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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 2025 On 07-November-19 | | | Bond Future | 137.70 | 137.7677 | 137.6990 | 137.7677 | 731.00 |
| 22/10/2019 | 2025 On 06-February-20 | | | Bond Future | 138.74 | 138.8191 | 138.7440 | 138.8191 | 861.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 2025 On 07-May-20 | | | Bond Future | 141.30 | 141.3776 | 141.3004 | 141.3776 | 0.00 |
| 22/10/2019 | 2025 On 06-August-20 | | | Bond Future | 142.46 | 142.5362 | 142.4553 | 142.5362 | 0.00 |
| 22/10/2019 | 2029 On 07-November-19 | | | Bond Future | 102.01 | 102.0506 | 102.0074 | 102.0506 | 1,851.00 |
| 22/10/2019 | 2029 On 06-February-20 | | | Bond Future | 103.87 | 103.9213 | 103.8734 | 103.9213 | 3,860.00 |
| 22/10/2019 | 2029 On 07-May-20 | | | Bond Future | 104.67 | 104.7242 | 104.6748 | 104.7242 | 0.00 |
| 22/10/2019 | 2029 On 06-August-20 | | | Bond Future | 106.65 | 106.6974 | 106.6454 | 106.6974 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | | | Bond Future | 8.91 | 95.8192 | 8.9069 | 95.8192 | 47,347.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.48 | Call | Bond Future | 3576 | 3 | 3576 | 3 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.10 | Call | Bond Future | 1497 | 1 | 1497 | 1 | 5,500.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.60 | Call | Bond Future | 114 | 0 | 114 | 0 | 5,500.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.30 | Call | Bond Future | 2539 | 2 | 2539 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.05 | Call | Bond Future | 1269 | 1 | 1269 | 1 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.49 | Call | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.76 | Call | Bond Future | 5224 | 5 | 5224 | 5 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.20 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.25 | Call | Bond Future | 2263 | 2 | 2263 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.40 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.85 | Call | Bond Future | 5751 | 5 | 5751 | 5 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.57 | Call | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.95 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.47 | Call | Bond Future | 3517 | 3 | 3517 | 3 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.12 | Call | Bond Future | 1592 | 1 | 1592 | 1 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.70 | Call | Bond Future | 4872 | 4 | 4872 | 4 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.35 | Call | Bond Future | 2822 | 2 | 2822 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.35 | Put | Bond Future | 61 | 0 | 61 | 0 | 2,500.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.70 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.47 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.12 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.95 | Put | Bond Future | 595 | 1 | 595 | 1 | 5,070.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.25 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.85 | Put | Bond Future | 1 | 0 | 1 | 0 | 2,500.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.57 | Put | Bond Future | 2263 | 3 | 2263 | 3 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.05 | Put | Bond Future | 366 | 1 | 366 | 1 | 5,403.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.60 | Put | Bond Future | 2091 | 2 | 2091 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 2030 On 07-November-19 | 9.48 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.10 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.49 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.76 | Put | Bond Future | 3 | 0 | 3 | 0 | 5,500.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.30 | Put | Bond Future | 84 | 0 | 84 | 0 | 2,750.00 |
| 22/10/2019 | 2030 On 07-November-19 | 9.20 | Put | Bond Future | 157 | 0 | 157 | 0 | 2,750.00 |
| 22/10/2019 | 2030 On 07-November-19 | 8.40 | Put | Bond Future | 3314 | 4 | 3314 | 4 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | | | Bond Future | 8.96 | 93.5432 | 8.9646 | 93.5432 | 54,280.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.00 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 5,820.00 |
| 22/10/2019 | 2030 On 06-February-20 | 8.40 | Call | Bond Future | 529 | 0 | 529 | 0 | 5,820.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.25 | Call | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.14 | Call | Bond Future | 2491 | 2 | 2491 | 2 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.15 | Call | Bond Future | 2529 | 2 | 2529 | 2 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.16 | Call | Bond Future | 2567 | 2 | 2567 | 2 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.16 | Put | Bond Future | 1360 | 2 | 1360 | 2 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 8.40 | Put | Bond Future | 4136 | 4 | 4136 | 4 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.25 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 5,000.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.14 | Put | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.15 | Put | Bond Future | 1383 | 2 | 1383 | 2 | 0.00 |
| 22/10/2019 | 2030 On 06-February-20 | 9.00 | Put | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-May-20 | | | Bond Future | 9.03 | 95.2446 | 9.0257 | 95.2446 | 0.00 |
| 22/10/2019 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 22/10/2019 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 3322 | 4 | 3322 | 4 | 0.00 |
| 22/10/2019 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 22/10/2019 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 3287 | 4 | 3287 | 4 | 0.00 |
| 22/10/2019 | 2030 On 06-August-20 | | | Bond Future | 9.08 | 93.0083 | 9.0843 | 93.0083 | 0.00 |
| 22/10/2019 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 22/10/2019 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 22/10/2019 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 22/10/2019 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 22/10/2019 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 22/10/2019 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 3103 | 3 | 3103 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 2032 On 07-November-19 | | | Bond Future | 9.24 | 93.2628 | 9.2381 | 93.2628 | 37,141.00 |
| 22/10/2019 | 2032 On 07-November-19 | 9.72 | Call | Bond Future | 3322 | 3 | 3322 | 3 | 0.00 |
| 22/10/2019 | 2032 On 07-November-19 | 9.71 | Call | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 22/10/2019 | 2032 On 07-November-19 | 9.70 | Call | Bond Future | 3198 | 3 | 3198 | 3 | 0.00 |
| 22/10/2019 | 2032 On 07-November-19 | 9.71 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 22/10/2019 | 2032 On 07-November-19 | 9.70 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 22/10/2019 | 2032 On 07-November-19 | 9.72 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 22/10/2019 | 2032 On 06-February-20 | | | Bond Future | 9.30 | 94.9493 | 9.3021 | 94.9493 | 30,160.00 |
| 22/10/2019 | 2032 On 06-February-20 | 9.39 | Call | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 22/10/2019 | 2032 On 06-February-20 | 9.40 | Call | Bond Future | 2507 | 2 | 2507 | 2 | 0.00 |
| 22/10/2019 | 2032 On 06-February-20 | 9.38 | Call | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 22/10/2019 | 2032 On 06-February-20 | 9.38 | Put | Bond Future | 1902 | 2 | 1902 | 2 | 0.00 |
| 22/10/2019 | 2032 On 06-February-20 | 9.39 | Put | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 22/10/2019 | 2032 On 06-February-20 | 9.40 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 22/10/2019 | 2032 On 07-May-20 | | | Bond Future | 9.37 | 92.5168 | 9.3673 | 92.5168 | 0.00 |
| 22/10/2019 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 22/10/2019 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 2247 | 2 | 2247 | 2 | 0.00 |
| 22/10/2019 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 22/10/2019 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 3480 | 4 | 3480 | 4 | 0.00 |
| 22/10/2019 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 3444 | 4 | 3444 | 4 | 0.00 |
| 22/10/2019 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 3517 | 4 | 3517 | 4 | 0.00 |
| 22/10/2019 | 2032 On 06-August-20 | | | Bond Future | 9.43 | 94.2389 | 9.4297 | 94.2389 | 0.00 |
| 22/10/2019 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 3681 | 3 | 3681 | 3 | 0.00 |
| 22/10/2019 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 3716 | 3 | 3716 | 3 | 0.00 |
| 22/10/2019 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 3751 | 3 | 3751 | 3 | 0.00 |
| 22/10/2019 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 3486 | 4 | 3486 | 4 | 0.00 |
| 22/10/2019 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 3547 | 4 | 3547 | 4 | 0.00 |
| 22/10/2019 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 3517 | 4 | 3517 | 4 | 0.00 |
| 22/10/2019 | 2033 On 07-November-19 | | | Bond Future | 102.36 | 102.3624 | 102.3627 | 102.3624 | 490.00 |
| 22/10/2019 | 2033 On 06-February-20 | | | Bond Future | 104.24 | 104.2387 | 104.2352 | 104.2387 | 5,770.00 |
| 22/10/2019 | 2033 On 07-May-20 | | | Bond Future | 104.96 | 104.9645 | 104.9603 | 104.9645 | 0.00 |
| 22/10/2019 | 2033 On 06-August-20 | | | Bond Future | 106.94 | 106.9422 | 106.9363 | 106.9422 | 0.00 |
| 22/10/2019 | 2037 On 07-November-19 | | | Bond Future | 9.63 | 92.3931 | 9.6335 | 92.3931 | 65,579.00 |
| 22/10/2019 | 2037 On 07-November-19 | 9.95 | Call | Bond Future | 2600 | 2 | 2600 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 2037 On 07-November-19 | 9.97 | Call | Bond Future | 2727 | 2 | 2727 | 2 | 0.00 |
| 22/10/2019 | 2037 On 07-November-19 | 9.96 | Call | Bond Future | 2663 | 2 | 2663 | 2 | 0.00 |
| 22/10/2019 | 2037 On 07-November-19 | 9.96 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 22/10/2019 | 2037 On 07-November-19 | 9.97 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 22/10/2019 | 2037 On 07-November-19 | 9.95 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 22/10/2019 | 2037 On 06-February-20 | | | Bond Future | 9.70 | 89.8046 | 9.7002 | 89.8046 | 25,483.00 |
| 22/10/2019 | 2037 On 06-February-20 | 9.68 | Call | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 22/10/2019 | 2037 On 06-February-20 | 9.67 | Call | Bond Future | 2304 | 2 | 2304 | 2 | 0.00 |
| 22/10/2019 | 2037 On 06-February-20 | 9.66 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 22/10/2019 | 2037 On 06-February-20 | 9.67 | Put | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 22/10/2019 | 2037 On 06-February-20 | 9.66 | Put | Bond Future | 2573 | 3 | 2573 | 3 | 0.00 |
| 22/10/2019 | 2037 On 06-February-20 | 9.68 | Put | Bond Future | 2498 | 3 | 2498 | 3 | 0.00 |
| 22/10/2019 | 2037 On 07-May-20 | | | Bond Future | 9.77 | 91.4380 | 9.7693 | 91.4380 | 0.00 |
| 22/10/2019 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 2637 | 2 | 2637 | 2 | 0.00 |
| 22/10/2019 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 2673 | 2 | 2673 | 2 | 0.00 |
| 22/10/2019 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 2709 | 2 | 2709 | 2 | 0.00 |
| 22/10/2019 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 3919 | 4 | 3919 | 4 | 0.00 |
| 22/10/2019 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 22/10/2019 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 22/10/2019 | 2037 On 06-August-20 | | | Bond Future | 9.84 | 88.8803 | 9.8370 | 88.8803 | 0.00 |
| 22/10/2019 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 4345 | 4 | 4345 | 4 | 0.00 |
| 22/10/2019 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 4384 | 4 | 4384 | 4 | 0.00 |
| 22/10/2019 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 4306 | 4 | 4306 | 4 | 0.00 |
| 22/10/2019 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |
| 22/10/2019 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 4100 | 4 | 4100 | 4 | 0.00 |
| 22/10/2019 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 4066 | 4 | 4066 | 4 | 0.00 |
| 22/10/2019 | 2038 On 07-November-19 | | | Bond Future | 120.65 | 120.6468 | 120.6470 | 120.6468 | 13,976.00 |
| 22/10/2019 | 2038 On 06-February-20 | | | Bond Future | 121.20 | 121.2001 | 121.1958 | 121.2001 | 8,044.00 |
| 22/10/2019 | 2038 On 07-May-20 | | | Bond Future | 123.43 | 123.4338 | 123.4288 | 123.4338 | 0.00 |
| 22/10/2019 | 2038 On 06-August-20 | | | Bond Future | 124.06 | 124.0661 | 124.0591 | 124.0661 | 0.00 |
| 22/10/2019 | 2040 On 07-November-19 | | | Bond Future | 9.79 | 95.0826 | 9.7888 | 95.0826 | 22,727.00 |
| 22/10/2019 | 2040 On 07-November-19 | 10.03 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 22/10/2019 | 2040 On 07-November-19 | 10.05 | Call | Bond Future | 2429 | 2 | 2429 | 2 | 0.00 |
| 22/10/2019 | 2040 On 07-November-19 | 10.04 | Call | Bond Future | 2365 | 2 | 2365 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 2040 On 07-November-19 | 9.80 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 1,260.00 |
| 22/10/2019 | 2040 On 07-November-19 | 9.30 | Call | Bond Future | 41 | 0 | 41 | 0 | 1,260.00 |
| 22/10/2019 | 2040 On 07-November-19 | 10.03 | Put | Bond Future | 343 | 1 | 343 | 1 | 0.00 |
| 22/10/2019 | 2040 On 07-November-19 | 10.05 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 22/10/2019 | 2040 On 07-November-19 | 9.80 | Put | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 22/10/2019 | 2040 On 07-November-19 | 9.30 | Put | Bond Future | 4221 | 5 | 4221 | 5 | 0.00 |
| 22/10/2019 | 2040 On 07-November-19 | 10.04 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | | | Bond Future | 9.86 | 92.2922 | 9.8574 | 92.2922 | 23,605.00 |
| 22/10/2019 | 2040 On 06-February-20 | 8.40 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.74 | Call | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.76 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.75 | Call | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.00 | Call | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.76 | Put | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.75 | Put | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.00 | Put | Bond Future | 7694 | 8 | 7694 | 8 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 9.74 | Put | Bond Future | 3054 | 3 | 3054 | 3 | 0.00 |
| 22/10/2019 | 2040 On 06-February-20 | 8.40 | Put | Bond Future | 13214 | 14 | 13214 | 14 | 0.00 |
| 22/10/2019 | 2040 On 07-May-20 | | | Bond Future | 9.93 | 93.9708 | 9.9282 | 93.9708 | 0.00 |
| 22/10/2019 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 22/10/2019 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 22/10/2019 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 2726 | 2 | 2726 | 2 | 0.00 |
| 22/10/2019 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 4342 | 5 | 4342 | 5 | 0.00 |
| 22/10/2019 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 4254 | 5 | 4254 | 5 | 0.00 |
| 22/10/2019 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 4298 | 5 | 4298 | 5 | 0.00 |
| 22/10/2019 | 2040 On 06-August-20 | | | Bond Future | 10.00 | 91.2097 | 9.9977 | 91.2097 | 0.00 |
| 22/10/2019 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 4594 | 4 | 4594 | 4 | 0.00 |
| 22/10/2019 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 4636 | 4 | 4636 | 4 | 0.00 |
| 22/10/2019 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 4677 | 4 | 4677 | 4 | 0.00 |
| 22/10/2019 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 4417 | 5 | 4417 | 5 | 0.00 |
| 22/10/2019 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 4342 | 5 | 4342 | 5 | 0.00 |
| 22/10/2019 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 4380 | 5 | 4380 | 5 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | | | Bond Future | 9.85 | 91.7872 | 9.8535 | 91.7872 | 17,952.00 |
| 22/10/2019 | 2044 On 07-November-19 | 10.06 | Call | Bond Future | 2131 | 2 | 2131 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 2044 On 07-November-19 | 10.52 | Call | Bond Future | 5347 | 5 | 5347 | 5 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 10.07 | Call | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 9.19 | Call | Bond Future | 7 | 0 | 7 | 0 | 328.00 |
| 22/10/2019 | 2044 On 07-November-19 | 9.74 | Call | Bond Future | 626 | 0 | 626 | 0 | 328.00 |
| 22/10/2019 | 2044 On 07-November-19 | 10.05 | Call | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 10.05 | Put | Bond Future | 447 | 1 | 447 | 1 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 9.19 | Put | Bond Future | 5873 | 6 | 5873 | 6 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 10.07 | Put | Bond Future | 406 | 1 | 406 | 1 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 9.74 | Put | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 10.06 | Put | Bond Future | 426 | 1 | 426 | 1 | 0.00 |
| 22/10/2019 | 2044 On 07-November-19 | 10.52 | Put | Bond Future | 34 | 0 | 34 | 0 | 328.00 |
| 22/10/2019 | 2044 On 06-February-20 | | | Bond Future | 9.92 | 89.0625 | 9.9203 | 89.0625 | 25,121.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.09 | Call | Bond Future | 311 | 0 | 311 | 0 | 328.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.77 | Call | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.74 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 328.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.76 | Call | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 10.78 | Call | Bond Future | 7362 | 7 | 7362 | 7 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.78 | Call | Bond Future | 2061 | 2 | 2061 | 2 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.76 | Put | Bond Future | 3330 | 4 | 3330 | 4 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.78 | Put | Bond Future | 3236 | 4 | 3236 | 4 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 10.78 | Put | Bond Future | 689 | 1 | 689 | 1 | 328.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.77 | Put | Bond Future | 3282 | 4 | 3282 | 4 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.74 | Put | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 22/10/2019 | 2044 On 06-February-20 | 9.09 | Put | Bond Future | 7653 | 8 | 7653 | 8 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | | | Bond Future | 9.99 | 90.6824 | 9.9891 | 90.6824 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 556.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 1303 | 1 | 1303 | 1 | 100.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 3565 | 3 | 3565 | 3 | 100.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 556.00 |
| 22/10/2019 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 9013 | 9 | 9013 | 9 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 9392 | 9 | 9392 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 4407 | 5 | 4407 | 5 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 7442 | 8 | 7442 | 8 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 556.00 |
| 22/10/2019 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 100.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 4453 | 5 | 4453 | 5 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 6979 | 7 | 6979 | 7 | 0.00 |
| 22/10/2019 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 4361 | 5 | 4361 | 5 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | | | Bond Future | 10.06 | 87.9853 | 10.0566 | 87.9853 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 3823 | 4 | 3823 | 4 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 1267 | 1 | 1267 | 1 | 140.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 140.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 8846 | 8 | 8846 | 8 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 5390 | 6 | 5390 | 6 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 2235 | 2 | 2235 | 2 | 140.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 10441 | 11 | 10441 | 11 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 6395 | 7 | 6395 | 7 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 5345 | 6 | 5345 | 6 | 0.00 |
| 22/10/2019 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 5435 | 6 | 5435 | 6 | 0.00 |
| 22/10/2019 | 2046 On 07-November-19 | | | Bond Future | 110.93 | 111.3293 | 110.9252 | 111.3293 | 12,374.00 |
| 22/10/2019 | 2046 On 06-February-20 | | | Bond Future | 112.95 | 113.3701 | 112.9543 | 113.3701 | 4,591.00 |
| 22/10/2019 | 2046 On 07-May-20 | | | Bond Future | 113.29 | 113.7115 | 113.2875 | 113.7115 | 0.00 |
| 22/10/2019 | 2046 On 06-August-20 | | | Bond Future | 115.42 | 115.8540 | 115.4202 | 115.8540 | 0.00 |
| 22/10/2019 | 2050 On 07-November-19 | | | Bond Future | 115.48 | 115.5902 | 115.4759 | 115.5902 | 7,941.00 |
| 22/10/2019 | 2050 On 06-February-20 | | | Bond Future | 115.75 | 115.8735 | 115.7526 | 115.8735 | 5,011.00 |
| 22/10/2019 | 2050 On 07-May-20 | | | Bond Future | 117.89 | 118.0091 | 117.8855 | 118.0091 | 0.00 |
| 22/10/2019 | 2050 On 06-August-20 | | | Bond Future | 118.22 | 118.3528 | 118.2249 | 118.3528 | 0.00 |
| 22/10/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | AL37 On 07-November-19 | | | Index Future | 668.68 | 667.3790 | 668.6750 | 667.3790 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | AL37 On 06-February-20 | | | Index Future | 680.74 | 679.4460 | 680.7400 | 679.4460 | 0.00 |
| 22/10/2019 | AL37 On 07-May-20 | | | Index Future | 693.12 | 691.8080 | 693.1220 | 691.8080 | 0.00 |
| 22/10/2019 | AL37 On 06-August-20 | | | Index Future | 706.01 | 704.6850 | 706.0120 | 704.6850 | 0.00 |
| 22/10/2019 | AL7T On 07-November-19 | | | Index Future | 778.18 | 775.2950 | 778.1820 | 775.2950 | 120.00 |
| 22/10/2019 | AL7T On 06-February-20 | | | Index Future | 792.22 | 789.3130 | 792.2220 | 789.3130 | 0.00 |
| 22/10/2019 | AL7T On 07-May-20 | | | Index Future | 806.63 | 803.6750 | 806.6320 | 803.6750 | 0.00 |
| 22/10/2019 | AL7T On 06-August-20 | | | Index Future | 821.63 | 818.6340 | 821.6330 | 818.6340 | 0.00 |
| 22/10/2019 | ALBI On 07-November-19 | | | Index Future | 698.09 | 694.8730 | 698.0930 | 694.8730 | 202.00 |
| 22/10/2019 | ALBI On 06-February-20 | | | Index Future | 710.69 | 707.4370 | 710.6890 | 707.4370 | 352.00 |
| 22/10/2019 | ALBI On 07-May-20 | | | Index Future | 723.62 | 720.3090 | 723.6150 | 720.3090 | 0.00 |
| 22/10/2019 | ALBI On 06-August-20 | | | Index Future | 737.07 | 733.7160 | 737.0720 | 733.7160 | 0.00 |
| 22/10/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/10/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2019 | ES33 On 07-November-19 | | | Bond Future | 10.71 | 77.8691 | 10.7071 | 77.8691 | 0.00 |
| 22/10/2019 | ES33 On 06-February-20 | | | Bond Future | 10.82 | 79.2772 | 10.8190 | 79.2772 | 350.00 |
| 22/10/2019 | ES33 On 07-May-20 | | | Bond Future | 10.93 | 76.9257 | 10.9309 | 76.9257 | 0.00 |
| 22/10/2019 | ES33 On 06-August-20 | | | Bond Future | 11.04 | 78.3575 | 11.0413 | 78.3575 | 0.00 |
| 22/10/2019 | ES42 On 07-November-19 | | | Bond Future | 11.08 | 78.7688 | 11.0763 | 78.7688 | 0.00 |
| 22/10/2019 | ES42 On 06-February-20 | | | Bond Future | 11.18 | 80.1932 | 11.1843 | 80.1932 | 4,919.00 |
| 22/10/2019 | ES42 On 07-May-20 | | | Bond Future | 11.30 | 77.3877 | 11.2965 | 77.3877 | 0.00 |
| 22/10/2019 | ES42 On 06-August-20 | | | Bond Future | 11.41 | 78.8280 | 11.4061 | 78.8280 | 0.00 |
| 22/10/2019 | GOVI On 07-November-19 | | | GOVI | 690.92 | 687.6210 | 690.9240 | 687.6210 | 443.00 |
| 22/10/2019 | GOVI On 07-November-19 | 672.90 | Call | GOVI | 180240 | 15 | 180240 | 15 | 0.00 |
| 22/10/2019 | GOVI On 07-November-19 | 672.91 | Call | GOVI | 180140 | 15 | 180140 | 15 | 0.00 |
| 22/10/2019 | GOVI On 07-November-19 | 672.92 | Call | GOVI | 180040 | 15 | 180040 | 15 | 0.00 |
| 22/10/2019 | GOVI On 07-November-19 | 672.91 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | GOVI On 07-November-19 | 672.92 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | GOVI On 07-November-19 | 672.90 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | GOVI On 06-February-20 | | | GOVI | 703.39 | 700.0540 | 703.3900 | 700.0540 | 782.00 |
| 22/10/2019 | GOVI On 06-February-20 | 703.15 | Call | GOVI | 2400 | 0 | 2400 | 0 | 0.00 |
| 22/10/2019 | GOVI On 06-February-20 | 703.14 | Call | GOVI | 2500 | 0 | 2500 | 0 | 0.00 |
| 22/10/2019 | GOVI On 06-February-20 | 703.13 | Call | GOVI | 2600 | 0 | 2600 | 0 | 0.00 |
| 22/10/2019 | GOVI On 06-February-20 | 703.13 | Put | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 22/10/2019 | GOVI On 06-February-20 | 703.15 | Put | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 22/10/2019 | GOVI On 06-February-20 | 703.14 | Put | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 22/10/2019 | GOVI On 07-May-20 | | | GOVI | 716.18 | 712.7910 | 716.1840 | 712.7910 | 0.00 |
| 22/10/2019 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 38160 | 7 | 38160 | 7 | 0.00 |
| 22/10/2019 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 37960 | 7 | 37960 | 7 | 0.00 |
| 22/10/2019 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 38060 | 7 | 38060 | 7 | 0.00 |
| 22/10/2019 | GOVI On 06-August-20 | | | GOVI | 729.50 | 726.0590 | 729.5030 | 726.0590 | 0.00 |
| 22/10/2019 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 13630 | 0 | 13630 | 0 | 0.00 |
| 22/10/2019 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 13730 | 0 | 13730 | 0 | 0.00 |
| 22/10/2019 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 13830 | 0 | 13830 | 0 | 0.00 |
| 22/10/2019 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 22/10/2019 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 22/10/2019 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 22/10/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/10/2019 | IGOV On 07-November-19 | | | Index Future | 261.78 | 261.9660 | 261.7830 | 261.9660 | 1,071.00 |
| 22/10/2019 | IGOV On 06-February-20 | | | Index Future | 266.57 | 266.7680 | 266.5720 | 266.7680 | 49.00 |
| 22/10/2019 | IGOV On 07-May-20 | | | Index Future | 271.48 | 271.6850 | 271.4840 | 271.6850 | 0.00 |
| 22/10/2019 | IGOV On 06-August-20 | | | Index Future | 276.60 | 276.8040 | 276.5950 | 276.8040 | 0.00 |
| 22/10/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.70 | 102.7000 | 102.7000 | 102.7000 | 0.00 |
| 22/10/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.56 | 98.5600 | 98.5600 | 98.5600 | 0.00 |
| 22/10/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.97 | 101.9800 | 101.9700 | 101.9800 | 0.00 |
| 22/10/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.76 | 98.7700 | 98.7600 | 98.7700 | 0.00 |
| 22/10/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.35 | 95.3600 | 95.3500 | 95.3600 | 0.00 |
| 22/10/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.30 | 94.3100 | 94.3000 | 94.3100 | 0.00 |
| 22/10/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.21 | 93.2300 | 93.2100 | 93.2300 | 0.00 |
| 22/10/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.08 | 93.1000 | 93.0800 | 93.1000 | 0.00 |
| 22/10/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.02 | 95.0500 | 95.0200 | 95.0500 | 51.00 |
| 22/10/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 94.93 | 94.9700 | 94.9300 | 94.9700 | 0.00 |
| 22/10/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 95.87 | 95.9200 | 95.8700 | 95.9200 | 0.00 |
| 22/10/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.59 | 99.6400 | 99.5900 | 99.6400 | 0.00 |
| 22/10/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.63 | 100.6900 | 100.6300 | 100.6900 | 0.00 |
| 22/10/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 93.70 | 93.7600 | 93.7000 | 93.7600 | 0.00 |
| 22/10/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 99.61 | 99.6600 | 99.6100 | 99.6600 | 0.00 |
| 22/10/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.86 | 94.9000 | 94.8600 | 94.9000 | 0.00 |
| 22/10/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 90.08 | 90.1900 | 90.0800 | 90.1900 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 86.88 | 87.0100 | 86.8800 | 87.0100 | 0.00 |
| 22/10/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 85.48 | 85.6100 | 85.4800 | 85.6100 | 0.00 |
| 22/10/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 87.59 | 87.7300 | 87.5900 | 87.7300 | 0.00 |
| 22/10/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 91.41 | 91.5600 | 91.4100 | 91.5600 | 0.00 |
| 22/10/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 89.89 | 90.0400 | 89.8900 | 90.0400 | 0.00 |
| 22/10/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 91.97 | 92.1300 | 91.9700 | 92.1300 | 0.00 |
| 22/10/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 97.51 | 97.6700 | 97.5100 | 97.6700 | 0.00 |
| 22/10/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 97.85 | 98.0200 | 97.8500 | 98.0200 | 0.00 |
| 22/10/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 91.17 | 91.3400 | 91.1700 | 91.3400 | 0.00 |
| 22/10/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 98.55 | 98.7200 | 98.5500 | 98.7200 | 0.00 |
| 22/10/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.92 | 92.0900 | 91.9200 | 92.0900 | 0.00 |
| 22/10/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 22/10/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 22/10/2019 | JBAF On 18-December-19 | | | Jibar Tradeable Future | 7.13 | 92.8700 | 7.1300 | 92.8700 | 0.00 |
| 22/10/2019 | R023 On 07-November-19 | | | Bond Future | 7.27 | 102.7763 | 7.2677 | 102.7763 | 52,641.00 |
| 22/10/2019 | R023 On 07-November-19 | 7.98 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 22/10/2019 | R023 On 07-November-19 | 7.99 | Call | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 22/10/2019 | R023 On 07-November-19 | 8.00 | Call | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 22/10/2019 | R023 On 07-November-19 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R023 On 07-November-19 | 7.99 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/10/2019 | R023 On 07-November-19 | 7.98 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/10/2019 | R023 On 06-February-20 | | | Bond Future | 7.27 | 104.6349 | 7.2701 | 104.6349 | 25,292.00 |
| 22/10/2019 | R023 On 06-February-20 | 7.52 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-February-20 | 7.54 | Call | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-February-20 | 7.53 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-February-20 | 7.53 | Put | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 22/10/2019 | R023 On 06-February-20 | 7.54 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 22/10/2019 | R023 On 06-February-20 | 7.52 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 22/10/2019 | R023 On 07-May-20 | | | Bond Future | 7.25 | 102.6058 | 7.2543 | 102.6058 | 0.00 |
| 22/10/2019 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 22/10/2019 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 22/10/2019 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 22/10/2019 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 22/10/2019 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 1264 | 1 | 1264 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-August-20 | | | Bond Future | 7.21 | 104.5156 | 7.2136 | 104.5156 | 0.00 |
| 22/10/2019 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 22/10/2019 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | | | Bond Future | 9.49 | 96.1987 | 9.4943 | 96.1987 | 70,712.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.87 | Call | Bond Future | 2975 | 2 | 2975 | 2 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 8.92 | Call | Bond Future | 14 | 0 | 14 | 0 | 3,500.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.52 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 3,500.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.88 | Call | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.89 | Call | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 10.21 | Call | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.88 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.87 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 10.21 | Put | Bond Future | 18 | 0 | 18 | 0 | 3,500.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.52 | Put | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 8.92 | Put | Bond Future | 4588 | 5 | 4588 | 5 | 0.00 |
| 22/10/2019 | R035 On 07-November-19 | 9.89 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 22/10/2019 | R035 On 06-February-20 | | | Bond Future | 9.56 | 97.9383 | 9.5648 | 97.9383 | 37,447.00 |
| 22/10/2019 | R035 On 06-February-20 | 9.61 | Call | Bond Future | 2596 | 2 | 2596 | 2 | 0.00 |
| 22/10/2019 | R035 On 06-February-20 | 9.60 | Call | Bond Future | 2555 | 2 | 2555 | 2 | 0.00 |
| 22/10/2019 | R035 On 06-February-20 | 9.59 | Call | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |
| 22/10/2019 | R035 On 06-February-20 | 9.59 | Put | Bond Future | 2324 | 3 | 2324 | 3 | 0.00 |
| 22/10/2019 | R035 On 06-February-20 | 9.61 | Put | Bond Future | 2255 | 3 | 2255 | 3 | 0.00 |
| 22/10/2019 | R035 On 06-February-20 | 9.60 | Put | Bond Future | 2289 | 3 | 2289 | 3 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | | | Bond Future | 9.63 | 95.2166 | 9.6302 | 95.2166 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 1463 | 1 | 1463 | 1 | 5,000.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 3689 | 3 | 3689 | 3 | 5,000.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 2602 | 2 | 2602 | 2 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 2675 | 2 | 2675 | 2 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 8769 | 8 | 8769 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 2639 | 2 | 2639 | 2 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 3731 | 4 | 3731 | 4 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 921 | 1 | 921 | 1 | 5,000.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 22/10/2019 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 5468 | 6 | 5468 | 6 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | | | Bond Future | 9.69 | 96.9888 | 9.6926 | 96.9888 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 2483 | 2 | 2483 | 2 | 24,761.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 5573 | 5 | 5573 | 5 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 1689 | 2 | 1689 | 2 | 3,000.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 5532 | 5 | 5532 | 5 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 5614 | 5 | 5614 | 5 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 9016 | 10 | 9016 | 10 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 7788 | 8 | 7788 | 8 | 0.00 |
| 22/10/2019 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | | | Bond Future | 8.21 | 115.9144 | 8.2098 | 115.9144 | 89,879.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.25 | Call | Bond Future | 719 | 1 | 719 | 1 | 3,750.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.73 | Call | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.94 | Call | Bond Future | 4076 | 4 | 4076 | 4 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.20 | Call | Bond Future | 568 | 0 | 568 | 0 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.23 | Call | Bond Future | 656 | 1 | 656 | 1 | 4,955.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.96 | Call | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.95 | Call | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.96 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.20 | Put | Bond Future | 624 | 1 | 624 | 1 | 7,500.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.23 | Put | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.73 | Put | Bond Future | 20 | 0 | 20 | 0 | 4,955.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.94 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 22/10/2019 | R186 On 07-November-19 | 8.25 | Put | Bond Future | 490 | 1 | 490 | 1 | 3,750.00 |
| 22/10/2019 | R186 On 06-February-20 | | | Bond Future | 8.25 | 112.7063 | 8.2540 | 112.7063 | 63,140.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R186 On 06-February-20 | 8.11 | Call | Bond Future | 1159 | 1 | 1159 | 1 | 1,007.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.55 | Call | Bond Future | 2520 | 2 | 2520 | 2 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.50 | Call | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.57 | Call | Bond Future | 2596 | 2 | 2596 | 2 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 9.00 | Call | Bond Future | 4409 | 4 | 4409 | 4 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.56 | Call | Bond Future | 2558 | 2 | 2558 | 2 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.56 | Put | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 9.00 | Put | Bond Future | 376 | 0 | 376 | 0 | 1,007.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.50 | Put | Bond Future | 984 | 1 | 984 | 1 | 1,007.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.57 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.11 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 22/10/2019 | R186 On 06-February-20 | 8.55 | Put | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | | | Bond Future | 8.30 | 114.7565 | 8.2988 | 114.7565 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 1529 | 1 | 1529 | 1 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 4331 | 4 | 4331 | 4 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 6,000.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 1554 | 1 | 1554 | 1 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 610 | 1 | 610 | 1 | 6,000.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 4435 | 5 | 4435 | 5 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 1015 | 1 | 1015 | 1 | 6,000.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 22/10/2019 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 2710 | 3 | 2710 | 3 | 0.00 |
| 22/10/2019 | R186 On 06-August-20 | | | Bond Future | 8.34 | 111.5876 | 8.3384 | 111.5876 | 0.00 |
| 22/10/2019 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 2677 | 2 | 2677 | 2 | 0.00 |
| 22/10/2019 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 22/10/2019 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 2646 | 2 | 2646 | 2 | 0.00 |
| 22/10/2019 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 22/10/2019 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 2513 | 3 | 2513 | 3 | 0.00 |
| 22/10/2019 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 2492 | 3 | 2492 | 3 | 0.00 |
| 22/10/2019 | R197 On 07-November-19 | | | Bond Future | 308.58 | 308.5856 | 308.5804 | 308.5856 | 1,557.00 |
| 22/10/2019 | R197 On 06-February-20 | | | Bond Future | 306.57 | 306.5870 | 306.5703 | 306.5870 | 2,390.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R197 On 07-May-20 | | | Bond Future | 312.22 | 312.2376 | 312.2190 | 312.2376 | 0.00 |
| 22/10/2019 | R197 On 06-August-20 | | | Bond Future | 310.30 | 310.3278 | 310.3038 | 310.3278 | 0.00 |
| 22/10/2019 | R202 On 07-November-19 | | | Bond Future | 233.37 | 233.3712 | 233.3715 | 233.3712 | 8,018.00 |
| 22/10/2019 | R202 On 06-February-20 | | | Bond Future | 233.57 | 233.5830 | 233.5746 | 233.5830 | 2,647.00 |
| 22/10/2019 | R202 On 07-May-20 | | | Bond Future | 237.88 | 237.8882 | 237.8784 | 237.8882 | 0.00 |
| 22/10/2019 | R202 On 06-August-20 | | | Bond Future | 238.22 | 238.2313 | 238.2175 | 238.2313 | 0.00 |
| 22/10/2019 | R207 On 07-November-19 | | | Bond Future | 6.83 | 102.4000 | 6.8339 | 102.4000 | 3,123.00 |
| 22/10/2019 | R207 On 07-November-19 | 2.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R207 On 07-November-19 | 2.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R207 On 07-November-19 | 2.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R207 On 07-November-19 | 2.06 | Put | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 22/10/2019 | R207 On 07-November-19 | 2.07 | Put | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 22/10/2019 | R207 On 07-November-19 | 2.08 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 22/10/2019 | R208 On 07-November-19 | | | Bond Future | 6.61 | 100.9619 | 6.6148 | 100.9619 | 10,561.00 |
| 22/10/2019 | R208 On 07-November-19 | 6.84 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-November-19 | 6.83 | Call | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-November-19 | 6.82 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-November-19 | 6.83 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-November-19 | 6.82 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-November-19 | 6.84 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-February-20 | | | Bond Future | 6.45 | 102.7876 | 6.4527 | 102.7876 | 549.00 |
| 22/10/2019 | R208 On 06-February-20 | 6.12 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-February-20 | 6.13 | Call | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-February-20 | 6.14 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-February-20 | 6.14 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-February-20 | 6.12 | Put | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-February-20 | 6.13 | Put | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-May-20 | | | Bond Future | 6.18 | 101.2541 | 6.1830 | 101.2541 | 0.00 |
| 22/10/2019 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 22/10/2019 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 22/10/2019 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 1174 | 1 | 1174 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R208 On 06-August-20 | | | Bond Future | 5.64 | 103.1387 | 5.6378 | 103.1387 | 0.00 |
| 22/10/2019 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 22/10/2019 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | | | Bond Future | 9.50 | 73.5425 | 9.4972 | 73.5425 | 95,071.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.80 | Call | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.50 | Call | Bond Future | 814 | 1 | 814 | 1 | 5,000.00 |
| 22/10/2019 | R209 On 07-November-19 | 8.92 | Call | Bond Future | 14 | 0 | 14 | 0 | 8,000.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.82 | Call | Bond Future | 2254 | 2 | 2254 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.33 | Call | Bond Future | 359 | 0 | 359 | 0 | 8,000.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.81 | Call | Bond Future | 2201 | 2 | 2201 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.77 | Call | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.33 | Put | Bond Future | 1472 | 2 | 1472 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.82 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.81 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.77 | Put | Bond Future | 225 | 0 | 225 | 0 | 8,000.00 |
| 22/10/2019 | R209 On 07-November-19 | 8.92 | Put | Bond Future | 3961 | 4 | 3961 | 4 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.80 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 22/10/2019 | R209 On 07-November-19 | 9.50 | Put | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 22/10/2019 | R209 On 06-February-20 | | | Bond Future | 9.56 | 74.8724 | 9.5572 | 74.8724 | 9,692.00 |
| 22/10/2019 | R209 On 06-February-20 | 9.51 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 22/10/2019 | R209 On 06-February-20 | 9.50 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 22/10/2019 | R209 On 06-February-20 | 9.52 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 22/10/2019 | R209 On 06-February-20 | 9.50 | Put | Bond Future | 2285 | 3 | 2285 | 3 | 0.00 |
| 22/10/2019 | R209 On 06-February-20 | 9.51 | Put | Bond Future | 2252 | 3 | 2252 | 3 | 0.00 |
| 22/10/2019 | R209 On 06-February-20 | 9.52 | Put | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-May-20 | | | Bond Future | 9.62 | 73.0831 | 9.6178 | 73.0831 | 0.00 |
| 22/10/2019 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 2268 | 2 | 2268 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 22/10/2019 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 3324 | 4 | 3324 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 3290 | 4 | 3290 | 4 | 0.00 |
| 22/10/2019 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 3359 | 4 | 3359 | 4 | 0.00 |
| 22/10/2019 | R209 On 06-August-20 | | | Bond Future | 9.68 | 74.4435 | 9.6759 | 74.4435 | 0.00 |
| 22/10/2019 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2019 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 34479 | 35 | 34479 | 35 | 0.00 |
| 22/10/2019 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 34587 | 35 | 34587 | 35 | 0.00 |
| 22/10/2019 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 34370 | 35 | 34370 | 35 | 0.00 |
| 22/10/2019 | R210 On 07-November-19 | | | Bond Future | 188.17 | 188.5195 | 188.1684 | 188.5195 | 1,055.00 |
| 22/10/2019 | R210 On 06-February-20 | | | Bond Future | 191.61 | 191.9753 | 191.6106 | 191.9753 | 1,772.00 |
| 22/10/2019 | R210 On 07-May-20 | | | Bond Future | 192.49 | 192.8634 | 192.4912 | 192.8634 | 0.00 |
| 22/10/2019 | R210 On 06-August-20 | | | Bond Future | 196.11 | 196.4975 | 196.1149 | 196.4975 | 0.00 |
| 22/10/2019 | R212 On 07-November-19 | | | Bond Future | 162.07 | 162.1442 | 162.0711 | 162.1442 | 7,384.00 |
| 22/10/2019 | R212 On 06-February-20 | | | Bond Future | 162.79 | 162.8706 | 162.7900 | 162.8706 | 4,084.00 |
| 22/10/2019 | R212 On 07-May-20 | | | Bond Future | 165.79 | 165.8722 | 165.7894 | 165.8722 | 0.00 |
| 22/10/2019 | R212 On 06-August-20 | | | Bond Future | 166.62 | 166.7042 | 166.6170 | 166.7042 | 0.00 |
| 22/10/2019 | R213 On 07-November-19 | | | Bond Future | 9.10 | 86.3584 | 9.0981 | 86.3584 | 21,972.00 |
| 22/10/2019 | R213 On 07-November-19 | 9.58 | Call | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 22/10/2019 | R213 On 07-November-19 | 9.59 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 22/10/2019 | R213 On 07-November-19 | 9.60 | Call | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 22/10/2019 | R213 On 07-November-19 | 9.60 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 22/10/2019 | R213 On 07-November-19 | 9.58 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 22/10/2019 | R213 On 07-November-19 | 9.59 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 22/10/2019 | R213 On 06-February-20 | | | Bond Future | 9.16 | 87.9201 | 9.1622 | 87.9201 | 1,421.00 |
| 22/10/2019 | R213 On 06-February-20 | 9.28 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 22/10/2019 | R213 On 06-February-20 | 9.27 | Call | Bond Future | 2248 | 2 | 2248 | 2 | 0.00 |
| 22/10/2019 | R213 On 06-February-20 | 9.26 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 22/10/2019 | R213 On 06-February-20 | 9.27 | Put | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 22/10/2019 | R213 On 06-February-20 | 9.26 | Put | Bond Future | 1613 | 2 | 1613 | 2 | 0.00 |
| 22/10/2019 | R213 On 06-February-20 | 9.28 | Put | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 22/10/2019 | R213 On 07-May-20 | | | Bond Future | 9.22 | 85.9675 | 9.2212 | 85.9675 | 0.00 |
| 22/10/2019 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 22/10/2019 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 1960 | 2 | 1960 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 22/10/2019 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 22/10/2019 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 3287 | 4 | 3287 | 4 | 0.00 |
| 22/10/2019 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 3253 | 4 | 3253 | 4 | 0.00 |
| 22/10/2019 | R213 On 06-August-20 | | | Bond Future | 9.28 | 87.5676 | 9.2764 | 87.5676 | 0.00 |
| 22/10/2019 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 3298 | 3 | 3298 | 3 | 0.00 |
| 22/10/2019 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 3365 | 3 | 3365 | 3 | 0.00 |
| 22/10/2019 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 22/10/2019 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 22/10/2019 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 22/10/2019 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 22/10/2019 | R214 On 07-November-19 | | | Bond Future | 9.76 | 71.8424 | 9.7584 | 71.8424 | 15,768.00 |
| 22/10/2019 | R214 On 07-November-19 | 10.01 | Call | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 22/10/2019 | R214 On 07-November-19 | 10.02 | Call | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 22/10/2019 | R214 On 07-November-19 | 10.00 | Call | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 22/10/2019 | R214 On 07-November-19 | 10.00 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 22/10/2019 | R214 On 07-November-19 | 10.01 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 22/10/2019 | R214 On 07-November-19 | 10.02 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 22/10/2019 | R214 On 06-February-20 | | | Bond Future | 9.82 | 73.1416 | 9.8244 | 73.1416 | 462.00 |
| 22/10/2019 | R214 On 06-February-20 | 9.71 | Call | Bond Future | 1856 | 2 | 1856 | 2 | 0.00 |
| 22/10/2019 | R214 On 06-February-20 | 9.73 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 22/10/2019 | R214 On 06-February-20 | 9.72 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 22/10/2019 | R214 On 06-February-20 | 9.72 | Put | Bond Future | 2598 | 3 | 2598 | 3 | 0.00 |
| 22/10/2019 | R214 On 06-February-20 | 9.73 | Put | Bond Future | 2562 | 3 | 2562 | 3 | 0.00 |
| 22/10/2019 | R214 On 06-February-20 | 9.71 | Put | Bond Future | 2634 | 3 | 2634 | 3 | 0.00 |
| 22/10/2019 | R214 On 07-May-20 | | | Bond Future | 9.89 | 71.1739 | 9.8857 | 71.1739 | 0.00 |
| 22/10/2019 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 2564 | 2 | 2564 | 2 | 0.00 |
| 22/10/2019 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 2597 | 2 | 2597 | 2 | 0.00 |
| 22/10/2019 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 2531 | 2 | 2531 | 2 | 0.00 |
| 22/10/2019 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 3446 | 4 | 3446 | 4 | 0.00 |
| 22/10/2019 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 3411 | 4 | 3411 | 4 | 0.00 |
| 22/10/2019 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 3375 | 4 | 3375 | 4 | 0.00 |
| 22/10/2019 | R214 On 06-August-20 | | | Bond Future | 9.94 | 72.4986 | 9.9443 | 72.4986 | 0.00 |
| 22/10/2019 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 3903 | 4 | 3903 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2019 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 22/10/2019 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 3938 | 4 | 3938 | 4 | 0.00 |
| 22/10/2019 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 3733 | 4 | 3733 | 4 | 0.00 |
| 22/10/2019 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 22/10/2019 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 3702 | 4 | 3702 | 4 | 0.00 |
| 22/10/2019 | R248 On 07-November-19 | | | Bond Future | 9.84 | 90.8365 | 9.8438 | 90.8365 | 75,948.00 |
| 22/10/2019 | R248 On 07-November-19 | 10.03 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 22/10/2019 | R248 On 07-November-19 | 10.02 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 22/10/2019 | R248 On 07-November-19 | 10.01 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 22/10/2019 | R248 On 07-November-19 | 10.02 | Put | Bond Future | 495 | 1 | 495 | 1 | 0.00 |
| 22/10/2019 | R248 On 07-November-19 | 10.01 | Put | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 22/10/2019 | R248 On 07-November-19 | 10.03 | Put | Bond Future | 473 | 1 | 473 | 1 | 0.00 |
| 22/10/2019 | R248 On 06-February-20 | | | Bond Future | 9.91 | 92.4791 | 9.9120 | 92.4791 | 28,808.00 |
| 22/10/2019 | R248 On 06-February-20 | 9.71 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 22/10/2019 | R248 On 06-February-20 | 9.72 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 22/10/2019 | R248 On 06-February-20 | 9.70 | Call | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 22/10/2019 | R248 On 06-February-20 | 9.72 | Put | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 22/10/2019 | R248 On 06-February-20 | 9.70 | Put | Bond Future | 3657 | 4 | 3657 | 4 | 0.00 |
| 22/10/2019 | R248 On 06-February-20 | 9.71 | Put | Bond Future | 3607 | 4 | 3607 | 4 | 0.00 |
| 22/10/2019 | R248 On 07-May-20 | | | Bond Future | 9.98 | 89.7215 | 9.9754 | 89.7215 | 0.00 |
| 22/10/2019 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 22/10/2019 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 22/10/2019 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 22/10/2019 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 4537 | 5 | 4537 | 5 | 0.00 |
| 22/10/2019 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 4585 | 5 | 4585 | 5 | 0.00 |
| 22/10/2019 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 4489 | 5 | 4489 | 5 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | | | Bond Future | 10.04 | 91.3915 | 10.0361 | 91.3915 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 2382 | 2 | 2382 | 2 | 20,640.00 |
| 22/10/2019 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 6135 | 6 | 6135 | 6 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 1703 | 2 | 1703 | 2 | 3,000.00 |
| 22/10/2019 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 6089 | 6 | 6089 | 6 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 4824 | 5 | 4824 | 5 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 4789 | 5 | 4789 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 22/10/2019 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 11124 | 12 | 11124 | 12 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 4859 | 5 | 4859 | 5 | 0.00 |
| 22/10/2019 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 9377 | 10 | 9377 | 10 | 0.00 |