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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 2025 On 05-November-20 | | | Bond Future | 143.40 | 143.3175 | 143.4032 | 143.3175 | 3,967.00 |
| 05/10/2020 | 2025 On 04-February-21 | | | Bond Future | 143.37 | 143.2850 | 143.3711 | 143.2850 | 0.00 |
| 05/10/2020 | 2025 On 06-May-21 | | | Bond Future | 144.95 | 144.8593 | 144.9459 | 144.8593 | 0.00 |
| 05/10/2020 | 2025 On 05-August-21 | | | Bond Future | 145.02 | 144.9361 | 145.0236 | 144.9361 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2029 On 05-November-20 | | | Bond Future | 99.23 | 99.3363 | 99.2270 | 99.3363 | 4,935.00 |
| 05/10/2020 | 2029 On 04-February-21 | | | Bond Future | 100.25 | 100.3586 | 100.2480 | 100.3586 | 0.00 |
| 05/10/2020 | 2029 On 06-May-21 | | | Bond Future | 100.21 | 100.3224 | 100.2102 | 100.3224 | 0.00 |
| 05/10/2020 | 2029 On 05-August-21 | | | Bond Future | 101.32 | 101.4349 | 101.3215 | 101.4349 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | | | Bond Future | 9.53 | 93.1668 | 9.5339 | 93.1668 | 92,290.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.99 | Call | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 210 | 0 | 210 | 0 | 3,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 1650 | 2 | 1650 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 401 | 1 | 401 | 1 | 1,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 25 | 0 | 25 | 0 | 1,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 133 | 0 | 133 | 0 | 3,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.66 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.60 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.49 | Call | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 7 | 0 | 7 | 0 | 3,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 3371 | 4 | 3371 | 4 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.65 | Call | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 218 | 0 | 218 | 0 | 14,160.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 2539 | 3 | 2539 | 3 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 698 | 1 | 698 | 1 | 3,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 5275 | 6 | 5275 | 6 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 27 | 0 | 27 | 0 | 14,160.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 59 | 0 | 59 | 0 | 9,414.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 388 | 0 | 388 | 0 | 9,414.00 |
| 05/10/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 4794 | 5 | 4794 | 5 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 3308 | 3 | 3308 | 3 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 4150 | 4 | 4150 | 4 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 160 | 0 | 160 | 0 | 3,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 5997 | 6 | 5997 | 6 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.65 | Put | Bond Future | 1123 | 1 | 1123 | 1 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.49 | Put | Bond Future | 1544 | 1 | 1544 | 1 | 2,500.00 |
| 05/10/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 207 | 0 | 207 | 0 | 2,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 4849 | 5 | 4849 | 5 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 7021 | 7 | 7021 | 7 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 713 | 1 | 713 | 1 | 14,160.00 |
| 05/10/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 448 | 0 | 448 | 0 | 1,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.66 | Put | Bond Future | 1100 | 1 | 1100 | 1 | 5,500.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.60 | Put | Bond Future | 1244 | 1 | 1244 | 1 | 3,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.99 | Put | Bond Future | 529 | 1 | 529 | 1 | 2,500.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 8644 | 8 | 8644 | 8 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 1219 | 1 | 1219 | 1 | 3,000.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 7144 | 7 | 7144 | 7 | 0.00 |
| 05/10/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 4202 | 4 | 4202 | 4 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | | | Bond Future | 9.76 | 90.0987 | 9.7562 | 90.0987 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 483 | 1 | 483 | 1 | 1,600.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 618 | 1 | 618 | 1 | 1,000.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 1627 | 2 | 1627 | 2 | 1,000.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 609 | 1 | 609 | 1 | 800.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 1705 | 2 | 1705 | 2 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 1784 | 2 | 1784 | 2 | 1,600.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 800.00 |
| 05/10/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 4503 | 5 | 4503 | 5 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 2111 | 2 | 2111 | 2 | 1,800.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 6281 | 6 | 6281 | 6 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 5208 | 5 | 5208 | 5 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 8713 | 9 | 8713 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 5054 | 5 | 5054 | 5 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 5092 | 5 | 5092 | 5 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 9575 | 9 | 9575 | 9 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 5016 | 5 | 5016 | 5 | 0.00 |
| 05/10/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 8661 | 8 | 8661 | 8 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | | | Bond Future | 9.98 | 91.0680 | 9.9825 | 91.0680 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 6142 | 6 | 6142 | 6 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 9505 | 10 | 9505 | 10 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 3606 | 4 | 3606 | 4 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 538 | 1 | 538 | 1 | 700.00 |
| 05/10/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 9542 | 10 | 9542 | 10 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 9578 | 10 | 9578 | 10 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 6178 | 6 | 6178 | 6 | 700.00 |
| 05/10/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 12099 | 12 | 12099 | 12 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 3938 | 4 | 3938 | 4 | 700.00 |
| 05/10/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 6444 | 6 | 6444 | 6 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 3627 | 4 | 3627 | 4 | 0.00 |
| 05/10/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | | | Bond Future | 10.23 | 88.0512 | 10.2303 | 88.0512 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 10025 | 10 | 10025 | 10 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 2236 | 2 | 2236 | 2 | 600.00 |
| 05/10/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 4554 | 5 | 4554 | 5 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1442 | 2 | 1442 | 2 | 600.00 |
| 05/10/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 4581 | 5 | 4581 | 5 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 3568 | 3 | 3568 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 6349 | 6 | 6349 | 6 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 8322 | 8 | 8322 | 8 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 3613 | 4 | 3613 | 4 | 0.00 |
| 05/10/2020 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 1103 | 1 | 1103 | 1 | 600.00 |
| 05/10/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 3590 | 3 | 3590 | 3 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | | | Bond Future | 10.59 | 86.0348 | 10.5905 | 86.0348 | 121,089.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 3418 | 4 | 3418 | 4 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 13 | 0 | 13 | 0 | 3,000.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 104 | 0 | 104 | 0 | 3,000.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 53 | 0 | 53 | 0 | 1,000.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 5 | 0 | 5 | 0 | 1,000.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 5268 | 5 | 5268 | 5 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 9274 | 9 | 9274 | 9 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 10417 | 10 | 10417 | 10 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 632 | 1 | 632 | 1 | 1,000.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 7135 | 7 | 7135 | 7 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 6090 | 6 | 6090 | 6 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 5212 | 5 | 5212 | 5 | 0.00 |
| 05/10/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 758 | 1 | 758 | 1 | 3,000.00 |
| 05/10/2020 | 2032 On 04-February-21 | | | Bond Future | 10.83 | 86.8990 | 10.8322 | 86.8990 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 322 | 0 | 322 | 0 | 800.00 |
| 05/10/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 658 | 1 | 658 | 1 | 800.00 |
| 05/10/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 3498 | 4 | 3498 | 4 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 8237 | 8 | 8237 | 8 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 8186 | 8 | 8186 | 8 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 10014 | 10 | 10014 | 10 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 3566 | 3 | 3566 | 3 | 800.00 |
| 05/10/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 8288 | 8 | 8288 | 8 | 0.00 |
| 05/10/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 13015 | 13 | 13015 | 13 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | | | Bond Future | 11.08 | 83.6882 | 11.0761 | 83.6882 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 2443 | 3 | 2443 | 3 | 736.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 7634 | 8 | 7634 | 8 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 9200 | 10 | 9200 | 10 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 7667 | 8 | 7667 | 8 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 7602 | 8 | 7602 | 8 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 05/10/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 1570 | 2 | 1570 | 2 | 736.00 |
| 05/10/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 6660 | 6 | 6660 | 6 | 0.00 |
| 05/10/2020 | 2032 On 05-August-21 | | | Bond Future | 11.33 | 84.5967 | 11.3349 | 84.5967 | 0.00 |
| 05/10/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 4643 | 5 | 4643 | 5 | 0.00 |
| 05/10/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 05/10/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 4670 | 5 | 4670 | 5 | 0.00 |
| 05/10/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 4535 | 4 | 4535 | 4 | 0.00 |
| 05/10/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 4510 | 4 | 4510 | 4 | 0.00 |
| 05/10/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 4485 | 4 | 4485 | 4 | 0.00 |
| 05/10/2020 | 2033 On 05-November-20 | | | Bond Future | 93.34 | 93.2976 | 93.3389 | 93.2976 | 10,329.00 |
| 05/10/2020 | 2033 On 04-February-21 | | | Bond Future | 94.30 | 94.2578 | 94.2992 | 94.2578 | 0.00 |
| 05/10/2020 | 2033 On 06-May-21 | | | Bond Future | 94.12 | 94.0784 | 94.1199 | 94.0784 | 0.00 |
| 05/10/2020 | 2033 On 05-August-21 | | | Bond Future | 95.16 | 95.1217 | 95.1637 | 95.1217 | 0.00 |
| 05/10/2020 | 2037 On 05-November-20 | | | Bond Future | 11.66 | 79.8583 | 11.6639 | 79.8583 | 138,532.00 |
| 05/10/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 05/10/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 05/10/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 05/10/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 9703 | 9 | 9703 | 9 | 0.00 |
| 05/10/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 9564 | 9 | 9564 | 9 | 0.00 |
| 05/10/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 9634 | 9 | 9634 | 9 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2037 On 04-February-21 | | | Bond Future | 11.91 | 76.4063 | 11.9148 | 76.4063 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 4098 | 4 | 4098 | 4 | 300.00 |
| 05/10/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 321 | 0 | 321 | 0 | 72.00 |
| 05/10/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 10293 | 11 | 10293 | 11 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 1462 | 2 | 1462 | 2 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 961 | 1 | 961 | 1 | 240.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 11021 | 11 | 11021 | 11 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 3978 | 4 | 3978 | 4 | 240.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 9913 | 10 | 9913 | 10 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 11141 | 11 | 11141 | 11 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 915 | 1 | 915 | 1 | 300.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 7957 | 8 | 7957 | 8 | 72.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 10664 | 10 | 10664 | 10 | 72.00 |
| 05/10/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 11081 | 11 | 11081 | 11 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 15198 | 15 | 15198 | 15 | 0.00 |
| 05/10/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 3783 | 4 | 3783 | 4 | 0.00 |
| 05/10/2020 | 2037 On 06-May-21 | | | Bond Future | 12.17 | 77.2286 | 12.1685 | 77.2286 | 0.00 |
| 05/10/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 5518 | 6 | 5518 | 6 | 0.00 |
| 05/10/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 5549 | 6 | 5549 | 6 | 0.00 |
| 05/10/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 5580 | 6 | 5580 | 6 | 0.00 |
| 05/10/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 4120 | 4 | 4120 | 4 | 0.00 |
| 05/10/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |
| 05/10/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 4143 | 4 | 4143 | 4 | 0.00 |
| 05/10/2020 | 2037 On 05-August-21 | | | Bond Future | 12.44 | 73.8115 | 12.4432 | 73.8115 | 0.00 |
| 05/10/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 4596 | 5 | 4596 | 5 | 0.00 |
| 05/10/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 4623 | 5 | 4623 | 5 | 0.00 |
| 05/10/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 4649 | 5 | 4649 | 5 | 0.00 |
| 05/10/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 5588 | 5 | 5588 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 5531 | 5 | 5531 | 5 | 0.00 |
| 05/10/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 5559 | 5 | 5559 | 5 | 0.00 |
| 05/10/2020 | 2038 On 05-November-20 | | | Bond Future | 104.71 | 104.7374 | 104.7140 | 104.7374 | 11,137.00 |
| 05/10/2020 | 2038 On 04-February-21 | | | Bond Future | 104.10 | 104.1193 | 104.0953 | 104.1193 | 0.00 |
| 05/10/2020 | 2038 On 06-May-21 | | | Bond Future | 105.24 | 105.2636 | 105.2389 | 105.2636 | 0.00 |
| 05/10/2020 | 2038 On 05-August-21 | | | Bond Future | 104.69 | 104.7102 | 104.6852 | 104.7102 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | | | Bond Future | 11.78 | 81.8583 | 11.7776 | 81.8583 | 72,922.00 |
| 05/10/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 1 | 0 | 1 | 0 | 2,000.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 17 | 0 | 17 | 0 | 2,000.00 |
| 05/10/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 6 | 0 | 6 | 0 | 2,380.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 298 | 0 | 298 | 0 | 2,380.00 |
| 05/10/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 2892 | 3 | 2892 | 3 | 2,000.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 10132 | 10 | 10132 | 10 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 16597 | 16 | 16597 | 16 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 12513 | 12 | 12513 | 12 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 10057 | 10 | 10057 | 10 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 2147 | 2 | 2147 | 2 | 2,000.00 |
| 05/10/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 5410 | 5 | 5410 | 5 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 10734 | 10 | 10734 | 10 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 10206 | 10 | 10206 | 10 | 0.00 |
| 05/10/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 14682 | 14 | 14682 | 14 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | | | Bond Future | 12.02 | 78.1761 | 12.0248 | 78.1761 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 478 | 1 | 478 | 1 | 800.00 |
| 05/10/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 3253 | 3 | 3253 | 3 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 194 | 0 | 194 | 0 | 500.00 |
| 05/10/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 221 | 0 | 221 | 0 | 800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 606 | 1 | 606 | 1 | 500.00 |
| 05/10/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 11666 | 11 | 11666 | 11 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 5621 | 5 | 5621 | 5 | 500.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 12729 | 12 | 12729 | 12 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 18331 | 18 | 18331 | 18 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 17688 | 17 | 17688 | 17 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 13912 | 14 | 13912 | 14 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 11536 | 11 | 11536 | 11 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 11601 | 11 | 11601 | 11 | 0.00 |
| 05/10/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 5004 | 5 | 5004 | 5 | 800.00 |
| 05/10/2020 | 2040 On 06-May-21 | | | Bond Future | 12.27 | 79.0174 | 12.2744 | 79.0174 | 0.00 |
| 05/10/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 5456 | 6 | 5456 | 6 | 0.00 |
| 05/10/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 5487 | 6 | 5487 | 6 | 0.00 |
| 05/10/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 5425 | 6 | 5425 | 6 | 0.00 |
| 05/10/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 4582 | 4 | 4582 | 4 | 0.00 |
| 05/10/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 4556 | 4 | 4556 | 4 | 0.00 |
| 05/10/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 4529 | 4 | 4529 | 4 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | | | Bond Future | 12.54 | 75.3694 | 12.5446 | 75.3694 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 12531 | 13 | 12531 | 13 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 2730 | 3 | 2730 | 3 | 900.00 |
| 05/10/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 5034 | 5 | 5034 | 5 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 5091 | 5 | 5091 | 5 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 900.00 |
| 05/10/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 5399 | 5 | 5399 | 5 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 5428 | 5 | 5428 | 5 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 11144 | 11 | 11144 | 11 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 1415 | 1 | 1415 | 1 | 900.00 |
| 05/10/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 5456 | 5 | 5456 | 5 | 0.00 |
| 05/10/2020 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 8697 | 8 | 8697 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2044 On 05-November-20 | | | Bond Future | 11.80 | 78.6240 | 11.8045 | 78.6240 | 47,194.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 1 | 0 | 1 | 0 | 1,815.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 4 | 0 | 4 | 0 | 300.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 6 | 0 | 6 | 0 | 525.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 525.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 467 | 1 | 467 | 1 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,815.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 5 | 0 | 5 | 0 | 1,815.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 12555 | 12 | 12555 | 12 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 4612 | 4 | 4612 | 4 | 1,815.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 3316 | 3 | 3316 | 3 | 1,815.00 |
| 05/10/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 22907 | 23 | 22907 | 23 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 10050 | 10 | 10050 | 10 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 12716 | 12 | 12716 | 12 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 18520 | 18 | 18520 | 18 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 10126 | 10 | 10126 | 10 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 15201 | 15 | 15201 | 15 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 18972 | 19 | 18972 | 19 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 13204 | 13 | 13204 | 13 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 5238 | 5 | 5238 | 5 | 525.00 |
| 05/10/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 13122 | 13 | 13122 | 13 | 0.00 |
| 05/10/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 3544 | 3 | 3544 | 3 | 300.00 |
| 05/10/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 10202 | 10 | 10202 | 10 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | | | Bond Future | 12.04 | 75.0344 | 12.0432 | 75.0344 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 680 | 1 | 680 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 242 | 0 | 242 | 0 | 265.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 12158 | 12 | 12158 | 12 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 12636 | 12 | 12636 | 12 | 265.00 |
| 05/10/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 17383 | 17 | 17383 | 17 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 9154 | 9 | 9154 | 9 | 265.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 12226 | 12 | 12226 | 12 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 14427 | 14 | 14427 | 14 | 0.00 |
| 05/10/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 12090 | 12 | 12090 | 12 | 0.00 |
| 05/10/2020 | 2044 On 06-May-21 | | | Bond Future | 12.28 | 75.8420 | 12.2838 | 75.8420 | 0.00 |
| 05/10/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 5486 | 6 | 5486 | 6 | 0.00 |
| 05/10/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 5455 | 6 | 5455 | 6 | 0.00 |
| 05/10/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 5425 | 6 | 5425 | 6 | 0.00 |
| 05/10/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 4555 | 4 | 4555 | 4 | 0.00 |
| 05/10/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 4581 | 4 | 4581 | 4 | 0.00 |
| 05/10/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 4529 | 4 | 4529 | 4 | 0.00 |
| 05/10/2020 | 2044 On 05-August-21 | | | Bond Future | 12.54 | 72.2847 | 12.5442 | 72.2847 | 0.00 |
| 05/10/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 5399 | 6 | 5399 | 6 | 0.00 |
| 05/10/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 5428 | 6 | 5428 | 6 | 0.00 |
| 05/10/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 5370 | 6 | 5370 | 6 | 0.00 |
| 05/10/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 5114 | 5 | 5114 | 5 | 0.00 |
| 05/10/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 5088 | 5 | 5088 | 5 | 0.00 |
| 05/10/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 5061 | 5 | 5061 | 5 | 0.00 |
| 05/10/2020 | 2046 On 05-November-20 | | | Bond Future | 92.75 | 92.4805 | 92.7547 | 92.4805 | 16,311.00 |
| 05/10/2020 | 2046 On 04-February-21 | | | Bond Future | 93.71 | 93.4323 | 93.7090 | 93.4323 | 0.00 |
| 05/10/2020 | 2046 On 06-May-21 | | | Bond Future | 92.95 | 92.6696 | 92.9490 | 92.6696 | 0.00 |
| 05/10/2020 | 2046 On 05-August-21 | | | Bond Future | 93.98 | 93.6974 | 93.9798 | 93.6974 | 0.00 |
| 05/10/2020 | 2050 On 05-November-20 | | | Bond Future | 95.01 | 94.7979 | 95.0116 | 94.7979 | 13,963.00 |
| 05/10/2020 | 2050 On 04-February-21 | | | Bond Future | 94.10 | 93.8845 | 94.1000 | 93.8845 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | 2050 On 06-May-21 | | | Bond Future | 95.13 | 94.9161 | 95.1339 | 94.9161 | 0.00 |
| 05/10/2020 | 2050 On 05-August-21 | | | Bond Future | 94.26 | 94.0422 | 94.2621 | 94.0422 | 0.00 |
| 05/10/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | AL37 On 05-November-20 | | | Index Future | 758.51 | 758.6200 | 758.5120 | 758.6200 | 0.00 |
| 05/10/2020 | AL37 On 04-February-21 | | | Index Future | 766.12 | 766.2400 | 766.1230 | 766.2400 | 0.00 |
| 05/10/2020 | AL37 On 06-May-21 | | | Index Future | 774.35 | 774.4700 | 774.3450 | 774.4700 | 0.00 |
| 05/10/2020 | AL37 On 05-August-21 | | | Index Future | 782.66 | 782.7850 | 782.6560 | 782.7850 | 0.00 |
| 05/10/2020 | AL7T On 05-November-20 | | | Index Future | 809.75 | 812.2710 | 809.7500 | 812.2710 | 0.00 |
| 05/10/2020 | AL7T On 04-February-21 | | | Index Future | 817.88 | 820.4300 | 817.8750 | 820.4300 | 0.00 |
| 05/10/2020 | AL7T On 06-May-21 | | | Index Future | 826.65 | 829.2420 | 826.6530 | 829.2420 | 0.00 |
| 05/10/2020 | AL7T On 05-August-21 | | | Index Future | 835.53 | 838.1450 | 835.5250 | 838.1450 | 0.00 |
| 05/10/2020 | ALBI On 05-November-20 | | | Index Future | 710.49 | 712.2210 | 710.4890 | 712.2210 | 226.00 |
| 05/10/2020 | ALBI On 04-February-21 | | | Index Future | 717.62 | 719.3750 | 717.6180 | 719.3750 | 0.00 |
| 05/10/2020 | ALBI On 06-May-21 | | | Index Future | 725.32 | 727.1020 | 725.3200 | 727.1020 | 0.00 |
| 05/10/2020 | ALBI On 05-August-21 | | | Index Future | 733.10 | 734.9080 | 733.1040 | 734.9080 | 0.00 |
| 05/10/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/10/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2020 | ES33 On 05-November-20 | | | Bond Future | 12.20 | 71.2211 | 12.2037 | 71.2211 | 350.00 |
| 05/10/2020 | ES33 On 04-February-21 | | | Bond Future | 12.50 | 71.9364 | 12.4985 | 71.9364 | 0.00 |
| 05/10/2020 | ES33 On 06-May-21 | | | Bond Future | 12.79 | 68.9348 | 12.7921 | 68.9348 | 0.00 |
| 05/10/2020 | ES33 On 05-August-21 | | | Bond Future | 13.10 | 69.6832 | 13.1041 | 69.6832 | 0.00 |
| 05/10/2020 | ES42 On 05-November-20 | | | Bond Future | 12.64 | 70.2474 | 12.6371 | 70.2474 | 4,789.00 |
| 05/10/2020 | ES42 On 04-February-21 | | | Bond Future | 12.91 | 70.9529 | 12.9145 | 70.9529 | 0.00 |
| 05/10/2020 | ES42 On 06-May-21 | | | Bond Future | 13.20 | 67.4573 | 13.2016 | 67.4573 | 0.00 |
| 05/10/2020 | ES42 On 05-August-21 | | | Bond Future | 13.50 | 68.1899 | 13.4987 | 68.1899 | 0.00 |
| 05/10/2020 | GOVI On 05-November-20 | | | GOVI | 702.00 | 703.7390 | 702.0040 | 703.7390 | 1,008.00 |
| 05/10/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 358260 | 34 | 358260 | 34 | 0.00 |
| 05/10/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 358460 | 34 | 358460 | 34 | 0.00 |
| 05/10/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 358360 | 34 | 358360 | 34 | 0.00 |
| 05/10/2020 | GOVI On 04-February-21 | | | GOVI | 709.05 | 710.8070 | 709.0490 | 710.8070 | 0.00 |
| 05/10/2020 | GOVI On 04-February-21 | 750.95 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 418910 | 40 | 418910 | 40 | 0.00 |
| 05/10/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 419010 | 40 | 419010 | 40 | 0.00 |
| 05/10/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 419110 | 40 | 419110 | 40 | 0.00 |
| 05/10/2020 | GOVI On 06-May-21 | | | GOVI | 716.66 | 718.4420 | 716.6580 | 718.4420 | 0.00 |
| 05/10/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 379880 | 40 | 379880 | 40 | 0.00 |
| 05/10/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 379680 | 40 | 379680 | 40 | 0.00 |
| 05/10/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 379780 | 40 | 379780 | 40 | 0.00 |
| 05/10/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 05-August-21 | | | GOVI | 724.35 | 726.1550 | 724.3500 | 726.1550 | 0.00 |
| 05/10/2020 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 52000 | 7 | 52000 | 7 | 0.00 |
| 05/10/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 52100 | 7 | 52100 | 7 | 0.00 |
| 05/10/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 52200 | 7 | 52200 | 7 | 0.00 |
| 05/10/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/10/2020 | IGOV On 05-November-20 | | | Index Future | 255.64 | 255.2460 | 255.6350 | 255.2460 | 1,201.00 |
| 05/10/2020 | IGOV On 04-February-21 | | | Index Future | 258.26 | 257.8730 | 258.2630 | 257.8730 | 0.00 |
| 05/10/2020 | IGOV On 06-May-21 | | | Index Future | 261.10 | 260.7060 | 261.0970 | 260.7060 | 0.00 |
| 05/10/2020 | IGOV On 05-August-21 | | | Index Future | 263.96 | 263.5660 | 263.9620 | 263.5660 | 0.00 |
| 05/10/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 93.97 | 93.9700 | 93.9700 | 93.9700 | 0.00 |
| 05/10/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.15 | 92.1500 | 92.1500 | 92.1500 | 0.00 |
| 05/10/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.23 | 90.2400 | 90.2300 | 90.2400 | 0.00 |
| 05/10/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.10 | 89.1200 | 89.1000 | 89.1200 | 0.00 |
| 05/10/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.29 | 90.3200 | 90.2900 | 90.3200 | 51.00 |
| 05/10/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 89.64 | 89.6700 | 89.6400 | 89.6700 | 0.00 |
| 05/10/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 89.67 | 89.7200 | 89.6700 | 89.7200 | 0.00 |
| 05/10/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 92.75 | 92.8000 | 92.7500 | 92.8000 | 0.00 |
| 05/10/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.22 | 93.2800 | 93.2200 | 93.2800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 85.61 | 85.6700 | 85.6100 | 85.6700 | 0.00 |
| 05/10/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.18 | 91.2400 | 91.1800 | 91.2400 | 0.00 |
| 05/10/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 05/10/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 79.27 | 79.3300 | 79.2700 | 79.3300 | 0.00 |
| 05/10/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 75.91 | 75.9600 | 75.9100 | 75.9600 | 0.00 |
| 05/10/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 74.45 | 74.4800 | 74.4500 | 74.4800 | 0.00 |
| 05/10/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 76.61 | 76.6300 | 76.6100 | 76.6300 | 0.00 |
| 05/10/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 80.75 | 80.7700 | 80.7500 | 80.7700 | 0.00 |
| 05/10/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.35 | 79.3700 | 79.3500 | 79.3700 | 0.00 |
| 05/10/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.56 | 81.5900 | 81.5600 | 81.5900 | 0.00 |
| 05/10/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.51 | 87.5400 | 87.5100 | 87.5400 | 0.00 |
| 05/10/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 88.06 | 88.1000 | 88.0600 | 88.1000 | 0.00 |
| 05/10/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 81.24 | 81.2700 | 81.2400 | 81.2700 | 0.00 |
| 05/10/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 89.26 | 89.2900 | 89.2600 | 89.2900 | 0.00 |
| 05/10/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 05/10/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/10/2020 | JBAF On 21-October-20 | | | Jibar Tradeable Future | 3.35 | 96.6550 | 3.3450 | 96.6550 | 0.00 |
| 05/10/2020 | JBAF On 18-November-20 | | | Jibar Tradeable Future | 3.34 | 96.6600 | 3.3400 | 96.6600 | 0.00 |
| 05/10/2020 | JBAF On 15-December-20 | | | Jibar Tradeable Future | 3.26 | 96.7350 | 3.2550 | 96.7350 | 30,010.00 |
| 05/10/2020 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.24 | 96.7500 | 3.2400 | 96.7500 | 0.00 |
| 05/10/2020 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.25 | 96.7600 | 3.2500 | 96.7600 | 0.00 |
| 05/10/2020 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.24 | 96.7600 | 3.2400 | 96.7600 | 0.00 |
| 05/10/2020 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.30 | 96.6950 | 3.2950 | 96.6950 | 0.00 |
| 05/10/2020 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.45 | 96.5300 | 3.4500 | 96.5300 | 30,000.00 |
| 05/10/2020 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.64 | 96.3500 | 3.6400 | 96.3500 | 0.00 |
| 05/10/2020 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 3.78 | 96.2050 | 3.7750 | 96.2050 | 0.00 |
| 05/10/2020 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.08 | 95.9350 | 4.0750 | 95.9350 | 0.00 |
| 05/10/2020 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.40 | 95.6000 | 4.4000 | 95.6000 | 0.00 |
| 05/10/2020 | R023 On 05-November-20 | | | Bond Future | 4.53 | 108.4570 | 4.5286 | 108.4570 | 33,995.00 |
| 05/10/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 6376 | 6 | 6376 | 6 | 0.00 |
| 05/10/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 6397 | 6 | 6397 | 6 | 0.00 |
| 05/10/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 6355 | 6 | 6355 | 6 | 0.00 |
| 05/10/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | R023 On 04-February-21 | | | Bond Future | 4.60 | 109.5464 | 4.5975 | 109.5464 | 0.00 |
| 05/10/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 3404 | 3 | 3404 | 3 | 0.00 |
| 05/10/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 3443 | 3 | 3443 | 3 | 0.00 |
| 05/10/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 3424 | 3 | 3424 | 3 | 0.00 |
| 05/10/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 05/10/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 05/10/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 05/10/2020 | R023 On 06-May-21 | | | Bond Future | 4.63 | 106.8164 | 4.6332 | 106.8164 | 0.00 |
| 05/10/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 5029 | 5 | 5029 | 5 | 0.00 |
| 05/10/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 05/10/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 05/10/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2020 | R023 On 05-August-21 | | | Bond Future | 4.68 | 107.9757 | 4.6796 | 107.9757 | 0.00 |
| 05/10/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 05/10/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 05/10/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 05/10/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 05/10/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 05/10/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 05/10/2020 | R035 On 05-November-20 | | | Bond Future | 11.37 | 84.5981 | 11.3708 | 84.5981 | 103,036.00 |
| 05/10/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 05/10/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 05/10/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 05/10/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 6865 | 7 | 6865 | 7 | 0.00 |
| 05/10/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 6801 | 7 | 6801 | 7 | 0.00 |
| 05/10/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 6738 | 6 | 6738 | 6 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | | | Bond Future | 11.63 | 85.4478 | 11.6279 | 85.4478 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 759 | 1 | 759 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 10845 | 11 | 10845 | 11 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 10905 | 11 | 10905 | 11 | 0.00 |
| 05/10/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 10311 | 10 | 10311 | 10 | 650.00 |
| 05/10/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 5516 | 5 | 5516 | 5 | 650.00 |
| 05/10/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 10785 | 11 | 10785 | 11 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | | | Bond Future | 11.88 | 81.8918 | 11.8786 | 81.8918 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 6239 | 6 | 6239 | 6 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 7715 | 8 | 7715 | 8 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 6307 | 7 | 6307 | 7 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 1294 | 1 | 1294 | 1 | 793.00 |
| 05/10/2020 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 2133 | 2 | 2133 | 2 | 1,650.00 |
| 05/10/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 3248 | 3 | 3248 | 3 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 6273 | 7 | 6273 | 7 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 4368 | 4 | 4368 | 4 | 793.00 |
| 05/10/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 6519 | 6 | 6519 | 6 | 793.00 |
| 05/10/2020 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 8565 | 8 | 8565 | 8 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 3606 | 4 | 3606 | 4 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 5733 | 6 | 5733 | 6 | 1,650.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 2879 | 3 | 2879 | 3 | 1,650.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 11471 | 11 | 11471 | 11 | 0.00 |
| 05/10/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 3586 | 3 | 3586 | 3 | 0.00 |
| 05/10/2020 | R035 On 05-August-21 | | | Bond Future | 12.15 | 82.7808 | 12.1481 | 82.7808 | 0.00 |
| 05/10/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 55761 | 55 | 55761 | 55 | 0.00 |
| 05/10/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 55645 | 55 | 55645 | 55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 55878 | 56 | 55878 | 56 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | | | Bond Future | 7.27 | 119.8391 | 7.2655 | 119.8391 | 86,422.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 7153 | 7 | 7153 | 7 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 454 | 1 | 454 | 1 | 1,200.00 |
| 05/10/2020 | R186 On 05-November-20 | 7.50 | Call | Bond Future | 1773 | 2 | 1773 | 2 | 80.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 7104 | 7 | 7104 | 7 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 7055 | 7 | 7055 | 7 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 3934 | 4 | 3934 | 4 | 1,200.00 |
| 05/10/2020 | R186 On 05-November-20 | 6.50 | Call | Bond Future | 47 | 0 | 47 | 0 | 80.00 |
| 05/10/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 3189 | 3 | 3189 | 3 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 5582 | 6 | 5582 | 6 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 10052 | 10 | 10052 | 10 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 6.50 | Put | Bond Future | 4224 | 4 | 4224 | 4 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 7.50 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | | | Bond Future | 7.45 | 115.7641 | 7.4462 | 115.7641 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 4484 | 5 | 4484 | 5 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 3943 | 4 | 3943 | 4 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 4558 | 5 | 4558 | 5 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 15,177.00 |
| 05/10/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 05/10/2020 | R186 On 06-May-21 | | | Bond Future | 7.63 | 117.0088 | 7.6287 | 117.0088 | 0.00 |
| 05/10/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 14127 | 14 | 14127 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 14087 | 14 | 14087 | 14 | 0.00 |
| 05/10/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 14047 | 14 | 14047 | 14 | 0.00 |
| 05/10/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 05/10/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 05/10/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 05/10/2020 | R186 On 05-August-21 | | | Bond Future | 7.83 | 112.9976 | 7.8300 | 112.9976 | 0.00 |
| 05/10/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 5040 | 5 | 5040 | 5 | 0.00 |
| 05/10/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 05/10/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5104 | 5 | 5104 | 5 | 0.00 |
| 05/10/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 1486 | 1 | 1486 | 1 | 0.00 |
| 05/10/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 1510 | 2 | 1510 | 2 | 0.00 |
| 05/10/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 1498 | 1 | 1498 | 1 | 0.00 |
| 05/10/2020 | R197 On 05-November-20 | | | Bond Future | 313.93 | 314.0437 | 313.9347 | 314.0437 | 2,902.00 |
| 05/10/2020 | R197 On 04-February-21 | | | Bond Future | 309.32 | 309.4278 | 309.3168 | 309.4278 | 0.00 |
| 05/10/2020 | R197 On 06-May-21 | | | Bond Future | 312.71 | 312.8280 | 312.7147 | 312.8280 | 0.00 |
| 05/10/2020 | R197 On 05-August-21 | | | Bond Future | 308.18 | 308.2979 | 308.1830 | 308.2979 | 0.00 |
| 05/10/2020 | R202 On 05-November-20 | | | Bond Future | 211.55 | 211.3461 | 211.5459 | 211.3461 | 7,907.00 |
| 05/10/2020 | R202 On 04-February-21 | | | Bond Future | 209.55 | 209.3529 | 209.5541 | 209.3529 | 0.00 |
| 05/10/2020 | R202 On 06-May-21 | | | Bond Future | 211.86 | 211.6531 | 211.8560 | 211.6531 | 0.00 |
| 05/10/2020 | R202 On 05-August-21 | | | Bond Future | 209.96 | 209.7513 | 209.9562 | 209.7513 | 0.00 |
| 05/10/2020 | R208 On 05-November-20 | | | Bond Future | 3.47 | 102.0079 | 3.4716 | 102.0079 | 7,525.00 |
| 05/10/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 05/10/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 05/10/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 05/10/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2020 | R209 On 05-November-20 | | | Bond Future | 11.18 | 65.1010 | 11.1779 | 65.1010 | 27,594.00 |
| 05/10/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 05/10/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 05/10/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 05/10/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 6679 | 6 | 6679 | 6 | 0.00 |
| 05/10/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 6621 | 6 | 6621 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 6737 | 7 | 6737 | 7 | 0.00 |
| 05/10/2020 | R209 On 04-February-21 | | | Bond Future | 11.40 | 65.7548 | 11.3969 | 65.7548 | 0.00 |
| 05/10/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 05/10/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 05/10/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 05/10/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 8198 | 8 | 8198 | 8 | 0.00 |
| 05/10/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 8149 | 8 | 8149 | 8 | 0.00 |
| 05/10/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 8101 | 8 | 8101 | 8 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | | | Bond Future | 11.62 | 63.3216 | 11.6166 | 63.3216 | 2,505.00 |
| 05/10/2020 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 1524 | 2 | 1524 | 2 | 4,750.00 |
| 05/10/2020 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 5866 | 6 | 5866 | 6 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 5926 | 6 | 5926 | 6 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 5956 | 6 | 5956 | 6 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 5896 | 6 | 5896 | 6 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 2931 | 3 | 2931 | 3 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 2915 | 3 | 2915 | 3 | 6,000.00 |
| 05/10/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 05/10/2020 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 5175 | 5 | 5175 | 5 | 6,000.00 |
| 05/10/2020 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 8910 | 9 | 8910 | 9 | 0.00 |
| 05/10/2020 | R209 On 05-August-21 | | | Bond Future | 11.85 | 64.0090 | 11.8473 | 64.0090 | 0.00 |
| 05/10/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 4358 | 5 | 4358 | 5 | 0.00 |
| 05/10/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 4334 | 4 | 4334 | 4 | 0.00 |
| 05/10/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 4383 | 5 | 4383 | 5 | 0.00 |
| 05/10/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 4612 | 5 | 4612 | 5 | 0.00 |
| 05/10/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 4588 | 4 | 4588 | 4 | 0.00 |
| 05/10/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 4563 | 4 | 4563 | 4 | 0.00 |
| 05/10/2020 | R210 On 05-November-20 | | | Bond Future | 186.73 | 186.5931 | 186.7339 | 186.5931 | 2,230.00 |
| 05/10/2020 | R210 On 04-February-21 | | | Bond Future | 188.66 | 188.5134 | 188.6552 | 188.5134 | 0.00 |
| 05/10/2020 | R210 On 06-May-21 | | | Bond Future | 188.01 | 187.8721 | 188.0147 | 187.8721 | 0.00 |
| 05/10/2020 | R210 On 05-August-21 | | | Bond Future | 190.10 | 189.9557 | 190.0997 | 189.9557 | 0.00 |
| 05/10/2020 | R212 On 05-November-20 | | | Bond Future | 169.87 | 169.7906 | 169.8698 | 169.7906 | 6,889.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R212 On 04-February-21 | | | Bond Future | 169.32 | 169.2410 | 169.3205 | 169.2410 | 0.00 |
| 05/10/2020 | R212 On 06-May-21 | | | Bond Future | 171.18 | 171.1007 | 171.1806 | 171.1007 | 0.00 |
| 05/10/2020 | R212 On 05-August-21 | | | Bond Future | 170.75 | 170.6676 | 170.7482 | 170.6676 | 0.00 |
| 05/10/2020 | R213 On 05-November-20 | | | Bond Future | 10.06 | 82.3156 | 10.0609 | 82.3156 | 16,416.00 |
| 05/10/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 475 | 1 | 475 | 1 | 0.00 |
| 05/10/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 05/10/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 05/10/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 05/10/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 05/10/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 05/10/2020 | R213 On 04-February-21 | | | Bond Future | 10.29 | 83.1424 | 10.2890 | 83.1424 | 0.00 |
| 05/10/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 05/10/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 05/10/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 1293 | 1 | 1293 | 1 | 0.00 |
| 05/10/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 6224 | 6 | 6224 | 6 | 0.00 |
| 05/10/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 6266 | 6 | 6266 | 6 | 0.00 |
| 05/10/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 6182 | 6 | 6182 | 6 | 0.00 |
| 05/10/2020 | R213 On 06-May-21 | | | Bond Future | 10.51 | 80.5068 | 10.5114 | 80.5068 | 0.00 |
| 05/10/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 8244 | 9 | 8244 | 9 | 0.00 |
| 05/10/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 8277 | 9 | 8277 | 9 | 0.00 |
| 05/10/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 8211 | 8 | 8211 | 8 | 0.00 |
| 05/10/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 05/10/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 1492 | 1 | 1492 | 1 | 0.00 |
| 05/10/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 1480 | 1 | 1480 | 1 | 0.00 |
| 05/10/2020 | R213 On 05-August-21 | | | Bond Future | 10.75 | 81.3807 | 10.7512 | 81.3807 | 0.00 |
| 05/10/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 4440 | 5 | 4440 | 5 | 0.00 |
| 05/10/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 4414 | 5 | 4414 | 5 | 0.00 |
| 05/10/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 4387 | 5 | 4387 | 5 | 0.00 |
| 05/10/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 3922 | 4 | 3922 | 4 | 0.00 |
| 05/10/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 05/10/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 05/10/2020 | R214 On 05-November-20 | | | Bond Future | 11.48 | 62.6911 | 11.4783 | 62.6911 | 17,572.00 |
| 05/10/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 58 | 0 | 58 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 05/10/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 05/10/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 7216 | 7 | 7216 | 7 | 0.00 |
| 05/10/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 7155 | 7 | 7155 | 7 | 0.00 |
| 05/10/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 7094 | 7 | 7094 | 7 | 0.00 |
| 05/10/2020 | R214 On 04-February-21 | | | Bond Future | 11.70 | 63.3208 | 11.6989 | 63.3208 | 0.00 |
| 05/10/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 05/10/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 978 | 1 | 978 | 1 | 0.00 |
| 05/10/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 05/10/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 8767 | 9 | 8767 | 9 | 0.00 |
| 05/10/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 8715 | 9 | 8715 | 9 | 0.00 |
| 05/10/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 8818 | 9 | 8818 | 9 | 0.00 |
| 05/10/2020 | R214 On 06-May-21 | | | Bond Future | 11.91 | 60.7243 | 11.9127 | 60.7243 | 0.00 |
| 05/10/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 5248 | 5 | 5248 | 5 | 0.00 |
| 05/10/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 5219 | 5 | 5219 | 5 | 0.00 |
| 05/10/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 5191 | 5 | 5191 | 5 | 0.00 |
| 05/10/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 05/10/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 3550 | 3 | 3550 | 3 | 0.00 |
| 05/10/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 05/10/2020 | R214 On 05-August-21 | | | Bond Future | 12.14 | 61.3835 | 12.1407 | 61.3835 | 0.00 |
| 05/10/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 05/10/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 4285 | 4 | 4285 | 4 | 0.00 |
| 05/10/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 4309 | 5 | 4309 | 5 | 0.00 |
| 05/10/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 4872 | 5 | 4872 | 5 | 0.00 |
| 05/10/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 4847 | 5 | 4847 | 5 | 0.00 |
| 05/10/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 4897 | 5 | 4897 | 5 | 0.00 |
| 05/10/2020 | R248 On 05-November-20 | | | Bond Future | 11.78 | 77.4405 | 11.7789 | 77.4405 | 112,431.00 |
| 05/10/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 05/10/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 295 | 0 | 295 | 0 | 950.00 |
| 05/10/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 5 | 0 | 5 | 0 | 950.00 |
| 05/10/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 05/10/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 05/10/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 12715 | 12 | 12715 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 12798 | 12 | 12798 | 12 | 0.00 |
| 05/10/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 12965 | 13 | 12965 | 13 | 0.00 |
| 05/10/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 12632 | 12 | 12632 | 12 | 0.00 |
| 05/10/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 5526 | 5 | 5526 | 5 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | | | Bond Future | 12.02 | 78.2183 | 12.0167 | 78.2183 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 2638 | 3 | 2638 | 3 | 2,590.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 2,590.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 795 | 1 | 795 | 1 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 11368 | 11 | 11368 | 11 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 11502 | 11 | 11502 | 11 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 11435 | 11 | 11435 | 11 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 9651 | 9 | 9651 | 9 | 0.00 |
| 05/10/2020 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 5915 | 6 | 5915 | 6 | 0.00 |
| 05/10/2020 | R248 On 06-May-21 | | | Bond Future | 12.25 | 74.6477 | 12.2480 | 74.6477 | 0.00 |
| 05/10/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 5359 | 6 | 5359 | 6 | 0.00 |
| 05/10/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 5423 | 6 | 5423 | 6 | 0.00 |
| 05/10/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 5391 | 6 | 5391 | 6 | 0.00 |
| 05/10/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 4794 | 5 | 4794 | 5 | 0.00 |
| 05/10/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 4768 | 5 | 4768 | 5 | 0.00 |
| 05/10/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 4821 | 5 | 4821 | 5 | 0.00 |
| 05/10/2020 | R248 On 05-August-21 | | | Bond Future | 12.50 | 75.4581 | 12.4961 | 75.4581 | 0.00 |
| 05/10/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 5349 | 6 | 5349 | 6 | 0.00 |
| 05/10/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 5379 | 6 | 5379 | 6 | 0.00 |
| 05/10/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 5319 | 6 | 5319 | 6 | 0.00 |
| 05/10/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |
| 05/10/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 05/10/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 5270 | 5 | 5270 | 5 | 0.00 |