	0	278	0	0.00
28/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	275	0	275	0	0.00
28/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	11	0	11	0	0.00
28/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	11	0	11	0	0.00
28/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	10	0	10	0	0.00
28/02/2020	R209 On 07-May-20			Bond Future	9.97	73.0685	9.9653	73.0685	69,065.00
28/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	434	1	434	1	0.00
28/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	464	1	464	1	0.00
28/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	449	1	449	1	0.00
28/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3661	2	3661	2	0.00
28/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3610	2	3610	2	0.00
28/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3712	2	3712	2	0.00
28/02/2020	R209 On 06-August-20			Bond Future	10.04	74.3849	10.0440	74.3849	200.00
28/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
28/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
28/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
28/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36763	35	36763	35	0.00
28/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36872	35	36872	35	0.00
28/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36655	35	36655	35	0.00
28/02/2020	R209 On 05-November-20			Bond Future	10.12	72.5527	10.1237	72.5527	0.00
28/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	2628	4	2628	4	0.00
28/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	2689	4	2689	4	0.00
28/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	2658	4	2658	4	0.00
28/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3344	3	3344	3	0.00
28/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3314	3	3314	3	0.00
28/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3375	3	3375	3	0.00
28/02/2020	R209 On 04-February-21			Bond Future	10.20	73.8738	10.2047	73.8738	0.00
28/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	3226	4	3226	4	0.00
28/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	3255	4	3255	4	0.00
28/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	3196	4	3196	4	0.00
28/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	3819	3	3819	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	3788	3	3788	3	0.00
28/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	3758	3	3758	3	0.00
28/02/2020	R210 On 07-May-20			Bond Future	187.31	188.3886	187.3082	188.3886	1,935.00
28/02/2020	R210 On 06-August-20			Bond Future	190.73	191.8288	190.7285	191.8288	0.00
28/02/2020	R210 On 05-November-20			Bond Future	191.44	192.5610	191.4411	192.5610	0.00
28/02/2020	R210 On 04-February-21			Bond Future	194.97	196.1111	194.9706	196.1111	0.00
28/02/2020	R212 On 07-May-20			Bond Future	165.19	165.2521	165.1851	165.2521	6,719.00
28/02/2020	R212 On 06-August-20			Bond Future	165.92	165.9842	165.9158	165.9842	0.00
28/02/2020	R212 On 05-November-20			Bond Future	168.89	168.9638	168.8944	168.9638	0.00
28/02/2020	R212 On 04-February-21			Bond Future	169.69	169.7594	169.6888	169.7594	0.00
28/02/2020	R213 On 07-May-20			Bond Future	9.33	87.5475	9.3293	87.5475	18,251.00
28/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	657	1	657	1	0.00
28/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	696	1	696	1	0.00
28/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	676	1	676	1	0.00
28/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2665	2	2665	2	0.00
28/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2580	1	2580	1	0.00
28/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2622	2	2622	2	0.00
28/02/2020	R213 On 06-August-20			Bond Future	9.40	89.1248	9.4006	89.1248	300.00
28/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	1932	3	1932	3	0.00
28/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	1991	3	1991	3	0.00
28/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	1962	3	1962	3	0.00
28/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2557	2	2557	2	0.00
28/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2527	2	2527	2	0.00
28/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2587	2	2587	2	0.00
28/02/2020	R213 On 05-November-20			Bond Future	9.48	87.1551	9.4774	87.1551	0.00
28/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3037	4	3037	4	0.00
28/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3070	4	3070	4	0.00
28/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3103	4	3103	4	0.00
28/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2341	2	2341	2	0.00
28/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2389	2	2389	2	0.00
28/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2365	2	2365	2	0.00
28/02/2020	R213 On 04-February-21			Bond Future	9.56	88.7421	9.5574	88.7421	0.00
28/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	2756	4	2756	4	0.00
28/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	2729	4	2729	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
28/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	2701	4	2701	4	0.00
28/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	3628	3	3628	3	0.00
28/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	3658	3	3658	3	0.00
28/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	3598	3	3598	3	0.00
28/02/2020	R214 On 07-May-20			Bond Future	10.16	71.4551	10.1574	71.4551	17,353.00
28/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	662	1	662	1	0.00
28/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	681	1	681	1	0.00
28/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	644	1	644	1	0.00
28/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	987	2	987	2	1,250.00
28/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	3769	5	3769	5	0.00
28/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	123	0	123	0	1,250.00
28/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2601	2	2601	2	0.00
28/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3334	2	3334	2	0.00
28/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5910	4	5910	4	0.00
28/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	665	0	665	0	1,250.00
28/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3285	2	3285	2	0.00
28/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3236	2	3236	2	0.00
28/02/2020	R214 On 06-August-20			Bond Future	10.23	72.7424	10.2334	72.7424	300.00
28/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	1835	3	1835	3	0.00
28/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	1862	3	1862	3	0.00
28/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	1890	3	1890	3	0.00
28/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3457	3	3457	3	0.00
28/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3534	3	3534	3	0.00
28/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3496	3	3496	3	0.00
28/02/2020	R214 On 05-November-20			Bond Future	10.31	70.7358	10.3129	70.7358	0.00
28/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	2965	4	2965	4	0.00
28/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	2998	4	2998	4	0.00
28/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	2934	4	2934	4	0.00
28/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3392	3	3392	3	0.00
28/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3360	3	3360	3	0.00
28/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3330	3	3330	3	0.00
28/02/2020	R214 On 04-February-21			Bond Future	10.40	72.0239	10.3953	72.0239	0.00
28/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	3437	5	3437	5	0.00
28/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	3499	5	3499	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
28/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	3468	5	3468	5	0.00
28/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3935	3	3935	3	0.00
28/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3903	3	3903	3	0.00
28/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3966	3	3966	3	0.00
28/02/2020	R248 On 07-May-20			Bond Future	10.27	89.7603	10.2748	89.7603	91,425.00
28/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	567	1	567	1	0.00
28/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4250	6	4250	6	0.00
28/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	606	1	606	1	0.00
28/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	1798	3	1798	3	0.00
28/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	426	1	426	1	300.00
28/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	587	1	587	1	0.00
28/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4721	3	4721	3	0.00
28/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2402	2	2402	2	300.00
28/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5350	4	5350	4	0.00
28/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4789	3	4789	3	0.00
28/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	954	1	954	1	300.00
28/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4654	3	4654	3	0.00
28/02/2020	R248 On 06-August-20			Bond Future	10.35	91.3774	10.3543	91.3774	400.00
28/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	368	1	368	1	20,640.00
28/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	2562	4	2562	4	0.00
28/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	2636	4	2636	4	0.00
28/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	158	0	158	0	3,000.00
28/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	2599	4	2599	4	0.00
28/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3916	3	3916	3	0.00
28/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3872	3	3872	3	0.00
28/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	12162	10	12162	10	0.00
28/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3961	3	3961	3	0.00
28/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9946	8	9946	8	0.00
28/02/2020	R248 On 05-November-20			Bond Future	10.44	88.5601	10.4373	88.5601	0.00
28/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2350	3	2350	3	0.00
28/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2318	3	2318	3	0.00
28/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2287	3	2287	3	0.00
28/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5601	5	5601	5	0.00
28/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5653	5	5653	5	0.00

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28/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5549	4	5549	4	0.00
28/02/2020	R248 On 04-February-21			Bond Future	10.52	90.1727	10.5234	90.1727	0.00
28/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	4282	6	4282	6	0.00
28/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	4321	6	4321	6	0.00
28/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	4359	6	4359	6	0.00
28/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	4694	4	4694	4	0.00
28/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	4772	4	4772	4	0.00
28/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	4733	4	4733	4	0.00