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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/03/2020 TO: 17/03/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 2025 On 07-May-20 | | | Bond Future | 132.96 | 133.4257 | 132.9554 | 133.4257 | 2,073.00 |
| 17/03/2020 | 2025 On 06-August-20 | | | Bond Future | 133.84 | 134.3311 | 133.8449 | 134.3311 | 0.00 |
| 17/03/2020 | 2025 On 05-November-20 | | | Bond Future | 136.21 | 136.7119 | 136.2051 | 136.7119 | 0.00 |
| 17/03/2020 | 2025 On 04-February-21 | | | Bond Future | 137.10 | 137.6313 | 137.1021 | 137.6313 | 0.00 |
| 17/03/2020 | 2029 On 07-May-20 | | | Bond Future | 94.28 | 95.4161 | 94.2777 | 95.4161 | 3,814.00 |
| 17/03/2020 | 2029 On 06-August-20 | | | Bond Future | 95.98 | 97.1410 | 95.9769 | 97.1410 | 0.00 |
| 17/03/2020 | 2029 On 05-November-20 | | | Bond Future | 96.53 | 97.7194 | 96.5261 | 97.7194 | 0.00 |
| 17/03/2020 | 2029 On 04-February-21 | | | Bond Future | 98.25 | 99.4694 | 98.2453 | 99.4694 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | | | Bond Future | 10.82 | 85.4811 | 85.5237 | 85.4811 | 101,223.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 17/03/2020 | 2030 On 07-May-20 | 9.19 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 11605 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.90 | Put | Bond Future | 10922 | 11 | 11 | 11 | 5,820.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 11667 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.85 | Put | Bond Future | 11232 | 11 | 11 | 11 | 5,820.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.45 | Put | Bond Future | 13754 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 9.19 | Put | Bond Future | 9157 | 9 | 9 | 9 | 0.00 |
| 17/03/2020 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 11542 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | | | Bond Future | 10.97 | 82.9960 | 83.0346 | 82.9960 | 325.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.05 | Call | Bond Future | 45 | 0 | 0 | 0 | 450.00 |
| 17/03/2020 | 2030 On 06-August-20 | 8.36 | Call | Bond Future | 3 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2030 On 06-August-20 | 8.86 | Call | Bond Future | 23 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 10.70 | Call | Bond Future | 1672 | 2 | 2 | 2 | 470.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2030 On 06-August-20 | 10.00 | Call | Bond Future | 566 | 1 | 1 | 1 | 470.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.42 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.20 | Call | Bond Future | 72 | 0 | 0 | 0 | 323.00 |
| 17/03/2020 | 2030 On 06-August-20 | 8.50 | Call | Bond Future | 5 | 0 | 0 | 0 | 323.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 10.75 | Call | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 10.05 | Call | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.75 | Call | Bond Future | 322 | 0 | 0 | 0 | 450.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 8589 | 9 | 9 | 9 | 800.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 10333 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 5726 | 6 | 6 | 6 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 10391 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 14019 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 9816 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 5510 | 6 | 6 | 6 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 6882 | 7 | 7 | 7 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 10449 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 11809 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 14901 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 3065 | 3 | 3 | 3 | 0.00 |
| 17/03/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 10683 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | | | Bond Future | 11.12 | 84.4473 | 84.4788 | 84.4473 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 346 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 56 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 94 | 0 | 0 | 0 | 1,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 11 | 0 | 0 | 0 | 1,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 40 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 12 | 0 | 0 | 0 | 14,160.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 58 | 0 | 0 | 0 | 14,160.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 150 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 1401 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 21 | 0 | 0 | 0 | 15,947.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 92 | 0 | 0 | 0 | 15,947.00 |
| 17/03/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 5 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 9532 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 13197 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 10338 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 7181 | 7 | 7 | 7 | 14,160.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 15447 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 5104 | 5 | 5 | 5 | 15,947.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 9427 | 9 | 9 | 9 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 11453 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 4727 | 5 | 5 | 5 | 3,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 14401 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 12432 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 6323 | 6 | 6 | 6 | 1,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 9480 | 10 | 9 | 10 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 17083 | 17 | 17 | 17 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 11397 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 15571 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 8358 | 8 | 8 | 8 | 3,000.00 |
| 17/03/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 12490 | 13 | 12 | 13 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | | | Bond Future | 11.28 | 81.9327 | 81.9566 | 81.9327 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 37 | 0 | 0 | 0 | 1,000.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 199 | 0 | 0 | 0 | 1,000.00 |
| 17/03/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 36 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 215 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 115 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 11672 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 16033 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 11458 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 6634 | 7 | 7 | 7 | 1,800.00 |
| 17/03/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 13105 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 11511 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 11405 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 15972 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | | | Bond Future | 11.36 | 80.8398 | 80.9125 | 80.8398 | 82,284.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.54 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 8.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 13373 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 13305 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 8.82 | Put | Bond Future | 15873 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.20 | Put | Bond Future | 13237 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.54 | Put | Bond Future | 10963 | 11 | 11 | 11 | 3,000.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.50 | Put | Bond Future | 11227 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.00 | Put | Bond Future | 14612 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 13442 | 14 | 13 | 14 | 0.00 |
| 17/03/2020 | 2032 On 07-May-20 | 9.30 | Put | Bond Future | 12560 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | | | Bond Future | 11.52 | 82.2813 | 82.3507 | 82.2813 | 300.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 159 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 2 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 23 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 12202 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 12330 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 16770 | 17 | 17 | 17 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 13371 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 12266 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 9495 | 10 | 9 | 10 | 800.00 |
| 17/03/2020 | 2032 On 05-November-20 | | | Bond Future | 11.68 | 79.5623 | 79.6256 | 79.5623 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 1568 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 1723 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 37 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 141 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 93 | 0 | 0 | 0 | 1,000.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 21 | 0 | 0 | 0 | 1,000.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 11299 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 15307 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 16442 | 17 | 16 | 17 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 4947 | 5 | 5 | 5 | 1,000.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 11182 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 13184 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 12136 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 11241 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 5294 | 5 | 5 | 5 | 3,000.00 |
| 17/03/2020 | 2032 On 04-February-21 | | | Bond Future | 11.85 | 80.9681 | 81.0246 | 80.9681 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 44 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 245 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 130 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 1478 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 12958 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 14955 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 12899 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 7016 | 7 | 7 | 7 | 800.00 |
| 17/03/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 13016 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 18207 | 18 | 18 | 18 | 0.00 |
| 17/03/2020 | 2033 On 07-May-20 | | | Bond Future | 92.31 | 95.6109 | 92.3119 | 95.6109 | 7,122.00 |
| 17/03/2020 | 2033 On 06-August-20 | | | Bond Future | 93.98 | 97.3394 | 93.9756 | 97.3394 | 0.00 |
| 17/03/2020 | 2033 On 05-November-20 | | | Bond Future | 94.41 | 97.8430 | 94.4113 | 97.8430 | 0.00 |
| 17/03/2020 | 2033 On 04-February-21 | | | Bond Future | 96.09 | 99.5952 | 96.0928 | 99.5952 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | | | Bond Future | 11.75 | 78.6865 | 78.7932 | 78.6865 | 81,446.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | 10.00 | Call | Bond Future | 3 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 14418 | 15 | 14 | 15 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | 10.00 | Put | Bond Future | 11501 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 14572 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.70 | Put | Bond Future | 13732 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 14495 | 15 | 14 | 15 | 0.00 |
| 17/03/2020 | 2037 On 06-August-20 | | | Bond Future | 11.90 | 75.8297 | 75.9339 | 75.8297 | 300.00 |
| 17/03/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 13428 | 14 | 13 | 14 | 0.00 |
| 17/03/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 13356 | 13 | 13 | 13 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 13284 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2037 On 05-November-20 | | | Bond Future | 12.05 | 77.1555 | 77.2545 | 77.1555 | 0.00 |
| 17/03/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 263 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 12202 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 12072 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 12137 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | | | Bond Future | 12.22 | 74.2615 | 74.3547 | 74.2615 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 177 | 0 | 0 | 0 | 72.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 3263 | 3 | 3 | 3 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 719 | 1 | 1 | 1 | 240.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 12503 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 5050 | 5 | 5 | 5 | 240.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 11372 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 12626 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 9368 | 9 | 9 | 9 | 72.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 12139 | 12 | 12 | 12 | 72.00 |
| 17/03/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 12564 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 16756 | 17 | 17 | 17 | 0.00 |
| 17/03/2020 | 2038 On 07-May-20 | | | Bond Future | 104.70 | 110.2308 | 104.6954 | 110.2308 | 11,340.00 |
| 17/03/2020 | 2038 On 06-August-20 | | | Bond Future | 104.89 | 110.5284 | 104.8873 | 110.5284 | 0.00 |
| 17/03/2020 | 2038 On 05-November-20 | | | Bond Future | 106.74 | 112.4875 | 106.7368 | 112.4875 | 0.00 |
| 17/03/2020 | 2038 On 04-February-21 | | | Bond Future | 106.92 | 112.7816 | 106.9176 | 112.7816 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | | | Bond Future | 11.89 | 80.5936 | 80.7054 | 80.5936 | 64,953.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.75 | Call | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2040 On 07-May-20 | 10.00 | Call | Bond Future | 1 | 0 | 0 | 0 | 2,640.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 11.10 | Call | Bond Future | 367 | 0 | 0 | 0 | 450.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2040 On 07-May-20 | 11.80 | Call | Bond Future | 1678 | 2 | 2 | 2 | 450.00 |
| 17/03/2020 | 2040 On 07-May-20 | 10.15 | Call | Bond Future | 4 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | 2040 On 07-May-20 | 10.15 | Put | Bond Future | 12071 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 15440 | 16 | 15 | 16 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 11.80 | Put | Bond Future | 2208 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 15275 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 11.10 | Put | Bond Future | 5482 | 6 | 5 | 6 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.85 | Put | Bond Future | 14457 | 15 | 14 | 15 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.50 | Put | Bond Future | 17372 | 17 | 17 | 17 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 10.00 | Put | Bond Future | 13251 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 15357 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | | | Bond Future | 12.04 | 77.5202 | 77.6295 | 77.5202 | 600.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 72 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 481 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 9 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 1183 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 8692 | 9 | 9 | 9 | 800.00 |
| 17/03/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 17676 | 18 | 18 | 18 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 13979 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 8333 | 8 | 8 | 8 | 12,538.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 13673 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 14056 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 6147 | 6 | 6 | 6 | 517.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 13902 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | | | Bond Future | 12.19 | 78.8756 | 78.9796 | 78.8756 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 69 | 0 | 0 | 0 | 2,000.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 250 | 0 | 0 | 0 | 2,000.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 146 | 0 | 0 | 0 | 2,000.00 |
| 17/03/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 33 | 0 | 0 | 0 | 2,000.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 2425 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 12848 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 15166 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 19143 | 19 | 19 | 19 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 6284 | 6 | 6 | 6 | 2,000.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 12918 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 5425 | 5 | 5 | 5 | 2,000.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 13481 | 14 | 13 | 14 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 17263 | 17 | 17 | 17 | 0.00 |
| 17/03/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 12987 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | | | Bond Future | 12.35 | 75.7616 | 75.8597 | 75.7616 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 2787 | 3 | 3 | 3 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 312 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 555 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 105 | 0 | 0 | 0 | 500.00 |
| 17/03/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 2366 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 422 | 0 | 0 | 0 | 500.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 121 | 0 | 0 | 0 | 800.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 20189 | 20 | 20 | 20 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 13410 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 7140 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 14492 | 15 | 14 | 15 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 19535 | 20 | 20 | 20 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 15693 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 13278 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 13344 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 6484 | 7 | 6 | 7 | 800.00 |
| 17/03/2020 | 2044 On 07-May-20 | | | Bond Future | 11.93 | 77.4038 | 77.4830 | 77.4038 | 79,913.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 10.81 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 1 | 0 | 0 | 0 | 100.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 17/03/2020 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 129.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.97 | Call | Bond Future | 1 | 0 | 0 | 0 | 129.00 |
| 17/03/2020 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 20080 | 20 | 20 | 20 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 14418 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 13842 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 15337 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 6187 | 6 | 6 | 6 | 556.00 |
| 17/03/2020 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 5762 | 6 | 6 | 6 | 100.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 15421 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.45 | Put | Bond Future | 18365 | 18 | 18 | 18 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.97 | Put | Bond Future | 13924 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 10.81 | Put | Bond Future | 7553 | 8 | 8 | 8 | 129.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 19443 | 20 | 19 | 20 | 0.00 |
| 17/03/2020 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 15252 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | | | Bond Future | 12.08 | 74.3989 | 74.4752 | 74.3989 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 3 | 0 | 0 | 0 | 602.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 50 | 0 | 0 | 0 | 602.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 1 | 0 | 0 | 0 | 140.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 13 | 0 | 0 | 0 | 140.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 628 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 23284 | 23 | 23 | 23 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 17426 | 18 | 17 | 18 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 15590 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 15672 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 8127 | 8 | 8 | 8 | 140.00 |
| 17/03/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 7234 | 7 | 7 | 7 | 602.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 14783 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 15754 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 20052 | 20 | 20 | 20 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | | | Bond Future | 12.23 | 75.6996 | 75.7704 | 75.6996 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 65 | 0 | 0 | 0 | 1,815.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 1822 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 132 | 0 | 0 | 0 | 568.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 158 | 0 | 0 | 0 | 525.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 21 | 0 | 0 | 0 | 525.00 |
| 17/03/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 1289 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 5 | 0 | 0 | 0 | 1,815.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 150 | 0 | 0 | 0 | 1,815.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 317 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 18 | 0 | 0 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 15258 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 7985 | 8 | 8 | 8 | 1,815.00 |
| 17/03/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 6774 | 7 | 7 | 7 | 1,815.00 |
| 17/03/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 25464 | 26 | 25 | 26 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 12899 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 12970 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 15413 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 21092 | 21 | 21 | 21 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 21541 | 22 | 22 | 22 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 15880 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 17816 | 18 | 18 | 18 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 8551 | 9 | 9 | 9 | 525.00 |
| 17/03/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 13041 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 6993 | 7 | 7 | 7 | 568.00 |
| 17/03/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 15801 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | | | Bond Future | 12.38 | 72.6547 | 72.7193 | 72.6547 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 503 | 0 | 1 | 0 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 520 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 140 | 0 | 0 | 0 | 405.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 456 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 13990 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 14476 | 15 | 14 | 15 | 405.00 |
| 17/03/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 19292 | 19 | 19 | 19 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 10937 | 11 | 11 | 11 | 405.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 14059 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 16292 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 13922 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | 2046 On 07-May-20 | | | Bond Future | 91.66 | 91.6473 | 91.6574 | 91.6473 | 14,200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | 2046 On 06-August-20 | | | Bond Future | 93.31 | 93.3041 | 93.3092 | 93.3041 | 0.00 |
| 17/03/2020 | 2046 On 05-November-20 | | | Bond Future | 93.16 | 93.1613 | 93.1582 | 93.1613 | 0.00 |
| 17/03/2020 | 2046 On 04-February-21 | | | Bond Future | 94.82 | 94.8294 | 94.8171 | 94.8294 | 0.00 |
| 17/03/2020 | 2050 On 07-May-20 | | | Bond Future | 93.05 | 93.0418 | 93.0521 | 93.0418 | 13,945.00 |
| 17/03/2020 | 2050 On 06-August-20 | | | Bond Future | 92.85 | 92.8426 | 92.8480 | 92.8426 | 0.00 |
| 17/03/2020 | 2050 On 05-November-20 | | | Bond Future | 94.49 | 94.4882 | 94.4852 | 94.4882 | 0.00 |
| 17/03/2020 | 2050 On 04-February-21 | | | Bond Future | 94.25 | 94.2589 | 94.2467 | 94.2589 | 0.00 |
| 17/03/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | AL37 On 07-May-20 | | | Index Future | 658.69 | 657.9800 | 658.6910 | 657.9800 | 0.00 |
| 17/03/2020 | AL37 On 06-August-20 | | | Index Future | 670.28 | 669.5860 | 670.2750 | 669.5860 | 0.00 |
| 17/03/2020 | AL37 On 05-November-20 | | | Index Future | 682.07 | 681.4300 | 682.0710 | 681.4300 | 0.00 |
| 17/03/2020 | AL37 On 04-February-21 | | | Index Future | 694.07 | 693.4820 | 694.0700 | 693.4820 | 0.00 |
| 17/03/2020 | AL7T On 07-May-20 | | | Index Future | 720.34 | 719.8760 | 720.3380 | 719.8760 | 0.00 |
| 17/03/2020 | AL7T On 06-August-20 | | | Index Future | 733.01 | 732.5750 | 733.0070 | 732.5750 | 0.00 |
| 17/03/2020 | AL7T On 05-November-20 | | | Index Future | 745.91 | 745.5320 | 745.9070 | 745.5320 | 0.00 |
| 17/03/2020 | AL7T On 04-February-21 | | | Index Future | 759.03 | 758.7180 | 759.0280 | 758.7180 | 0.00 |
| 17/03/2020 | ALBI On 07-May-20 | | | Index Future | 645.59 | 645.0240 | 645.5930 | 645.0240 | 210.00 |
| 17/03/2020 | ALBI On 06-August-20 | | | Index Future | 656.95 | 656.4020 | 656.9470 | 656.4020 | 0.00 |
| 17/03/2020 | ALBI On 05-November-20 | | | Index Future | 668.51 | 668.0110 | 668.5080 | 668.0110 | 0.00 |
| 17/03/2020 | ALBI On 04-February-21 | | | Index Future | 680.27 | 679.8270 | 680.2680 | 679.8270 | 0.00 |
| 17/03/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C023 On 28-February-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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/03/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C223 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/03/2020 | ES33 On 07-May-20 | | | Bond Future | 12.72 | 67.9877 | 68.0517 | 67.9877 | 350.00 |
| 17/03/2020 | ES33 On 06-August-20 | | | Bond Future | 12.91 | 69.1999 | 69.2613 | 69.1999 | 0.00 |
| 17/03/2020 | ES33 On 05-November-20 | | | Bond Future | 13.12 | 66.6192 | 66.6756 | 66.6192 | 0.00 |
| 17/03/2020 | ES33 On 04-February-21 | | | Bond Future | 13.34 | 67.7964 | 67.8471 | 67.7964 | 0.00 |
| 17/03/2020 | ES42 On 07-May-20 | | | Bond Future | 13.08 | 67.4647 | 67.5341 | 67.4647 | 4,919.00 |
| 17/03/2020 | ES42 On 06-August-20 | | | Bond Future | 13.28 | 68.6676 | 68.7343 | 68.6676 | 0.00 |
| 17/03/2020 | ES42 On 05-November-20 | | | Bond Future | 13.48 | 65.6053 | 65.6670 | 65.6053 | 0.00 |
| 17/03/2020 | ES42 On 04-February-21 | | | Bond Future | 13.69 | 66.7639 | 66.8200 | 66.7639 | 0.00 |
| 17/03/2020 | GOVI On 07-May-20 | | | GOVI | 637.98 | 637.4220 | 637.9830 | 637.4220 | 1,179.00 |
| 17/03/2020 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 820070 | 83 | 82 | 83 | 0.00 |
| 17/03/2020 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 820170 | 83 | 82 | 83 | 0.00 |
| 17/03/2020 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 819970 | 83 | 82 | 83 | 0.00 |
| 17/03/2020 | GOVI On 06-August-20 | | | GOVI | 649.20 | 648.6660 | 649.2030 | 648.6660 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 789270 | 79 | 79 | 79 | 0.00 |
| 17/03/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 789170 | 79 | 79 | 79 | 0.00 |
| 17/03/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 789370 | 79 | 79 | 79 | 0.00 |
| 17/03/2020 | GOVI On 05-November-20 | | | GOVI | 660.63 | 660.1390 | 660.6280 | 660.1390 | 0.00 |
| 17/03/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 772220 | 78 | 77 | 78 | 0.00 |
| 17/03/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 772020 | 78 | 77 | 78 | 0.00 |
| 17/03/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 772120 | 78 | 77 | 78 | 0.00 |
| 17/03/2020 | GOVI On 04-February-21 | | | GOVI | 672.25 | 671.8150 | 672.2490 | 671.8150 | 0.00 |
| 17/03/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 786910 | 79 | 79 | 79 | 0.00 |
| 17/03/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 787010 | 79 | 79 | 79 | 0.00 |
| 17/03/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 787110 | 79 | 79 | 79 | 0.00 |
| 17/03/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/03/2020 | IGOV On 07-May-20 | | | Index Future | 243.39 | 247.9030 | 243.3890 | 247.9030 | 1,009.00 |
| 17/03/2020 | IGOV On 06-August-20 | | | Index Future | 247.73 | 252.3360 | 247.7290 | 252.3360 | 0.00 |
| 17/03/2020 | IGOV On 05-November-20 | | | Index Future | 252.15 | 256.8590 | 252.1470 | 256.8590 | 0.00 |
| 17/03/2020 | IGOV On 04-February-21 | | | Index Future | 256.64 | 261.4600 | 256.6400 | 261.4600 | 0.00 |
| 17/03/2020 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.60 | 98.6000 | 98.6000 | 98.6000 | 0.00 |
| 17/03/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.96 | 101.9600 | 101.9600 | 101.9600 | 0.00 |
| 17/03/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.75 | 98.7500 | 98.7500 | 98.7500 | 0.00 |
| 17/03/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.94 | 95.0100 | 94.9400 | 95.0100 | 0.00 |
| 17/03/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 93.70 | 93.8200 | 93.7000 | 93.8200 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 92.43 | 92.6000 | 92.4300 | 92.6000 | 0.00 |
| 17/03/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 92.18 | 92.4000 | 92.1800 | 92.4000 | 0.00 |
| 17/03/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 94.03 | 94.2900 | 94.0300 | 94.2900 | 51.00 |
| 17/03/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 93.84 | 94.1500 | 93.8400 | 94.1500 | 0.00 |
| 17/03/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 94.82 | 95.1900 | 94.8200 | 95.1900 | 0.00 |
| 17/03/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 98.69 | 99.1100 | 98.6900 | 99.1100 | 0.00 |
| 17/03/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 99.94 | 100.4200 | 99.9400 | 100.4200 | 0.00 |
| 17/03/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 93.20 | 93.7300 | 93.2000 | 93.7300 | 0.00 |
| 17/03/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 99.37 | 99.9100 | 99.3700 | 99.9100 | 0.00 |
| 17/03/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.74 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 17/03/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 92.40 | 92.8000 | 92.4000 | 92.8000 | 0.00 |
| 17/03/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 89.44 | 89.8200 | 89.4400 | 89.8200 | 0.00 |
| 17/03/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 88.28 | 88.6400 | 88.2800 | 88.6400 | 0.00 |
| 17/03/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 90.68 | 91.0200 | 90.6800 | 91.0200 | 0.00 |
| 17/03/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 94.74 | 95.0600 | 94.7400 | 95.0600 | 0.00 |
| 17/03/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.42 | 93.7300 | 93.4200 | 93.7300 | 0.00 |
| 17/03/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 95.74 | 96.0200 | 95.7400 | 96.0200 | 0.00 |
| 17/03/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 101.46 | 101.7200 | 101.4600 | 101.7200 | 0.00 |
| 17/03/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 101.99 | 102.2400 | 101.9900 | 102.2400 | 0.00 |
| 17/03/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 95.56 | 95.7900 | 95.5600 | 95.7900 | 0.00 |
| 17/03/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 103.07 | 103.2600 | 103.0700 | 103.2600 | 0.00 |
| 17/03/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.68 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 17/03/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 17/03/2020 | R023 On 07-May-20 | | | Bond Future | 6.55 | 104.5399 | 104.5474 | 104.5399 | 61,670.00 |
| 17/03/2020 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 1008 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 06-August-20 | | | Bond Future | 6.48 | 106.4040 | 106.4058 | 106.4040 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 1992 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 05-November-20 | | | Bond Future | 6.41 | 104.3363 | 104.3287 | 104.3363 | 0.00 |
| 17/03/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 2362 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R023 On 04-February-21 | | | Bond Future | 6.33 | 106.1805 | 106.1625 | 106.1805 | 0.00 |
| 17/03/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 796 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | | | Bond Future | 11.57 | 82.9006 | 82.8863 | 82.9006 | 132,380.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.85 | Call | Bond Future | 3 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 2 | 0 | 0 | 0 | 5,000.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 10.57 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,530.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.78 | Call | Bond Future | 2 | 0 | 0 | 0 | 3,530.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R035 On 07-May-20 | 9.18 | Put | Bond Future | 16423 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 14027 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.55 | Put | Bond Future | 13573 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 12084 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 14179 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.85 | Put | Bond Future | 11353 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.78 | Put | Bond Future | 11864 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 5401 | 5 | 5 | 5 | 5,000.00 |
| 17/03/2020 | R035 On 07-May-20 | 10.57 | Put | Bond Future | 6461 | 6 | 6 | 6 | 3,530.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 14103 | 14 | 14 | 14 | 0.00 |
| 17/03/2020 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 16976 | 17 | 17 | 17 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | | | Bond Future | 11.71 | 84.3788 | 84.3597 | 84.3788 | 410.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 4 | 0 | 0 | 0 | 500.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 3 | 0 | 0 | 0 | 24,761.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 43 | 0 | 0 | 0 | 500.00 |
| 17/03/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 1 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 11685 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 20632 | 21 | 21 | 21 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 11822 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 8361 | 8 | 8 | 8 | 500.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 18612 | 19 | 19 | 19 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 11753 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 13514 | 13 | 14 | 13 | 0.00 |
| 17/03/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 17900 | 18 | 18 | 18 | 0.00 |
| 17/03/2020 | R035 On 05-November-20 | | | Bond Future | 11.87 | 81.3555 | 81.3286 | 81.3555 | 0.00 |
| 17/03/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 473 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 10176 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 10117 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 10058 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | | | Bond Future | 12.04 | 82.7931 | 82.7578 | 82.7931 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 539 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 476 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 461 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 1976 | 2 | 2 | 2 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 12928 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 12990 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 12375 | 12 | 12 | 12 | 650.00 |
| 17/03/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 7278 | 7 | 7 | 7 | 650.00 |
| 17/03/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 12866 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | | | Bond Future | 9.53 | 108.6362 | 108.7549 | 108.6362 | 88,316.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.50 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 7.90 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 7594 | 8 | 8 | 8 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 10182 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 3297 | 3 | 3 | 3 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 7485 | 8 | 7 | 8 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 7.90 | Put | Bond Future | 8520 | 9 | 9 | 9 | 2,500.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 6468 | 7 | 6 | 7 | 0.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.50 | Put | Bond Future | 5324 | 5 | 5 | 5 | 23,172.00 |
| 17/03/2020 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 7540 | 8 | 8 | 8 | 0.00 |
| 17/03/2020 | R186 On 06-August-20 | | | Bond Future | 9.66 | 105.2704 | 105.3850 | 105.2704 | 1,870.00 |
| 17/03/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 133 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 6605 | 7 | 7 | 7 | 0.00 |
| 17/03/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 7139 | 7 | 7 | 7 | 3,150.00 |
| 17/03/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 6509 | 7 | 7 | 7 | 0.00 |
| 17/03/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 6557 | 7 | 7 | 7 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | | | Bond Future | 9.80 | 107.1113 | 107.2183 | 107.1113 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 187 | 0 | 0 | 0 | 3,500.00 |
| 17/03/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 48 | 0 | 0 | 0 | 3,500.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 7205 | 7 | 7 | 7 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 3691 | 4 | 4 | 4 | 3,500.00 |
| 17/03/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 9609 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 5860 | 6 | 6 | 6 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 5901 | 6 | 6 | 6 | 0.00 |
| 17/03/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 5819 | 6 | 6 | 6 | 0.00 |
| 17/03/2020 | R186 On 04-February-21 | | | Bond Future | 9.95 | 103.7028 | 103.8013 | 103.7028 | 0.00 |
| 17/03/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 205 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 8555 | 9 | 9 | 9 | 0.00 |
| 17/03/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 8510 | 9 | 9 | 9 | 0.00 |
| 17/03/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 8600 | 9 | 9 | 9 | 0.00 |
| 17/03/2020 | R197 On 07-May-20 | | | Bond Future | 304.62 | 304.5950 | 304.6157 | 304.5950 | 2,607.00 |
| 17/03/2020 | R197 On 06-August-20 | | | Bond Future | 302.31 | 302.3052 | 302.3093 | 302.3052 | 0.00 |
| 17/03/2020 | R197 On 05-November-20 | | | Bond Future | 307.64 | 307.6630 | 307.6399 | 307.6630 | 0.00 |
| 17/03/2020 | R197 On 04-February-21 | | | Bond Future | 305.12 | 305.1741 | 305.1210 | 305.1741 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R202 On 07-May-20 | | | Bond Future | 207.83 | 219.0185 | 207.8346 | 219.0185 | 8,709.00 |
| 17/03/2020 | R202 On 06-August-20 | | | Bond Future | 207.44 | 218.8367 | 207.4392 | 218.8367 | 0.00 |
| 17/03/2020 | R202 On 05-November-20 | | | Bond Future | 211.10 | 222.7155 | 211.0972 | 222.7155 | 0.00 |
| 17/03/2020 | R202 On 04-February-21 | | | Bond Future | 210.61 | 222.4556 | 210.6089 | 222.4556 | 0.00 |
| 17/03/2020 | R208 On 07-May-20 | | | Bond Future | 5.61 | 101.7355 | 101.7408 | 101.7355 | 29,982.00 |
| 17/03/2020 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 697 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 680 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R208 On 06-August-20 | | | Bond Future | 4.99 | 103.5495 | 103.5493 | 103.5495 | 0.00 |
| 17/03/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 369 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 05-November-20 | | | Bond Future | 3.62 | 101.9587 | 101.9492 | 101.9587 | 0.00 |
| 17/03/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 07-May-20 | | | Bond Future | 11.62 | 62.1260 | 62.1902 | 62.1260 | 72,295.00 |
| 17/03/2020 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 12397 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 12332 | 12 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 12463 | 13 | 12 | 13 | 0.00 |
| 17/03/2020 | R209 On 06-August-20 | | | Bond Future | 11.75 | 63.2337 | 63.2956 | 63.2337 | 200.00 |
| 17/03/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 46129 | 46 | 46 | 46 | 0.00 |
| 17/03/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 46238 | 46 | 46 | 46 | 0.00 |
| 17/03/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 46021 | 46 | 46 | 46 | 0.00 |
| 17/03/2020 | R209 On 05-November-20 | | | Bond Future | 11.90 | 61.1897 | 61.2470 | 61.1897 | 0.00 |
| 17/03/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 10461 | 11 | 10 | 11 | 0.00 |
| 17/03/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 10405 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 10518 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R209 On 04-February-21 | | | Bond Future | 12.05 | 62.2709 | 62.3231 | 62.2709 | 0.00 |
| 17/03/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 465 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 10838 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 10785 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 10733 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R210 On 07-May-20 | | | Bond Future | 174.22 | 180.4827 | 174.2205 | 180.4827 | 1,935.00 |
| 17/03/2020 | R210 On 06-August-20 | | | Bond Future | 177.36 | 183.7454 | 177.3604 | 183.7454 | 0.00 |
| 17/03/2020 | R210 On 05-November-20 | | | Bond Future | 177.76 | 184.2787 | 177.7646 | 184.2787 | 0.00 |
| 17/03/2020 | R210 On 04-February-21 | | | Bond Future | 180.93 | 187.5787 | 180.9305 | 187.5787 | 0.00 |
| 17/03/2020 | R212 On 07-May-20 | | | Bond Future | 164.57 | 164.7055 | 164.5659 | 164.7055 | 6,719.00 |
| 17/03/2020 | R212 On 06-August-20 | | | Bond Future | 165.24 | 165.3873 | 165.2361 | 165.3873 | 0.00 |
| 17/03/2020 | R212 On 05-November-20 | | | Bond Future | 168.15 | 168.3185 | 168.1497 | 168.3185 | 0.00 |
| 17/03/2020 | R212 On 04-February-21 | | | Bond Future | 168.81 | 169.0030 | 168.8149 | 169.0030 | 0.00 |
| 17/03/2020 | R213 On 07-May-20 | | | Bond Future | 11.07 | 76.0177 | 76.0840 | 76.0177 | 15,444.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 11663 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 11539 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 11601 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R213 On 06-August-20 | | | Bond Future | 11.21 | 77.3732 | 77.4364 | 77.3732 | 300.00 |
| 17/03/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 10498 | 11 | 10 | 11 | 0.00 |
| 17/03/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 10440 | 11 | 10 | 11 | 0.00 |
| 17/03/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 10556 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R213 On 05-November-20 | | | Bond Future | 11.37 | 75.1779 | 75.2354 | 75.1779 | 0.00 |
| 17/03/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 9511 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 9616 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 9564 | 10 | 10 | 10 | 0.00 |
| 17/03/2020 | R213 On 04-February-21 | | | Bond Future | 11.53 | 76.5066 | 76.5576 | 76.5066 | 0.00 |
| 17/03/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 11417 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 11470 | 12 | 11 | 12 | 0.00 |
| 17/03/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 11364 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | | | Bond Future | 11.82 | 60.3138 | 60.3775 | 60.3138 | 21,283.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R214 On 07-May-20 | 9.91 | Call | Bond Future | 2 | 0 | 0 | 0 | 1,250.00 |
| 17/03/2020 | R214 On 07-May-20 | 10.66 | Call | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.91 | Put | Bond Future | 11098 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 12173 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.31 | Put | Bond Future | 15269 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 10.66 | Put | Bond Future | 6463 | 7 | 6 | 7 | 1,250.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 12105 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 12037 | 12 | 12 | 12 | 0.00 |
| 17/03/2020 | R214 On 06-August-20 | | | Bond Future | 11.96 | 61.3892 | 61.4507 | 61.3892 | 300.00 |
| 17/03/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 11307 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 11434 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 11370 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 05-November-20 | | | Bond Future | 12.10 | 59.1678 | 59.2249 | 59.1678 | 0.00 |
| 17/03/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 268 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 10583 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 10525 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 10468 | 11 | 10 | 11 | 0.00 |
| 17/03/2020 | R214 On 04-February-21 | | | Bond Future | 12.25 | 60.2134 | 60.2657 | 60.2134 | 0.00 |
| 17/03/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 11055 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 11001 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 11110 | 11 | 11 | 11 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | | | Bond Future | 11.91 | 76.1569 | 76.2677 | 76.1569 | 94,914.00 |
| 17/03/2020 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | 10.70 | Call | Bond Future | 67 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | 10.20 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | 9.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 17/03/2020 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 15666 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | 10.20 | Put | Bond Future | 12139 | 12 | 12 | 12 | 300.00 |
| 17/03/2020 | R248 On 07-May-20 | 9.69 | Put | Bond Future | 16456 | 17 | 16 | 17 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 15753 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | R248 On 07-May-20 | 10.70 | Put | Bond Future | 8303 | 8 | 8 | 8 | 300.00 |
| 17/03/2020 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 15579 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | | | Bond Future | 12.05 | 77.5149 | 77.6235 | 77.5149 | 530.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 2596 | 3 | 3 | 3 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 575 | 1 | 1 | 1 | 640.00 |
| 17/03/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 2 | 0 | 0 | 0 | 20,640.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 2467 | 2 | 2 | 2 | 470.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 176 | 0 | 0 | 0 | 640.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 1 | 0 | 0 | 0 | 3,000.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 936 | 1 | 1 | 1 | 470.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 13186 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 7136 | 7 | 7 | 7 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 13108 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 4008 | 4 | 4 | 4 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 3823 | 4 | 4 | 4 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 23762 | 24 | 24 | 24 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 13264 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 21338 | 21 | 21 | 21 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 8565 | 9 | 9 | 9 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 6874 | 7 | 7 | 7 | 0.00 |
| 17/03/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 11968 | 12 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2020 | R248 On 05-November-20 | | | Bond Future | 12.20 | 74.4349 | 74.5385 | 74.4349 | 0.00 |
| 17/03/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 17/03/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 15435 | 16 | 15 | 16 | 0.00 |
| 17/03/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 15514 | 16 | 16 | 16 | 0.00 |
| 17/03/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 15355 | 15 | 15 | 15 | 0.00 |
| 17/03/2020 | R248 On 04-February-21 | | | Bond Future | 12.36 | 75.7502 | 75.8482 | 75.7502 | 0.00 |
| 17/03/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 633 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 17/03/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 13243 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 13379 | 13 | 13 | 13 | 0.00 |
| 17/03/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 13311 | 13 | 13 | 13 | 0.00 |