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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/02/2020 TO: 27/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	1386 On 28-February-31			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
27/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	2025 On 07-May-20			Bond Future	138.46	138.2074	138.4608	138.2074	2,047.00
27/02/2020	2025 On 06-August-20			Bond Future	139.49	139.2311	139.4892	139.2311	0.00
27/02/2020	2025 On 05-November-20			Bond Future	141.99	141.7306	141.9932	141.7306	0.00
27/02/2020	2025 On 04-February-21			Bond Future	143.09	142.8213	143.0889	142.8213	0.00
27/02/2020	2029 On 07-May-20			Bond Future	101.99	101.9064	101.9892	101.9064	3,806.00
27/02/2020	2029 On 06-August-20			Bond Future	103.85	103.7674	103.8517	103.7674	0.00
27/02/2020	2029 On 05-November-20			Bond Future	104.58	104.4918	104.5776	104.4918	0.00
27/02/2020	2029 On 04-February-21			Bond Future	106.51	106.4182	106.5057	106.4182	0.00
27/02/2020	2030 On 07-May-20			Bond Future	8.81	97.4505	97.0050	97.4505	75,961.00
27/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1405	2	1	2	0.00
27/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	538	1	1	1	5,000.00
27/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2923	3	3	3	0.00
27/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1373	2	1	2	0.00
27/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1342	2	1	2	0.00
27/02/2020	2030 On 07-May-20	8.90	Call	Bond Future	1742	0	2	0	0.00
27/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1568	2	2	2	5,000.00
27/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1496	1	1	1	0.00
27/02/2020	2030 On 07-May-20	8.90	Put	Bond Future	1183	0	1	0	5,820.00
27/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1527	1	2	1	0.00
27/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1318	1	1	1	5,820.00
27/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	2811	3	3	3	0.00
27/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	596	0	1	0	0.00
27/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1465	1	1	1	0.00
27/02/2020	2030 On 06-August-20			Bond Future	8.87	95.1968	94.7432	95.1968	200.00
27/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	931	1	1	1	800.00
27/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	2188	2	2	2	800.00
27/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2970	3	3	3	0.00
27/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	4298	5	4	5	0.00
27/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	3044	3	3	3	0.00
27/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	3007	3	3	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
27/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1637	1	2	1	0.00
27/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	1042	1	1	1	800.00
27/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1614	1	2	1	0.00
27/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1660	1	2	1	0.00
27/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	4121	4	4	4	0.00
27/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	2266	2	2	2	0.00
27/02/2020	2030 On 05-November-20			Bond Future	8.93	96.8834	96.4219	96.8834	0.00
27/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	5225	6	5	6	0.00
27/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2454	3	2	3	3,000.00
27/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1201	1	1	1	1,000.00
27/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	3049	3	3	3	1,000.00
27/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	2114	2	2	2	3,000.00
27/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	4283	5	4	5	0.00
27/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	792	1	1	1	3,000.00
27/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	4322	5	4	5	0.00
27/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	7207	8	7	8	0.00
27/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2484	3	2	3	14,160.00
27/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3710	4	4	4	3,000.00
27/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	9042	9	9	9	0.00
27/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	6317	7	6	7	0.00
27/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1240	1	1	1	14,160.00
27/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1608	2	2	2	16,000.00
27/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	3016	3	3	3	16,000.00
27/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8585	9	9	9	0.00
27/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	4362	5	4	5	0.00
27/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1624	1	2	1	0.00
27/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2434	2	2	2	0.00
27/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	2914	3	3	3	0.00
27/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	425	0	0	0	3,000.00
27/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4045	4	4	4	0.00
27/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	497	0	0	0	16,000.00
27/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1660	2	2	2	0.00
27/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3329	3	3	3	0.00
27/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	1955	2	2	2	0.00

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27/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	989	1	1	1	14,160.00
27/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	4732	4	5	4	0.00
27/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	783	1	1	1	1,000.00
27/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1642	1	2	1	0.00
27/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	5927	6	6	6	0.00
27/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2408	2	2	2	0.00
27/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	4818	5	5	5	0.00
27/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1293	1	1	1	3,000.00
27/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	2945	3	3	3	0.00
27/02/2020	2030 On 04-February-21			Bond Future	8.99	94.6404	94.1705	94.6404	0.00
27/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	3710	4	4	4	0.00
27/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	1533	2	2	2	800.00
27/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	3677	4	4	4	0.00
27/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	3644	4	4	4	0.00
27/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	2757	3	3	3	800.00
27/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	7759	8	8	8	0.00
27/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	1046	1	1	1	800.00
27/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	3533	3	4	3	0.00
27/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	5316	5	5	5	0.00
27/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	2706	3	3	3	0.00
27/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	2731	3	3	3	0.00
27/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	2681	2	3	2	0.00
27/02/2020	2032 On 07-May-20			Bond Future	9.22	94.4341	93.9847	94.4341	84,122.00
27/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1428	2	1	2	3,000.00
27/02/2020	2032 On 07-May-20	9.54	Call	Bond Future	2924	3	3	3	0.00
27/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	919	1	1	1	7,500.00
27/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2739	3	3	3	7,500.00
27/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1898	2	2	2	7,500.00
27/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1496	2	1	2	0.00
27/02/2020	2032 On 07-May-20	8.82	Call	Bond Future	518	1	1	1	3,000.00
27/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1531	2	2	2	7,500.00
27/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1462	2	1	2	0.00
27/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	1763	2	2	2	0.00

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27/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	1729	2	2	2	0.00
27/02/2020	2032 On 07-May-20	8.82	Put	Bond Future	3319	3	3	3	0.00
27/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	1696	1	2	1	0.00
27/02/2020	2032 On 07-May-20	9.54	Put	Bond Future	814	1	1	1	3,000.00
27/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1386	1	1	1	0.00
27/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	893	1	1	1	0.00
27/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	2459	2	2	2	0.00
27/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	1797	2	2	2	0.00
27/02/2020	2032 On 06-August-20			Bond Future	9.29	96.1356	95.6779	96.1356	300.00
27/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	5118	5	5	5	0.00
27/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	3129	3	3	3	0.00
27/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	1110	1	1	1	800.00
27/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	2544	3	3	3	800.00
27/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	3168	3	3	3	0.00
27/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	3206	3	3	3	0.00
27/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2038	2	2	2	0.00
27/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2092	2	2	2	0.00
27/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	4550	4	5	4	0.00
27/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	2565	2	3	2	0.00
27/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2065	2	2	2	0.00
27/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1127	1	1	1	800.00
27/02/2020	2032 On 05-November-20			Bond Future	9.36	93.6806	93.2149	93.6806	0.00
27/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4569	5	5	5	0.00
27/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	10329	11	10	11	0.00
27/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10772	11	11	11	0.00
27/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2273	2	2	2	3,000.00
27/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3973	4	4	4	3,000.00
27/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3343	4	3	4	1,000.00
27/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4611	5	5	5	0.00
27/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1805	2	2	2	1,000.00
27/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4527	5	5	5	0.00
27/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2044	2	2	2	0.00
27/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	3954	4	4	4	0.00
27/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	4636	4	5	4	0.00

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27/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	406	0	0	0	1,000.00
27/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2001	2	2	2	0.00
27/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	2845	3	3	3	0.00
27/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2378	2	2	2	0.00
27/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2022	2	2	2	0.00
27/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	465	0	0	0	3,000.00
27/02/2020	2032 On 04-February-21			Bond Future	9.43	95.3864	94.9123	95.3864	0.00
27/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1786	2	2	2	800.00
27/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	4211	4	4	4	0.00
27/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	3137	3	3	3	800.00
27/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	4283	5	4	5	0.00
27/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	9390	10	9	10	0.00
27/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	4247	5	4	5	0.00
27/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	3068	3	3	3	0.00
27/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	4075	4	4	4	0.00
27/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	3040	3	3	3	0.00
27/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	1041	1	1	1	800.00
27/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	3095	3	3	3	0.00
27/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	6061	6	6	6	0.00
27/02/2020	2033 On 07-May-20			Bond Future	101.29	101.2314	101.2875	101.2314	6,960.00
27/02/2020	2033 On 06-August-20			Bond Future	103.14	103.0801	103.1372	103.0801	0.00
27/02/2020	2033 On 05-November-20			Bond Future	103.77	103.7142	103.7724	103.7142	0.00
27/02/2020	2033 On 04-February-21			Bond Future	105.69	105.6262	105.6856	105.6262	0.00
27/02/2020	2037 On 07-May-20			Bond Future	9.83	92.0638	91.5325	92.0638	69,216.00
27/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	1070	1	1	1	0.00
27/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	1099	1	1	1	0.00
27/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1418	2	1	2	7,500.00
27/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	1129	1	1	1	0.00
27/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2609	3	3	3	7,500.00
27/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	2808	2	3	2	0.00
27/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1367	1	1	1	0.00
27/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	2902	3	3	3	0.00

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27/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	2410	2	2	2	0.00
27/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	2855	3	3	3	0.00
27/02/2020	2037 On 06-August-20			Bond Future	9.91	89.4625	88.9215	89.4625	300.00
27/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2779	3	3	3	0.00
27/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2817	3	3	3	0.00
27/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2741	3	3	3	0.00
27/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3125	3	3	3	0.00
27/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3089	3	3	3	0.00
27/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3053	3	3	3	0.00
27/02/2020	2037 On 05-November-20			Bond Future	9.99	91.0474	90.4969	91.0474	0.00
27/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	4342	5	4	5	0.00
27/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	4260	5	4	5	0.00
27/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	4301	5	4	5	0.00
27/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	2956	3	3	3	0.00
27/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	2897	3	3	3	0.00
27/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	2927	3	3	3	0.00
27/02/2020	2037 On 04-February-21			Bond Future	10.07	88.4477	87.8872	88.4477	0.00
27/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	5027	5	5	5	0.00
27/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	5066	5	5	5	0.00
27/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	5106	5	5	5	0.00
27/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	3531	3	4	3	0.00
27/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	3591	3	4	3	0.00
27/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	3561	3	4	3	0.00
27/02/2020	2038 On 07-May-20			Bond Future	117.78	117.7755	117.7754	117.7755	10,887.00
27/02/2020	2038 On 06-August-20			Bond Future	118.24	118.2387	118.2386	118.2387	0.00
27/02/2020	2038 On 05-November-20			Bond Future	120.36	120.3611	120.3611	120.3611	0.00
27/02/2020	2038 On 04-February-21			Bond Future	120.87	120.8676	120.8676	120.8676	0.00
27/02/2020	2040 On 07-May-20			Bond Future	9.96	94.6612	94.2978	94.6612	47,815.00
27/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1209	1	1	1	0.00
27/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	2181	2	2	2	2,640.00
27/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	540	1	1	1	2,640.00
27/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1176	1	1	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
27/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	1143	1	1	1	0.00
27/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1561	2	2	2	7,500.00
27/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2883	3	3	3	7,500.00
27/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	2991	3	3	3	0.00
27/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	1358	1	1	1	0.00
27/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	2891	3	3	3	0.00
27/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	2425	2	2	2	0.00
27/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	4320	4	4	4	0.00
27/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	1837	2	2	2	0.00
27/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	2941	3	3	3	0.00
27/02/2020	2040 On 06-August-20			Bond Future	10.04	91.8562	91.4861	91.8562	600.00
27/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	3119	3	3	3	0.00
27/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	3160	3	3	3	0.00
27/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	3201	3	3	3	0.00
27/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	6898	7	7	7	0.00
27/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	1539	2	2	2	800.00
27/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	3325	4	3	4	800.00
27/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	3070	3	3	3	0.00
27/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1254	1	1	1	800.00
27/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	5349	5	5	5	0.00
27/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3219	3	3	3	0.00
27/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3258	3	3	3	0.00
27/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3181	3	3	3	0.00
27/02/2020	2040 On 05-November-20			Bond Future	10.11	93.4835	93.1070	93.4835	0.00
27/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2428	3	2	3	2,000.00
27/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	4315	5	4	5	2,000.00
27/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3386	4	3	4	2,000.00
27/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1738	2	2	2	2,000.00
27/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4618	5	5	5	0.00
27/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11834	12	12	12	0.00
27/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4662	5	5	5	0.00
27/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4706	5	5	5	0.00
27/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10768	11	11	11	0.00
27/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	919	1	1	1	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3155	3	3	3	0.00
27/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3123	3	3	3	0.00
27/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4279	4	4	4	0.00
27/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	6720	6	7	6	0.00
27/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	706	1	1	1	2,000.00
27/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3187	3	3	3	0.00
27/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3418	3	3	3	0.00
27/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	5495	5	5	5	0.00
27/02/2020	2040 On 04-February-21			Bond Future	10.19	90.6776	90.2943	90.6776	0.00
27/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	11924	12	12	12	0.00
27/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	4049	4	4	4	800.00
27/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	5415	6	5	6	0.00
27/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	2387	3	2	3	800.00
27/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	5458	6	5	6	0.00
27/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	5373	6	5	6	0.00
27/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	3801	4	4	4	0.00
27/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	3769	4	4	4	0.00
27/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1187	1	1	1	800.00
27/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	7367	7	7	7	0.00
27/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	4994	5	5	5	0.00
27/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	3738	4	4	4	0.00
27/02/2020	2044 On 07-May-20			Bond Future	10.03	91.3653	90.9542	91.3653	77,663.00
27/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1162	1	1	1	0.00
27/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	6409	7	6	7	0.00
27/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1227	1	1	1	0.00
27/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	223	0	0	0	100.00
27/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1860	2	2	2	100.00
27/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	163	0	0	0	556.00
27/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1195	1	1	1	0.00
27/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1582	2	2	2	556.00
27/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	7761	8	8	8	0.00
27/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	8215	9	8	9	0.00
27/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	365	0	0	0	129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1819	2	2	2	129.00
27/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2230	2	2	2	0.00
27/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	6772	6	7	6	0.00
27/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	2529	2	3	2	0.00
27/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3060	3	3	3	0.00
27/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	249	0	0	0	556.00
27/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	214	0	0	0	100.00
27/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3112	3	3	3	0.00
27/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	5259	5	5	5	0.00
27/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2271	2	2	2	0.00
27/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	390	0	0	0	129.00
27/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	6195	6	6	6	0.00
27/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3009	3	3	3	0.00
27/02/2020	2044 On 06-August-20			Bond Future	10.10	88.6262	88.2075	88.6262	500.00
27/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	897	1	1	1	602.00
27/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2323	3	2	3	0.00
27/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2771	3	3	3	602.00
27/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	400	0	0	0	140.00
27/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1663	2	2	2	140.00
27/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2395	3	2	3	0.00
27/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	7430	8	7	8	0.00
27/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2359	3	2	3	0.00
27/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	8346	9	8	9	0.00
27/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	9952	10	10	10	0.00
27/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5344	5	5	5	0.00
27/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4219	4	4	4	0.00
27/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4266	4	4	4	0.00
27/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1197	1	1	1	140.00
27/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	993	1	1	1	602.00
27/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4313	4	4	4	0.00
27/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	3772	4	4	4	0.00
27/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	7213	7	7	7	0.00
27/02/2020	2044 On 05-November-20			Bond Future	10.18	90.1963	89.7703	90.1963	0.00
27/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	2160	2	2	2	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2986	3	3	3	0.00
27/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4535	5	5	5	0.00
27/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9866	10	10	10	0.00
27/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	10144	11	10	11	0.00
27/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	3024	3	3	3	568.00
27/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4623	5	5	5	0.00
27/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	3213	3	3	3	1,815.00
27/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4579	5	5	5	0.00
27/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	3290	4	3	4	525.00
27/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	1199	1	1	1	525.00
27/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	8705	9	9	9	0.00
27/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	529	1	1	1	1,815.00
27/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	8105	8	8	8	0.00
27/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	1108	1	1	1	568.00
27/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3199	3	3	3	0.00
27/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	4391	4	4	4	0.00
27/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1401	1	1	1	1,815.00
27/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1096	1	1	1	1,815.00
27/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	11988	12	12	12	0.00
27/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	4476	4	4	4	0.00
27/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	8271	8	8	8	0.00
27/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3232	3	3	3	0.00
27/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	8631	8	9	8	0.00
27/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	4737	5	5	5	0.00
27/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	5911	6	6	6	0.00
27/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1560	1	2	1	525.00
27/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1148	1	1	1	568.00
27/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3265	3	3	3	0.00
27/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	4693	4	5	4	0.00
27/02/2020	2044 On 04-February-21			Bond Future	10.25	87.4558	87.0220	87.4558	0.00
27/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	5017	5	5	5	0.00
27/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	5100	5	5	5	0.00
27/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2532	3	3	3	405.00
27/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	5058	5	5	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
27/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4771	5	5	5	0.00
27/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3802	4	4	4	0.00
27/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	7205	8	7	8	0.00
27/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4234	4	4	4	0.00
27/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	4488	4	4	4	405.00
27/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	7381	7	7	7	0.00
27/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	2820	3	3	3	405.00
27/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	4270	4	4	4	0.00
27/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	5498	5	5	5	0.00
27/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4199	4	4	4	0.00
27/02/2020	2046 On 07-May-20			Bond Future	107.60	107.6030	107.6030	107.6030	14,000.00
27/02/2020	2046 On 06-August-20			Bond Future	109.57	109.5682	109.5680	109.5682	0.00
27/02/2020	2046 On 05-November-20			Bond Future	109.75	109.7463	109.7461	109.7463	0.00
27/02/2020	2046 On 04-February-21			Bond Future	111.77	111.7695	111.7695	111.7695	0.00
27/02/2020	2050 On 07-May-20			Bond Future	111.94	111.9416	111.9416	111.9416	11,818.00
27/02/2020	2050 On 06-August-20			Bond Future	112.11	112.1131	112.1129	112.1131	0.00
27/02/2020	2050 On 05-November-20			Bond Future	114.13	114.1255	114.1255	114.1255	0.00
27/02/2020	2050 On 04-February-21			Bond Future	114.32	114.3166	114.3166	114.3166	0.00
27/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	AL37 On 07-May-20			Index Future	710.34	712.1740	710.3440	712.1740	0.00
27/02/2020	AL37 On 06-August-20			Index Future	723.00	724.8670	723.0040	724.8670	0.00
27/02/2020	AL37 On 05-November-20			Index Future	735.96	737.8520	735.9570	737.8520	0.00
27/02/2020	AL37 On 04-February-21			Index Future	749.36	751.2900	749.3600	751.2900	0.00
27/02/2020	AL7T On 07-May-20			Index Future	820.55	824.5390	820.5480	824.5390	0.00
27/02/2020	AL7T On 06-August-20			Index Future	835.17	839.2360	835.1730	839.2360	0.00
27/02/2020	AL7T On 05-November-20			Index Future	850.14	854.2700	850.1350	854.2700	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
27/02/2020	AL7T On 04-February-21			Index Future	865.62	869.8280	865.6180	869.8280	0.00
27/02/2020	ALBI On 07-May-20			Index Future	728.97	732.0360	728.9710	732.0360	206.00
27/02/2020	ALBI On 06-August-20			Index Future	741.96	745.0830	741.9630	745.0830	0.00
27/02/2020	ALBI On 05-November-20			Index Future	755.26	758.4310	755.2550	758.4310	0.00
27/02/2020	ALBI On 04-February-21			Index Future	769.01	772.2430	769.0110	772.2430	0.00
27/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	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
27/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2020	ES33 On 07-May-20			Bond Future	10.81	78.4394	78.0588	78.4394	350.00
27/02/2020	ES33 On 06-August-20			Bond Future	10.93	79.8526	79.4651	79.8526	0.00
27/02/2020	ES33 On 05-November-20			Bond Future	11.05	77.4760	77.0817	77.4760	0.00
27/02/2020	ES33 On 04-February-21			Bond Future	11.18	78.8867	78.4853	78.8867	0.00
27/02/2020	ES42 On 07-May-20			Bond Future	11.17	79.0479	78.6795	79.0479	4,919.00
27/02/2020	ES42 On 06-August-20			Bond Future	11.29	80.4722	80.0971	80.4722	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
27/02/2020	ES42 On 05-November-20			Bond Future	11.40	77.6346	77.2530	77.6346	0.00
27/02/2020	ES42 On 04-February-21			Bond Future	11.53	79.0480	78.6594	79.0480	0.00
27/02/2020	GOVI On 07-May-20			GOVI	720.78	723.8020	720.7770	723.8020	1,176.00
27/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	7970	4	1	4	0.00
27/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	7870	4	1	4	0.00
27/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	7770	4	1	4	0.00
27/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 06-August-20			GOVI	733.62	736.7030	733.6230	736.7030	0.00
27/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	54830	9	5	9	0.00
27/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	54930	9	5	9	0.00
27/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	55030	9	6	9	0.00
27/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 05-November-20			GOVI	746.77	749.9000	746.7660	749.9000	0.00
27/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	89360	12	9	12	0.00
27/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	89260	12	9	12	0.00
27/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	89160	12	9	12	0.00
27/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 04-February-21			GOVI	760.37	763.5580	760.3660	763.5580	0.00
27/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	94160	13	9	13	0.00
27/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	94060	13	9	13	0.00
27/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	94260	13	9	13	0.00
27/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
27/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
27/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
27/02/2020	IGOV On 07-May-20			Index Future	263.83	263.7580	263.8340	263.7580	1,009.00
27/02/2020	IGOV On 06-August-20			Index Future	268.60	268.5230	268.6000	268.5230	0.00
27/02/2020	IGOV On 05-November-20			Index Future	273.48	273.3960	273.4750	273.3960	0.00
27/02/2020	IGOV On 04-February-21			Index Future	278.52	278.4370	278.5170	278.4370	0.00
27/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
27/02/2020	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9800	101.9700	101.9800	0.00
27/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
27/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.19	95.2000	95.1900	95.2000	0.00
27/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.04	94.0400	94.0400	94.0400	0.00
27/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.80	92.8000	92.8000	92.8000	0.00
27/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.54	92.5300	92.5400	92.5300	0.00
27/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.35	94.3200	94.3500	94.3200	51.00
27/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.12	94.0800	94.1200	94.0800	0.00
27/02/2020	IS05 On 21-June-22			Interest Rate Swap	94.93	94.8800	94.9300	94.8800	0.00
27/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.54	98.4700	98.5400	98.4700	0.00
27/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.49	99.4000	99.4900	99.4000	0.00
27/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.43	92.3300	92.4300	92.3300	0.00
27/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.26	98.1400	98.2600	98.1400	0.00
27/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
27/02/2020	IS10 On 17-December-25			Interest Rate Swap	87.84	87.5700	87.8400	87.5700	0.00
27/02/2020	IS10 On 16-March-26			Interest Rate Swap	84.55	84.2600	84.5500	84.2600	0.00
27/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.08	82.7700	83.0800	82.7700	0.00
27/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.19	84.8500	85.1900	84.8500	0.00
27/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.03	88.6700	89.0300	88.6700	0.00
27/02/2020	IS10 On 15-March-27			Interest Rate Swap	87.43	87.0700	87.4300	87.0700	0.00
27/02/2020	IS10 On 21-June-27			Interest Rate Swap	89.49	89.1200	89.4900	89.1200	0.00
27/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.03	94.6700	95.0300	94.6700	0.00
27/02/2020	IS10 On 20-December-27			Interest Rate Swap	95.33	94.9700	95.3300	94.9700	0.00
27/02/2020	IS10 On 22-March-28			Interest Rate Swap	88.53	88.1500	88.5300	88.1500	0.00
27/02/2020	IS10 On 20-June-28			Interest Rate Swap	95.97	95.5900	95.9700	95.5900	0.00
27/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	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
27/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/02/2020	R023 On 07-May-20			Bond Future	6.31	105.3017	105.1743	105.3017	67,917.00
27/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1552	2	2	2	0.00
27/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1528	2	2	2	0.00
27/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1576	2	2	2	0.00
27/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	45	0	0	0	0.00
27/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	43	0	0	0	0.00
27/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	42	0	0	0	0.00
27/02/2020	R023 On 06-August-20			Bond Future	6.20	107.1989	107.0691	107.1989	0.00
27/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2536	3	3	3	0.00
27/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2580	3	3	3	0.00
27/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2558	3	3	3	0.00
27/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	58	0	0	0	0.00
27/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	59	0	0	0	0.00
27/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	60	0	0	0	0.00
27/02/2020	R023 On 05-November-20			Bond Future	6.08	105.1691	105.0371	105.1691	0.00
27/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	3001	3	3	3	0.00
27/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2981	3	3	3	0.00
27/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	3021	3	3	3	0.00
27/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	72	0	0	0	0.00
27/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	71	0	0	0	0.00
27/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	70	0	0	0	0.00
27/02/2020	R023 On 04-February-21			Bond Future	5.92	107.0842	106.9498	107.0842	0.00
27/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	1173	1	1	1	0.00
27/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	1200	1	1	1	0.00
27/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	1186	1	1	1	0.00
27/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	392	0	0	0	0.00
27/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	398	0	0	0	0.00
27/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	387	0	0	0	0.00
27/02/2020	R035 On 07-May-20			Bond Future	9.64	96.2646	95.7716	96.2646	118,227.00
27/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	410	1	0	1	5,000.00
27/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1270	1	1	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
27/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2774	3	3	3	7,500.00
27/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2321	3	2	3	5,000.00
27/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1302	2	1	2	0.00
27/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6827	7	7	7	0.00
27/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7936	8	8	8	0.00
27/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1335	2	1	2	0.00
27/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1537	2	2	2	7,500.00
27/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2453	3	2	3	3,530.00
27/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	532	1	1	1	3,530.00
27/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4069	4	4	4	0.00
27/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	2476	2	2	2	0.00
27/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2224	2	2	2	0.00
27/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	1518	1	2	1	0.00
27/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	2563	2	3	2	0.00
27/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1238	1	1	1	0.00
27/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1429	1	1	1	0.00
27/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	173	0	0	0	5,000.00
27/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	259	0	0	0	3,530.00
27/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	2519	2	3	2	0.00
27/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	4500	4	4	4	0.00
27/02/2020	R035 On 06-August-20			Bond Future	9.72	97.9990	97.4971	97.9990	410.00
27/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	803	1	1	1	24,761.00
27/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3734	4	4	4	0.00
27/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	985	1	1	1	500.00
27/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2724	3	3	3	500.00
27/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	6300	7	6	7	0.00
27/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3777	4	4	4	0.00
27/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	474	1	0	1	3,000.00
27/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3691	4	4	4	0.00
27/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2221	2	2	2	0.00
27/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	7967	8	8	8	0.00
27/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2278	2	2	2	0.00
27/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1126	1	1	1	500.00
27/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6276	6	6	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
27/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2249	2	2	2	0.00
27/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3058	3	3	3	0.00
27/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	5744	5	6	5	0.00
27/02/2020	R035 On 05-November-20			Bond Future	9.79	95.2357	94.7250	95.2357	0.00
27/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5762	6	6	6	0.00
27/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5810	6	6	6	0.00
27/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5715	6	6	6	0.00
27/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2022	2	2	2	0.00
27/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2001	2	2	2	0.00
27/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	1981	2	2	2	0.00
27/02/2020	R035 On 04-February-21			Bond Future	9.87	96.9698	96.4498	96.9698	0.00
27/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	5192	6	5	6	0.00
27/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4872	5	5	5	0.00
27/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4833	5	5	5	0.00
27/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4794	5	5	5	0.00
27/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	9808	10	10	10	0.00
27/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	3601	3	4	3	0.00
27/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	3631	3	4	3	0.00
27/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3335	3	3	3	650.00
27/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1418	1	1	1	650.00
27/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	3570	3	4	3	0.00
27/02/2020	R186 On 07-May-20			Bond Future	7.84	117.9523	117.5814	117.9523	85,402.00
27/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1921	2	2	2	0.00
27/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3729	4	4	4	0.00
27/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5836	6	6	6	0.00
27/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1959	2	2	2	0.00
27/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1310	2	1	2	0.00
27/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2729	3	3	3	0.00
27/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1884	2	2	2	0.00
27/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	579	1	1	1	0.00
27/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	649	1	1	1	0.00
27/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	1935	2	2	2	0.00
27/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	50	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	615	1	1	1	0.00
27/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1003	1	1	1	2,500.00
27/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	360	0	0	0	0.00
27/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	188	0	0	0	23,172.00
27/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	632	1	1	1	0.00
27/02/2020	R186 On 06-August-20			Bond Future	7.88	114.7740	114.3964	114.7740	1,870.00
27/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	3379	4	3	4	0.00
27/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2926	3	3	3	0.00
27/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	3418	4	3	4	0.00
27/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	3341	4	3	4	0.00
27/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	805	1	1	1	0.00
27/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	961	1	1	1	3,150.00
27/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	779	1	1	1	0.00
27/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	791	1	1	1	0.00
27/02/2020	R186 On 05-November-20			Bond Future	7.91	116.8076	116.4234	116.8076	0.00
27/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4556	5	5	5	0.00
27/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	4517	5	5	5	0.00
27/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	4479	5	4	5	0.00
27/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	3379	4	3	4	3,500.00
27/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	7040	7	7	7	0.00
27/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1877	2	2	2	3,500.00
27/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1192	1	1	1	0.00
27/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2234	2	2	2	0.00
27/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	790	1	1	1	0.00
27/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	360	0	0	0	3,500.00
27/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	800	1	1	1	0.00
27/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	779	1	1	1	0.00
27/02/2020	R186 On 04-February-21			Bond Future	7.94	113.6318	113.2407	113.6318	0.00
27/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	2980	3	3	3	0.00
27/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	3009	3	3	3	0.00
27/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	3038	3	3	3	0.00
27/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	1923	2	2	2	0.00
27/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	1904	2	2	2	0.00
27/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	1943	2	2	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
27/02/2020	R197 On 07-May-20			Bond Future	309.55	308.8297	309.5523	308.8297	2,507.00
27/02/2020	R197 On 06-August-20			Bond Future	307.44	306.7071	307.4429	306.7071	0.00
27/02/2020	R197 On 05-November-20			Bond Future	312.96	312.2127	312.9618	312.2127	0.00
27/02/2020	R197 On 04-February-21			Bond Future	310.77	310.0041	310.7672	310.0041	0.00
27/02/2020	R202 On 07-May-20			Bond Future	228.40	229.0176	228.4049	229.0176	8,483.00
27/02/2020	R202 On 06-August-20			Bond Future	228.45	229.0769	228.4530	229.0769	0.00
27/02/2020	R202 On 05-November-20			Bond Future	232.55	233.1889	232.5542	233.1889	0.00
27/02/2020	R202 On 04-February-21			Bond Future	232.61	233.2577	232.6113	233.2577	0.00
27/02/2020	R208 On 07-May-20			Bond Future	5.84	101.4424	101.5394	101.4424	16,649.00
27/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
27/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
27/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
27/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	890	1	1	1	0.00
27/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	899	1	1	1	0.00
27/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	881	1	1	1	0.00
27/02/2020	R208 On 06-August-20			Bond Future	5.28	103.2701	103.3688	103.2701	0.00
27/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	204	0	0	0	0.00
27/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	209	0	0	0	0.00
27/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	199	0	0	0	0.00
27/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	30	0	0	0	0.00
27/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	29	0	0	0	0.00
27/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	28	0	0	0	0.00
27/02/2020	R208 On 05-November-20			Bond Future	4.01	101.6977	101.7982	101.6977	0.00
27/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	305	0	0	0	0.00
27/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	301	0	0	0	0.00
27/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	297	0	0	0	0.00
27/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	4	0	0	0	0.00
27/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	4	0	0	0	0.00
27/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	3	0	0	0	0.00
27/02/2020	R209 On 07-May-20			Bond Future	9.69	73.4889	73.0685	73.4889	67,905.00
27/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	891	1	1	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
27/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	939	1	1	1	0.00
27/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	915	1	1	1	0.00
27/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	2434	2	2	2	0.00
27/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	2393	2	2	2	0.00
27/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	2475	2	2	2	0.00
27/02/2020	R209 On 06-August-20			Bond Future	9.77	74.8129	74.3849	74.8129	200.00
27/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
27/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
27/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
27/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35040	35	35	35	0.00
27/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35148	35	35	35	0.00
27/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	34931	35	35	35	0.00
27/02/2020	R209 On 05-November-20			Bond Future	9.84	72.9883	72.5527	72.9883	0.00
27/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3612	4	4	4	0.00
27/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3681	4	4	4	0.00
27/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3646	4	4	4	0.00
27/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2578	2	3	2	0.00
27/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2553	2	3	2	0.00
27/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2604	2	3	2	0.00
27/02/2020	R209 On 04-February-21			Bond Future	9.91	74.3172	73.8738	74.3172	0.00
27/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	4268	5	4	5	0.00
27/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	4302	5	4	5	0.00
27/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	4234	4	4	4	0.00
27/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	3070	3	3	3	0.00
27/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	3044	3	3	3	0.00
27/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	3019	3	3	3	0.00
27/02/2020	R210 On 07-May-20			Bond Future	188.39	188.3901	188.3886	188.3901	1,935.00
27/02/2020	R210 On 06-August-20			Bond Future	191.83	191.8304	191.8288	191.8304	0.00
27/02/2020	R210 On 05-November-20			Bond Future	192.56	192.5624	192.5610	192.5624	0.00
27/02/2020	R210 On 04-February-21			Bond Future	196.11	196.1124	196.1111	196.1124	0.00
27/02/2020	R212 On 07-May-20			Bond Future	165.25	165.1358	165.2521	165.1358	6,719.00
27/02/2020	R212 On 06-August-20			Bond Future	165.98	165.8658	165.9842	165.8658	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
27/02/2020	R212 On 05-November-20			Bond Future	168.96	168.8433	168.9638	168.8433	0.00
27/02/2020	R212 On 04-February-21			Bond Future	169.76	169.6366	169.7594	169.6366	0.00
27/02/2020	R213 On 07-May-20			Bond Future	9.03	88.0206	87.5475	88.0206	18,251.00
27/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1356	2	1	2	0.00
27/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1417	2	1	2	0.00
27/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1386	2	1	2	0.00
27/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	1555	1	2	1	0.00
27/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1493	1	1	1	0.00
27/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	1524	1	2	1	0.00
27/02/2020	R213 On 06-August-20			Bond Future	9.09	89.6063	89.1248	89.6063	300.00
27/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2929	3	3	3	0.00
27/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	3002	3	3	3	0.00
27/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2966	3	3	3	0.00
27/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	1720	2	2	2	0.00
27/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	1697	2	2	2	0.00
27/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	1744	2	2	2	0.00
27/02/2020	R213 On 05-November-20			Bond Future	9.16	87.6450	87.1551	87.6450	0.00
27/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	4263	5	4	5	0.00
27/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	4302	5	4	5	0.00
27/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	4341	5	4	5	0.00
27/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	1705	2	2	2	0.00
27/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	1741	2	2	2	0.00
27/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	1723	2	2	2	0.00
27/02/2020	R213 On 04-February-21			Bond Future	9.23	89.2410	88.7421	89.2410	0.00
27/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	3808	4	4	4	0.00
27/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	3775	4	4	4	0.00
27/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	3743	4	4	4	0.00
27/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	2767	3	3	3	0.00
27/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	2792	3	3	3	0.00
27/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	2742	3	3	3	0.00
27/02/2020	R214 On 07-May-20			Bond Future	9.91	71.8252	71.4551	71.8252	16,772.00
27/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1190	1	1	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
27/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1219	1	1	1	0.00
27/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1161	1	1	1	0.00
27/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1670	2	2	2	1,250.00
27/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	5039	5	5	5	0.00
27/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	303	0	0	0	1,250.00
27/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	1688	2	2	2	0.00
27/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2256	2	2	2	0.00
27/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	4495	4	4	4	0.00
27/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	339	0	0	0	1,250.00
27/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2217	2	2	2	0.00
27/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2178	2	2	2	0.00
27/02/2020	R214 On 06-August-20			Bond Future	9.98	73.1192	72.7424	73.1192	300.00
27/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2627	3	3	3	0.00
27/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2661	3	3	3	0.00
27/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2695	3	3	3	0.00
27/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	2638	2	3	2	0.00
27/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	2701	3	3	3	0.00
27/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	2670	3	3	3	0.00
27/02/2020	R214 On 05-November-20			Bond Future	10.05	71.1193	70.7358	71.1193	0.00
27/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3931	4	4	4	0.00
27/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3968	4	4	4	0.00
27/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3895	4	4	4	0.00
27/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	2699	3	3	3	0.00
27/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	2672	3	3	3	0.00
27/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	2646	2	3	2	0.00
27/02/2020	R214 On 04-February-21			Bond Future	10.13	72.4143	72.0239	72.4143	0.00
27/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	4503	5	5	5	0.00
27/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	4573	5	5	5	0.00
27/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	4538	5	5	5	0.00
27/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3321	3	3	3	0.00
27/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3294	3	3	3	0.00
27/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3348	3	3	3	0.00
27/02/2020	R248 On 07-May-20			Bond Future	10.04	90.1823	89.7603	90.1823	91,275.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	1087	1	1	1	0.00
27/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5771	6	6	6	0.00
27/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1150	1	1	1	0.00
27/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2865	3	3	3	0.00
27/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	851	1	1	1	300.00
27/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1118	1	1	1	0.00
27/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3292	3	3	3	0.00
27/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	1507	1	2	1	300.00
27/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	3814	4	4	4	0.00
27/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	3348	3	3	3	0.00
27/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	514	0	1	0	300.00
27/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	3237	3	3	3	0.00
27/02/2020	R248 On 06-August-20			Bond Future	10.11	91.8071	91.3774	91.8071	400.00
27/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	676	1	1	1	20,640.00
27/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3646	4	4	4	0.00
27/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3736	4	4	4	0.00
27/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	378	0	0	0	3,000.00
27/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3691	4	4	4	0.00
27/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3012	3	3	3	0.00
27/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	2976	3	3	3	0.00
27/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	10386	10	10	10	0.00
27/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3048	3	3	3	0.00
27/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	8257	8	8	8	0.00
27/02/2020	R248 On 05-November-20			Bond Future	10.18	88.9974	88.5601	88.9974	0.00
27/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3331	4	3	4	0.00
27/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3292	4	3	4	0.00
27/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3252	3	3	3	0.00
27/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	4542	4	5	4	0.00
27/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	4586	4	5	4	0.00
27/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	4499	4	4	4	0.00
27/02/2020	R248 On 04-February-21			Bond Future	10.26	90.6180	90.1727	90.6180	0.00
27/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	5558	6	6	6	0.00
27/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	5602	6	6	6	0.00
27/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	5646	6	6	6	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
27/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	3912	4	4	4	0.00
27/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	3979	4	4	4	0.00
27/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	3946	4	4	4	0.00