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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/02/2020 TO: 13/02/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 2025 On 07-May-20 | | | Bond Future | 138.67 | 138.7070 | 138.6658 | 138.7070 | 2,037.00 |
| 13/02/2020 | 2025 On 06-August-20 | | | Bond Future | 139.71 | 139.7528 | 139.7107 | 139.7528 | 0.00 |
| 13/02/2020 | 2025 On 05-November-20 | | | Bond Future | 142.22 | 142.2628 | 142.2200 | 142.2628 | 0.00 |
| 13/02/2020 | 2025 On 04-February-21 | | | Bond Future | 143.26 | 143.2984 | 143.2550 | 143.2984 | 0.00 |
| 13/02/2020 | 2029 On 07-May-20 | | | Bond Future | 101.81 | 101.8189 | 101.8128 | 101.8189 | 3,765.00 |
| 13/02/2020 | 2029 On 06-August-20 | | | Bond Future | 103.68 | 103.6878 | 103.6814 | 103.6878 | 0.00 |
| 13/02/2020 | 2029 On 05-November-20 | | | Bond Future | 104.41 | 104.4116 | 104.4052 | 104.4116 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | | | Bond Future | 8.95 | 96.2296 | 96.1389 | 96.2296 | 76,335.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.45 | Call | Bond Future | 430 | 0 | 0 | 0 | 5,000.00 |
| 13/02/2020 | 2030 On 07-May-20 | 9.19 | Call | Bond Future | 2442 | 3 | 2 | 3 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.85 | Call | Bond Future | 1277 | 0 | 1 | 0 | 5,000.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 2104 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.85 | Put | Bond Future | 1893 | 0 | 2 | 0 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.45 | Put | Bond Future | 3570 | 0 | 4 | 0 | 0.00 |
| 13/02/2020 | 2030 On 07-May-20 | 9.19 | Put | Bond Future | 981 | 1 | 1 | 1 | 7,750.00 |
| 13/02/2020 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 2068 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 06-August-20 | | | Bond Future | 9.02 | 93.9630 | 93.8705 | 93.9630 | 200.00 |
| 13/02/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 2556 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 2623 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 2590 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | | | Bond Future | 9.08 | 95.6286 | 95.5345 | 95.6286 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 4613 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 2055 | 2 | 2 | 2 | 3,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 2591 | 3 | 3 | 3 | 1,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 959 | 1 | 1 | 1 | 1,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 3729 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 1752 | 2 | 2 | 2 | 3,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 615 | 1 | 1 | 1 | 3,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 3765 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 6508 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 2081 | 0 | 2 | 0 | 14,160.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 3197 | 3 | 3 | 3 | 3,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 8273 | 8 | 8 | 8 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 5653 | 0 | 6 | 0 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 992 | 0 | 1 | 0 | 14,160.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 1308 | 1 | 1 | 1 | 16,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 2561 | 3 | 3 | 3 | 16,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 7831 | 8 | 8 | 8 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 3802 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 2867 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 3399 | 0 | 3 | 0 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 544 | 1 | 1 | 1 | 3,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 4633 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 630 | 1 | 1 | 1 | 16,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 3854 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 1213 | 0 | 1 | 0 | 14,160.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 5372 | 0 | 5 | 0 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 971 | 1 | 1 | 1 | 1,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 1973 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 6637 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 2838 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 5463 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 1569 | 2 | 2 | 2 | 3,000.00 |
| 13/02/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 3433 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2032 On 07-May-20 | | | Bond Future | 9.39 | 92.9602 | 92.8970 | 92.9602 | 84,916.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.00 | Call | Bond Future | 707 | 1 | 1 | 1 | 7,500.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.50 | Call | Bond Future | 2205 | 2 | 2 | 2 | 7,500.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.30 | Call | Bond Future | 1499 | 2 | 1 | 2 | 7,500.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.20 | Call | Bond Future | 1198 | 1 | 1 | 1 | 7,500.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 2531 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 2491 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.20 | Put | Bond Future | 2451 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.30 | Put | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.50 | Put | Bond Future | 1447 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 2572 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 07-May-20 | 9.00 | Put | Bond Future | 3334 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 06-August-20 | | | Bond Future | 9.46 | 94.6440 | 94.5795 | 94.6440 | 300.00 |
| 13/02/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 2639 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 2673 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 2707 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 2637 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 2669 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | | | Bond Future | 9.54 | 92.1634 | 92.0979 | 92.1634 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 3943 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 9383 | 9 | 9 | 9 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 9809 | 10 | 10 | 10 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 1881 | 2 | 2 | 2 | 3,000.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 3400 | 3 | 3 | 3 | 3,000.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 2831 | 3 | 3 | 3 | 1,000.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 3982 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 1474 | 1 | 1 | 1 | 1,000.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 3905 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 2538 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 4679 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 5422 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 560 | 1 | 1 | 1 | 1,000.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 2489 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 3450 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 2513 | 2 | 3 | 2 | 0.00 |
| 13/02/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 636 | 1 | 1 | 1 | 3,000.00 |
| 13/02/2020 | 2033 On 07-May-20 | | | Bond Future | 101.13 | 101.0211 | 101.1281 | 101.0211 | 6,960.00 |
| 13/02/2020 | 2033 On 06-August-20 | | | Bond Future | 102.98 | 102.8753 | 102.9840 | 102.8753 | 0.00 |
| 13/02/2020 | 2033 On 05-November-20 | | | Bond Future | 103.62 | 103.5065 | 103.6174 | 103.5065 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | | | Bond Future | 10.01 | 90.2888 | 90.1830 | 90.2888 | 68,413.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.70 | Call | Bond Future | 1071 | 1 | 1 | 1 | 7,500.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | 10.00 | Call | Bond Future | 2034 | 2 | 2 | 2 | 7,500.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | 10.00 | Put | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.70 | Put | Bond Future | 3412 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 06-August-20 | | | Bond Future | 10.10 | 87.6640 | 87.5561 | 87.6640 | 300.00 |
| 13/02/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 2339 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 2371 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 2307 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 4056 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 4014 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 3972 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 05-November-20 | | | Bond Future | 10.18 | 89.2179 | 89.1082 | 89.2179 | 0.00 |
| 13/02/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 3659 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 3585 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 3622 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 3671 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 3603 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 3637 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2038 On 07-May-20 | | | Bond Future | 116.94 | 116.9484 | 116.9420 | 116.9484 | 10,867.00 |
| 13/02/2020 | 2038 On 06-August-20 | | | Bond Future | 117.40 | 117.4073 | 117.4008 | 117.4073 | 0.00 |
| 13/02/2020 | 2038 On 05-November-20 | | | Bond Future | 119.51 | 119.5159 | 119.5093 | 119.5159 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | | | Bond Future | 10.15 | 92.8840 | 92.7709 | 92.8840 | 48,402.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 10.00 | Call | Bond Future | 1633 | 2 | 2 | 2 | 2,640.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.50 | Call | Bond Future | 375 | 0 | 0 | 0 | 2,640.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 846 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.85 | Call | Bond Future | 1143 | 1 | 1 | 1 | 7,500.00 |
| 13/02/2020 | 2040 On 07-May-20 | 10.15 | Call | Bond Future | 2200 | 2 | 2 | 2 | 7,500.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 4196 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 10.15 | Put | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.85 | Put | Bond Future | 3533 | 3 | 4 | 3 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.50 | Put | Bond Future | 5681 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 10.00 | Put | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 4138 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 06-August-20 | | | Bond Future | 10.24 | 90.0556 | 89.9403 | 90.0556 | 600.00 |
| 13/02/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 2514 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 2549 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 4198 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 4110 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 4154 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | | | Bond Future | 10.32 | 91.6518 | 91.5346 | 91.6518 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 1945 | 2 | 2 | 2 | 2,000.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 3584 | 4 | 4 | 4 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 2769 | 3 | 3 | 3 | 2,000.00 |
| 13/02/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 1364 | 1 | 1 | 1 | 2,000.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 3853 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 10548 | 11 | 11 | 11 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 9541 | 10 | 10 | 10 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 1264 | 1 | 1 | 1 | 2,000.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 3957 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 3921 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 5234 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 7918 | 8 | 8 | 8 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 993 | 1 | 1 | 1 | 2,000.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 3994 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 4259 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 6584 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | | | Bond Future | 10.23 | 89.4425 | 89.3280 | 89.4425 | 76,644.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 10.81 | Call | Bond Future | 5204 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 148 | 0 | 0 | 0 | 100.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 1353 | 1 | 1 | 1 | 100.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 108 | 0 | 0 | 0 | 556.00 |
| 13/02/2020 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 6869 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.45 | Call | Bond Future | 244 | 0 | 0 | 0 | 129.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.97 | Call | Bond Future | 1321 | 1 | 1 | 1 | 129.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 1138 | 1 | 1 | 1 | 556.00 |
| 13/02/2020 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 6446 | 7 | 6 | 7 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 560 | 1 | 1 | 1 | 556.00 |
| 13/02/2020 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 495 | 0 | 0 | 0 | 100.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 3350 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 4336 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 8343 | 8 | 8 | 8 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 3711 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 4396 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.45 | Put | Bond Future | 6765 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.97 | Put | Bond Future | 3400 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 10.81 | Put | Bond Future | 812 | 1 | 1 | 1 | 129.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 7746 | 8 | 8 | 8 | 0.00 |
| 13/02/2020 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 4276 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | | | Bond Future | 10.31 | 86.6771 | 86.5604 | 86.6771 | 500.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 659 | 1 | 1 | 1 | 602.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 2187 | 2 | 2 | 2 | 602.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 286 | 0 | 0 | 0 | 140.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 1269 | 1 | 1 | 1 | 140.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 7162 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 6312 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 5395 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 1726 | 2 | 2 | 2 | 140.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 11485 | 11 | 11 | 11 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 6596 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 5342 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 1456 | 1 | 1 | 1 | 602.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 5449 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 4835 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 8623 | 9 | 9 | 9 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | | | Bond Future | 10.39 | 88.2134 | 88.0947 | 88.2134 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 1684 | 2 | 2 | 2 | 1,815.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 8612 | 9 | 9 | 9 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 3725 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 8876 | 9 | 9 | 9 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 2412 | 2 | 2 | 2 | 568.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 3803 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 830 | 1 | 1 | 1 | 568.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 6960 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 2640 | 3 | 3 | 3 | 525.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 902 | 1 | 1 | 1 | 525.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 7520 | 8 | 8 | 8 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 386 | 0 | 0 | 0 | 1,815.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 2574 | 3 | 3 | 3 | 1,815.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 4092 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 5512 | 5 | 6 | 5 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 9649 | 10 | 10 | 10 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 5416 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 1892 | 2 | 2 | 2 | 1,815.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 1504 | 1 | 2 | 1 | 1,815.00 |
| 13/02/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 13520 | 13 | 14 | 13 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 4054 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 10029 | 10 | 10 | 10 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 5807 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 7111 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 2090 | 2 | 2 | 2 | 525.00 |
| 13/02/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 4130 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 1570 | 2 | 2 | 2 | 568.00 |
| 13/02/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 5757 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | | | Bond Future | 10.48 | 85.3959 | 85.2752 | 85.3959 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 4183 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 4257 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 6159 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 3965 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 2024 | 2 | 2 | 2 | 405.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 4220 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 5429 | 5 | 5 | 5 | 405.00 |
| 13/02/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 8619 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 3521 | 3 | 4 | 3 | 405.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 5143 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 5183 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 6555 | 6 | 7 | 6 | 0.00 |
| 13/02/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 5103 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | 2046 On 07-May-20 | | | Bond Future | 107.10 | 107.1018 | 107.0961 | 107.1018 | 14,000.00 |
| 13/02/2020 | 2046 On 06-August-20 | | | Bond Future | 109.06 | 109.0678 | 109.0618 | 109.0678 | 0.00 |
| 13/02/2020 | 2046 On 05-November-20 | | | Bond Future | 109.23 | 109.2377 | 109.2317 | 109.2377 | 0.00 |
| 13/02/2020 | 2050 On 07-May-20 | | | Bond Future | 111.47 | 111.1460 | 111.4666 | 111.1460 | 11,773.00 |
| 13/02/2020 | 2050 On 06-August-20 | | | Bond Future | 111.64 | 111.3132 | 111.6393 | 111.3132 | 0.00 |
| 13/02/2020 | 2050 On 05-November-20 | | | Bond Future | 113.64 | 113.3124 | 113.6444 | 113.3124 | 0.00 |
| 13/02/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | AL37 On 07-May-20 | | | Index Future | 704.62 | 704.8750 | 704.6230 | 704.8750 | 0.00 |
| 13/02/2020 | AL37 On 06-August-20 | | | Index Future | 717.25 | 717.5040 | 717.2480 | 717.5040 | 0.00 |
| 13/02/2020 | AL7T On 07-May-20 | | | Index Future | 812.80 | 813.4740 | 812.8030 | 813.4740 | 0.00 |
| 13/02/2020 | AL7T On 06-August-20 | | | Index Future | 827.37 | 828.0500 | 827.3660 | 828.0500 | 0.00 |
| 13/02/2020 | ALBI On 07-May-20 | | | Index Future | 719.96 | 720.6050 | 719.9590 | 720.6050 | 211.00 |
| 13/02/2020 | ALBI On 06-August-20 | | | Index Future | 732.86 | 733.5170 | 732.8590 | 733.5170 | 0.00 |
| 13/02/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C025 On 31-January-25 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/02/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C226 On 25-January-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2020 | ES33 On 07-May-20 | | | Bond Future | 11.02 | 76.9293 | 76.8497 | 76.9293 | 350.00 |
| 13/02/2020 | ES33 On 06-August-20 | | | Bond Future | 11.15 | 78.3227 | 78.2415 | 78.3227 | 0.00 |
| 13/02/2020 | ES33 On 05-November-20 | | | Bond Future | 11.28 | 75.9197 | 75.8371 | 75.9197 | 0.00 |
| 13/02/2020 | ES42 On 07-May-20 | | | Bond Future | 11.36 | 77.4958 | 77.4045 | 77.4958 | 4,919.00 |
| 13/02/2020 | ES42 On 06-August-20 | | | Bond Future | 11.49 | 78.8997 | 78.8066 | 78.8997 | 0.00 |
| 13/02/2020 | ES42 On 05-November-20 | | | Bond Future | 11.61 | 76.0350 | 75.9403 | 76.0350 | 0.00 |
| 13/02/2020 | GOVI On 07-May-20 | | | GOVI | 711.96 | 712.6010 | 711.9620 | 712.6010 | 1,177.00 |
| 13/02/2020 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 80280 | 7 | 8 | 7 | 0.00 |
| 13/02/2020 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 80380 | 7 | 8 | 7 | 0.00 |
| 13/02/2020 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 80180 | 7 | 8 | 7 | 0.00 |
| 13/02/2020 | GOVI On 06-August-20 | | | GOVI | 724.72 | 725.3690 | 724.7180 | 725.3690 | 0.00 |
| 13/02/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 34120 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 34020 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 34220 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/02/2020 | IGOV On 07-May-20 | | | Index Future | 263.34 | 263.2560 | 263.3370 | 263.2560 | 1,009.00 |
| 13/02/2020 | IGOV On 06-August-20 | | | Index Future | 268.12 | 268.0360 | 268.1190 | 268.0360 | 0.00 |
| 13/02/2020 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.60 | 98.6000 | 98.6000 | 98.6000 | 0.00 |
| 13/02/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.01 | 102.0100 | 102.0100 | 102.0100 | 0.00 |
| 13/02/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.75 | 98.7500 | 98.7500 | 98.7500 | 0.00 |
| 13/02/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.32 | 95.3300 | 95.3200 | 95.3300 | 0.00 |
| 13/02/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.22 | 94.2300 | 94.2200 | 94.2300 | 0.00 |
| 13/02/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.05 | 93.0700 | 93.0500 | 93.0700 | 0.00 |
| 13/02/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 92.84 | 92.8600 | 92.8400 | 92.8600 | 0.00 |
| 13/02/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 94.70 | 94.7300 | 94.7000 | 94.7300 | 51.00 |
| 13/02/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 94.52 | 94.5600 | 94.5200 | 94.5600 | 0.00 |
| 13/02/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 95.37 | 95.4100 | 95.3700 | 95.4100 | 0.00 |
| 13/02/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.02 | 99.0600 | 99.0200 | 99.0600 | 0.00 |
| 13/02/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 99.99 | 100.0300 | 99.9900 | 100.0300 | 0.00 |
| 13/02/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 92.98 | 93.0100 | 92.9800 | 93.0100 | 0.00 |
| 13/02/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 98.84 | 98.8700 | 98.8400 | 98.8700 | 0.00 |
| 13/02/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.74 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 13/02/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 88.71 | 88.7200 | 88.7100 | 88.7200 | 0.00 |
| 13/02/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 85.45 | 85.4700 | 85.4500 | 85.4700 | 0.00 |
| 13/02/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 84.00 | 84.0300 | 84.0000 | 84.0300 | 0.00 |
| 13/02/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 86.10 | 86.1300 | 86.1000 | 86.1300 | 0.00 |
| 13/02/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 89.93 | 89.9600 | 89.9300 | 89.9600 | 0.00 |
| 13/02/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 88.36 | 88.4000 | 88.3600 | 88.4000 | 0.00 |
| 13/02/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 90.42 | 90.4800 | 90.4200 | 90.4800 | 0.00 |
| 13/02/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 95.96 | 96.0500 | 95.9600 | 96.0500 | 0.00 |
| 13/02/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 96.28 | 96.3800 | 96.2800 | 96.3800 | 0.00 |
| 13/02/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 89.53 | 89.6400 | 89.5300 | 89.6400 | 0.00 |
| 13/02/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 96.98 | 97.0700 | 96.9800 | 97.0700 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.68 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 13/02/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 13/02/2020 | R023 On 07-May-20 | | | Bond Future | 6.60 | 104.4532 | 104.4381 | 104.4532 | 67,970.00 |
| 13/02/2020 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 975 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 955 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 06-August-20 | | | Bond Future | 6.52 | 106.3450 | 106.3294 | 106.3450 | 0.00 |
| 13/02/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 1917 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 05-November-20 | | | Bond Future | 6.43 | 104.3009 | 104.2852 | 104.3009 | 0.00 |
| 13/02/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 2327 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 2365 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | | | Bond Future | 9.81 | 94.6770 | 94.5367 | 94.6770 | 117,634.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 310 | 0 | 0 | 0 | 5,000.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 985 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.85 | Call | Bond Future | 2223 | 2 | 2 | 2 | 7,500.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 1844 | 2 | 2 | 2 | 5,000.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 1038 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.18 | Call | Bond Future | 404 | 0 | 0 | 0 | 3,530.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.55 | Call | Bond Future | 1200 | 1 | 1 | 1 | 7,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | R035 On 07-May-20 | 9.78 | Call | Bond Future | 1954 | 2 | 2 | 2 | 3,530.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 10.57 | Call | Bond Future | 5858 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 6904 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 2276 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 3513 | 3 | 4 | 3 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.85 | Put | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.78 | Put | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.18 | Put | Bond Future | 5176 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 3414 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.55 | Put | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 376 | 0 | 0 | 0 | 5,000.00 |
| 13/02/2020 | R035 On 07-May-20 | 10.57 | Put | Bond Future | 525 | 1 | 1 | 1 | 3,530.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 3463 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 5635 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | | | Bond Future | 9.89 | 96.3917 | 96.2486 | 96.3917 | 410.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 628 | 1 | 1 | 1 | 24,761.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 3145 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 367 | 0 | 0 | 0 | 3,000.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 2942 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 2876 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 9109 | 9 | 9 | 9 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 7349 | 7 | 7 | 7 | 0.00 |
| 13/02/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R035 On 05-November-20 | | | Bond Future | 9.97 | 93.6008 | 93.4554 | 93.6008 | 0.00 |
| 13/02/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 5010 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 4967 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 5054 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 2543 | 2 | 3 | 2 | 0.00 |
| 13/02/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 2519 | 2 | 3 | 2 | 0.00 |
| 13/02/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 2495 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | | | Bond Future | 10.06 | 95.2615 | 95.1137 | 95.2615 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 4504 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 4212 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 4176 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 8827 | 9 | 9 | 9 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 4280 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 4314 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 3983 | 4 | 4 | 4 | 650.00 |
| 13/02/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 1773 | 2 | 2 | 2 | 650.00 |
| 13/02/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 4246 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | | | Bond Future | 8.02 | 116.6517 | 116.5976 | 116.6517 | 84,893.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 1429 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.50 | Call | Bond Future | 2982 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 4947 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 1459 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 7.90 | Call | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 2102 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 2738 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 7.90 | Put | Bond Future | 1621 | 2 | 2 | 2 | 2,500.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.50 | Put | Bond Future | 425 | 0 | 0 | 0 | 23,224.00 |
| 13/02/2020 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 1123 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 06-August-20 | | | Bond Future | 8.06 | 113.4609 | 113.4056 | 113.4609 | 1,870.00 |
| 13/02/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 2765 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 2362 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 2731 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 1185 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 1388 | 1 | 1 | 1 | 3,150.00 |
| 13/02/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | | | Bond Future | 8.11 | 115.4722 | 115.4160 | 115.4722 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 3864 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 3828 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 3792 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 2773 | 3 | 3 | 3 | 3,500.00 |
| 13/02/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 6163 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 1448 | 1 | 1 | 1 | 3,500.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 490 | 0 | 0 | 0 | 3,500.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 1095 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R197 On 07-May-20 | | | Bond Future | 309.14 | 309.1616 | 309.1364 | 309.1616 | 2,507.00 |
| 13/02/2020 | R197 On 06-August-20 | | | Bond Future | 307.05 | 307.0737 | 307.0476 | 307.0737 | 0.00 |
| 13/02/2020 | R197 On 05-November-20 | | | Bond Future | 312.56 | 312.5884 | 312.5621 | 312.5884 | 0.00 |
| 13/02/2020 | R202 On 07-May-20 | | | Bond Future | 228.43 | 228.4460 | 228.4333 | 228.4460 | 8,483.00 |
| 13/02/2020 | R202 On 06-August-20 | | | Bond Future | 228.50 | 228.5160 | 228.5029 | 228.5160 | 0.00 |
| 13/02/2020 | R202 On 05-November-20 | | | Bond Future | 232.61 | 232.6201 | 232.6068 | 232.6201 | 0.00 |
| 13/02/2020 | R208 On 07-May-20 | | | Bond Future | 6.35 | 101.1047 | 101.1033 | 101.1047 | 15,983.00 |
| 13/02/2020 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 1326 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 1317 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R208 On 06-August-20 | | | Bond Future | 5.98 | 102.9360 | 102.9344 | 102.9360 | 0.00 |
| 13/02/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 16 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 05-November-20 | | | Bond Future | 5.15 | 101.3586 | 101.3571 | 101.3586 | 0.00 |
| 13/02/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R209 On 07-May-20 | | | Bond Future | 9.88 | 72.0165 | 71.9258 | 72.0165 | 70,167.00 |
| 13/02/2020 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 664 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 3344 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 3298 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 3391 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 06-August-20 | | | Bond Future | 9.95 | 73.3209 | 73.2284 | 73.3209 | 200.00 |
| 13/02/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 36196 | 36 | 36 | 36 | 0.00 |
| 13/02/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 36305 | 36 | 36 | 36 | 0.00 |
| 13/02/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 36088 | 36 | 36 | 36 | 0.00 |
| 13/02/2020 | R209 On 05-November-20 | | | Bond Future | 10.03 | 71.4704 | 71.3764 | 71.4704 | 0.00 |
| 13/02/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 3003 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 3066 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 3034 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 3143 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | R210 On 07-May-20 | | | Bond Future | 188.12 | 188.1331 | 188.1217 | 188.1331 | 1,941.00 |
| 13/02/2020 | R210 On 06-August-20 | | | Bond Future | 191.57 | 191.5864 | 191.5744 | 191.5864 | 0.00 |
| 13/02/2020 | R210 On 05-November-20 | | | Bond Future | 192.30 | 192.3155 | 192.3035 | 192.3155 | 0.00 |
| 13/02/2020 | R212 On 07-May-20 | | | Bond Future | 165.01 | 165.0199 | 165.0056 | 165.0199 | 6,719.00 |
| 13/02/2020 | R212 On 06-August-20 | | | Bond Future | 165.75 | 165.7631 | 165.7483 | 165.7631 | 0.00 |
| 13/02/2020 | R212 On 05-November-20 | | | Bond Future | 168.73 | 168.7401 | 168.7252 | 168.7401 | 0.00 |
| 13/02/2020 | R213 On 07-May-20 | | | Bond Future | 9.18 | 86.6829 | 86.6273 | 86.6829 | 18,827.00 |
| 13/02/2020 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 2131 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 2204 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 06-August-20 | | | Bond Future | 9.25 | 88.2528 | 88.1961 | 88.2528 | 300.00 |
| 13/02/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 2499 | 3 | 2 | 3 | 0.00 |
| 13/02/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 2564 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 2531 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 2215 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 2242 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 05-November-20 | | | Bond Future | 9.32 | 86.2683 | 86.2107 | 86.2683 | 0.00 |
| 13/02/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 3685 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 3721 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 3757 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 2108 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 2087 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | | | Bond Future | 10.08 | 70.4590 | 70.3676 | 70.4590 | 15,674.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 994 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 971 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | R214 On 07-May-20 | 9.31 | Call | Bond Future | 254 | 0 | 0 | 0 | 1,250.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.91 | Call | Bond Future | 1380 | 1 | 1 | 1 | 1,250.00 |
| 13/02/2020 | R214 On 07-May-20 | 10.66 | Call | Bond Future | 4322 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.91 | Put | Bond Future | 2486 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 3153 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.31 | Put | Bond Future | 5533 | 5 | 6 | 5 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | 10.66 | Put | Bond Future | 709 | 1 | 1 | 1 | 1,250.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 3108 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 3064 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 06-August-20 | | | Bond Future | 10.15 | 71.7350 | 71.6419 | 71.7350 | 300.00 |
| 13/02/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 2267 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 3381 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 05-November-20 | | | Bond Future | 10.23 | 69.7112 | 69.6165 | 69.7112 | 0.00 |
| 13/02/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 3394 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 3327 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 3251 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 3221 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 3192 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | | | Bond Future | 10.23 | 88.2542 | 88.1411 | 88.2542 | 91,013.00 |
| 13/02/2020 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | 10.70 | Call | Bond Future | 4647 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | 10.20 | Call | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 796 | 1 | 1 | 1 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | 9.69 | Call | Bond Future | 598 | 1 | 1 | 1 | 300.00 |
| 13/02/2020 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 4589 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | 10.20 | Put | Bond Future | 2426 | 2 | 2 | 2 | 300.00 |
| 13/02/2020 | R248 On 07-May-20 | 9.69 | Put | Bond Future | 5180 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2020 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 4653 | 5 | 5 | 5 | 0.00 |
| 13/02/2020 | R248 On 07-May-20 | 10.70 | Put | Bond Future | 1010 | 1 | 1 | 1 | 300.00 |
| 13/02/2020 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 4526 | 4 | 5 | 4 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | | | Bond Future | 10.31 | 89.8526 | 89.7373 | 89.8526 | 400.00 |
| 13/02/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 494 | 1 | 0 | 1 | 20,640.00 |
| 13/02/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 2944 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 273 | 0 | 0 | 0 | 3,000.00 |
| 13/02/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 2983 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 3944 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 3901 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 11920 | 12 | 12 | 12 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 3986 | 4 | 4 | 4 | 0.00 |
| 13/02/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 9716 | 10 | 10 | 10 | 0.00 |
| 13/02/2020 | R248 On 05-November-20 | | | Bond Future | 10.39 | 87.0091 | 86.8919 | 87.0091 | 0.00 |
| 13/02/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 2689 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 2656 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 13/02/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 5575 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 5624 | 6 | 6 | 6 | 0.00 |
| 13/02/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 5525 | 5 | 6 | 5 | 0.00 |