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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/10/2020 TO: 27/10/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 2025 On 05-November-20 | | | Bond Future | 144.67 | 144.7579 | 144.6690 | 144.7579 | 2,483.00 |
| 27/10/2020 | 2025 On 04-February-21 | | | Bond Future | 144.61 | 144.7010 | 144.6131 | 144.7010 | 3,115.00 |
| 27/10/2020 | 2025 On 06-May-21 | | | Bond Future | 146.19 | 146.2843 | 146.1873 | 146.2843 | 0.00 |
| 27/10/2020 | 2025 On 05-August-21 | | | Bond Future | 146.27 | 146.3828 | 146.2739 | 146.3828 | 0.00 |
| 27/10/2020 | 2025 On 04-November-21 | | | Bond Future | 147.77 | 147.8850 | 147.7703 | 147.8850 | 0.00 |
| 27/10/2020 | 2029 On 05-November-20 | | | Bond Future | 100.50 | 100.3431 | 100.4998 | 100.3431 | 1,106.00 |
| 27/10/2020 | 2029 On 04-February-21 | | | Bond Future | 101.51 | 101.3486 | 101.5082 | 101.3486 | 4,910.00 |
| 27/10/2020 | 2029 On 06-May-21 | | | Bond Future | 101.47 | 101.3188 | 101.4744 | 101.3188 | 0.00 |
| 27/10/2020 | 2029 On 05-August-21 | | | Bond Future | 102.60 | 102.4464 | 102.5962 | 102.4464 | 0.00 |
| 27/10/2020 | 2029 On 04-November-21 | | | Bond Future | 102.50 | 102.3487 | 102.4968 | 102.3487 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | | | Bond Future | 9.26 | 94.3293 | 94.5175 | 94.3293 | 93,858.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.99 | Call | Bond Future | 4150 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 79 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 2164 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 266 | 0 | 0 | 0 | 1,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 30 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.66 | Call | Bond Future | 2412 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.60 | Call | Bond Future | 2115 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.49 | Call | Bond Future | 1605 | 1 | 2 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 4527 | 4 | 5 | 4 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 1232 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.65 | Call | Bond Future | 2361 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 85 | 0 | 0 | 0 | 14,160.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 3453 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 664 | 1 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 6712 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 1 | 0 | 0 | 0 | 14,160.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 4 | 0 | 0 | 0 | 9,414.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 252 | 0 | 0 | 0 | 9,414.00 |
| 27/10/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 6185 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 2420 | 3 | 2 | 3 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 4346 | 5 | 4 | 5 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.65 | Put | Bond Future | 109 | 0 | 0 | 0 | 2,500.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 399 | 1 | 0 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.49 | Put | Bond Future | 258 | 0 | 0 | 0 | 2,500.00 |
| 27/10/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 1 | 0 | 0 | 0 | 2,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 3149 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 814 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 438 | 1 | 0 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 5397 | 6 | 5 | 6 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 29 | 0 | 0 | 0 | 14,160.00 |
| 27/10/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 7 | 0 | 0 | 0 | 1,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.66 | Put | Bond Future | 103 | 0 | 0 | 0 | 5,500.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.60 | Put | Bond Future | 144 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.99 | Put | Bond Future | 12 | 0 | 0 | 0 | 2,500.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 7039 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 418 | 1 | 0 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 1530 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 137 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 5522 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 2474 | 3 | 2 | 3 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | | | Bond Future | 9.47 | 91.2473 | 91.4386 | 91.2473 | 91,551.00 |
| 27/10/2020 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 415 | 0 | 0 | 0 | 1,600.00 |
| 27/10/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 558 | 1 | 1 | 1 | 1,000.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 1755 | 2 | 2 | 2 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 549 | 1 | 1 | 1 | 800.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 1942 | 2 | 2 | 2 | 1,600.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 1824 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 1225 | 1 | 1 | 1 | 800.00 |
| 27/10/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 5179 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 1198 | 1 | 1 | 1 | 1,800.00 |
| 27/10/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 4733 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 3746 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 7064 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 3608 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 3642 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 3473 | 4 | 3 | 4 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 7918 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 3574 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 7012 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | | | Bond Future | 9.68 | 92.2248 | 92.4128 | 92.2248 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 6924 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 10587 | 10 | 11 | 10 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 480 | 0 | 0 | 0 | 700.00 |
| 27/10/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 4400 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 10627 | 10 | 11 | 10 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 10667 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 494 | 1 | 0 | 1 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 4741 | 5 | 5 | 5 | 700.00 |
| 27/10/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 10444 | 11 | 10 | 11 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 2757 | 3 | 3 | 3 | 700.00 |
| 27/10/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 4984 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 500 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 2499 | 3 | 2 | 3 | 0.00 |
| 27/10/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 1425 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | | | Bond Future | 9.92 | 89.2243 | 89.4075 | 89.2243 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 10977 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 4785 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 2156 | 2 | 2 | 2 | 600.00 |
| 27/10/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 4818 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1227 | 1 | 1 | 1 | 600.00 |
| 27/10/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 4851 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 4657 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 6495 | 7 | 6 | 7 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 2261 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 445 | 0 | 0 | 0 | 600.00 |
| 27/10/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 04-November-21 | | | Bond Future | 10.16 | 90.1180 | 90.3002 | 90.1180 | 0.00 |
| 27/10/2020 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 2219 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 2121 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 2170 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | | | Bond Future | 10.27 | 87.4687 | 87.5439 | 87.4687 | 123,535.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 4214 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 16 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 4 | 0 | 0 | 0 | 1,000.00 |
| 27/10/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 3236 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 7352 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 8502 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 12 | 0 | 0 | 0 | 1,000.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 5176 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 4093 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 22 | 0 | 0 | 0 | 3,000.00 |
| 27/10/2020 | 2032 On 04-February-21 | | | Bond Future | 10.50 | 88.3234 | 88.4005 | 88.3234 | 77,494.00 |
| 27/10/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 267 | 0 | 0 | 0 | 800.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 1002 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 625 | 1 | 1 | 1 | 800.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 4020 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 6348 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 6299 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 8075 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 2183 | 2 | 2 | 2 | 800.00 |
| 27/10/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 6397 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 11054 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | | | Bond Future | 10.73 | 85.1240 | 85.1970 | 85.1240 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 2756 | 3 | 3 | 3 | 736.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 8652 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 10411 | 10 | 10 | 10 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 8689 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 8614 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 1357 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 862 | 1 | 1 | 1 | 736.00 |
| 27/10/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 5055 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2032 On 05-August-21 | | | Bond Future | 10.97 | 86.0517 | 86.1190 | 86.0517 | 0.00 |
| 27/10/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 4923 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 4988 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 2907 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 2867 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2032 On 04-November-21 | | | Bond Future | 11.24 | 82.7706 | 82.8358 | 82.7706 | 0.00 |
| 27/10/2020 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 2338 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 2439 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 2388 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2033 On 05-November-20 | | | Bond Future | 94.59 | 94.5493 | 94.5906 | 94.5493 | 1,713.00 |
| 27/10/2020 | 2033 On 04-February-21 | | | Bond Future | 95.54 | 95.4968 | 95.5399 | 95.4968 | 7,576.00 |
| 27/10/2020 | 2033 On 06-May-21 | | | Bond Future | 95.36 | 95.3266 | 95.3648 | 95.3266 | 0.00 |
| 27/10/2020 | 2033 On 05-August-21 | | | Bond Future | 96.42 | 96.3876 | 96.4192 | 96.3876 | 0.00 |
| 27/10/2020 | 2033 On 04-November-21 | | | Bond Future | 96.18 | 96.1536 | 96.1824 | 96.1536 | 0.00 |
| 27/10/2020 | 2037 On 05-November-20 | | | Bond Future | 11.29 | 81.8310 | 81.7845 | 81.8310 | 70,202.00 |
| 27/10/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 7410 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 7268 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 7339 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | | | Bond Future | 11.53 | 78.3766 | 78.3307 | 78.3766 | 101,258.00 |
| 27/10/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 4846 | 5 | 5 | 5 | 300.00 |
| 27/10/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 280 | 0 | 0 | 0 | 72.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 12001 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 765 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 4597 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 1008 | 1 | 1 | 1 | 240.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 776 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 8757 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 2408 | 2 | 2 | 2 | 240.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 7685 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 349 | 0 | 0 | 0 | 300.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 5837 | 6 | 6 | 6 | 72.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 8411 | 8 | 8 | 8 | 72.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 8875 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 8816 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 12883 | 13 | 13 | 13 | 0.00 |
| 27/10/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 2257 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2037 On 06-May-21 | | | Bond Future | 11.76 | 79.2165 | 79.1656 | 79.2165 | 0.00 |
| 27/10/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 6404 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 6440 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 6476 | 7 | 6 | 7 | 0.00 |
| 27/10/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 2703 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2037 On 05-August-21 | | | Bond Future | 12.02 | 75.8242 | 75.7668 | 75.8242 | 0.00 |
| 27/10/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 4927 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 4958 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 3575 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 3528 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 3551 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2037 On 04-November-21 | | | Bond Future | 12.28 | 76.5833 | 76.5229 | 76.5833 | 0.00 |
| 27/10/2020 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 2839 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 2890 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 2788 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2038 On 05-November-20 | | | Bond Future | 105.17 | 105.4033 | 105.1705 | 105.4033 | 5,279.00 |
| 27/10/2020 | 2038 On 04-February-21 | | | Bond Future | 104.53 | 104.7635 | 104.5298 | 104.7635 | 8,468.00 |
| 27/10/2020 | 2038 On 06-May-21 | | | Bond Future | 105.67 | 105.9101 | 105.6679 | 105.9101 | 0.00 |
| 27/10/2020 | 2038 On 05-August-21 | | | Bond Future | 105.12 | 105.3682 | 105.1154 | 105.3682 | 0.00 |
| 27/10/2020 | 2038 On 04-November-21 | | | Bond Future | 106.19 | 106.4492 | 106.1905 | 106.4492 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | | | Bond Future | 11.47 | 83.5780 | 83.4310 | 83.5780 | 63,447.00 |
| 27/10/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 27/10/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,380.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 98 | 0 | 0 | 0 | 2,380.00 |
| 27/10/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 14659 | 15 | 15 | 15 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 10569 | 10 | 11 | 10 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 8094 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 892 | 1 | 1 | 1 | 2,000.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 8169 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 425 | 0 | 0 | 0 | 2,000.00 |
| 27/10/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 3271 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 8779 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 8245 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 12743 | 13 | 13 | 13 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | | | Bond Future | 11.71 | 79.8905 | 79.7431 | 79.8905 | 32,495.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 412 | 0 | 0 | 0 | 800.00 |
| 27/10/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 709 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 139 | 0 | 0 | 0 | 500.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 545 | 1 | 1 | 1 | 500.00 |
| 27/10/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 3060 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 698 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 163 | 0 | 0 | 0 | 800.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 16340 | 16 | 16 | 16 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 9678 | 10 | 10 | 10 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 3951 | 4 | 4 | 4 | 500.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 10731 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 15694 | 16 | 16 | 16 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 11909 | 12 | 12 | 12 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 9550 | 9 | 10 | 9 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 9614 | 10 | 10 | 10 | 0.00 |
| 27/10/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 3416 | 3 | 3 | 3 | 800.00 |
| 27/10/2020 | 2040 On 06-May-21 | | | Bond Future | 11.95 | 80.7467 | 80.5931 | 80.7467 | 0.00 |
| 27/10/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 6076 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 6040 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 6111 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 3248 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 3226 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | | | Bond Future | 12.20 | 77.1207 | 76.9594 | 77.1207 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 13713 | 14 | 14 | 14 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 2550 | 3 | 3 | 3 | 900.00 |
| 27/10/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 5188 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 5254 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 1620 | 2 | 2 | 2 | 900.00 |
| 27/10/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 5221 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 3595 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 3619 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 8916 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 629 | 1 | 1 | 1 | 900.00 |
| 27/10/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 6549 | 6 | 7 | 6 | 0.00 |
| 27/10/2020 | 2040 On 04-November-21 | | | Bond Future | 12.46 | 77.8928 | 77.7273 | 77.8928 | 0.00 |
| 27/10/2020 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 2481 | 3 | 2 | 3 | 0.00 |
| 27/10/2020 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 2427 | 3 | 2 | 3 | 0.00 |
| 27/10/2020 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 2373 | 3 | 2 | 3 | 0.00 |
| 27/10/2020 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | | | Bond Future | 11.57 | 79.9068 | 79.7930 | 79.9068 | 42,924.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,815.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 27/10/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 525.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,815.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 525.00 |
| 27/10/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,815.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 11240 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 8630 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 17049 | 17 | 17 | 17 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 11078 | 11 | 11 | 11 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 2833 | 3 | 3 | 3 | 1,815.00 |
| 27/10/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 1509 | 1 | 2 | 1 | 1,815.00 |
| 27/10/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 21436 | 21 | 21 | 21 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 8553 | 8 | 9 | 8 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 17501 | 17 | 18 | 17 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 11729 | 12 | 12 | 12 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 13728 | 14 | 14 | 14 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 3512 | 3 | 4 | 3 | 525.00 |
| 27/10/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 1728 | 2 | 2 | 2 | 300.00 |
| 27/10/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 11647 | 12 | 12 | 12 | 0.00 |
| 27/10/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 8707 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | | | Bond Future | 11.80 | 76.3085 | 76.1945 | 76.3085 | 22,272.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 577 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 160 | 0 | 0 | 0 | 265.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 11052 | 11 | 11 | 11 | 265.00 |
| 27/10/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 15836 | 16 | 16 | 16 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 7586 | 8 | 8 | 8 | 265.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 10572 | 10 | 11 | 10 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 10640 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 12854 | 13 | 13 | 13 | 0.00 |
| 27/10/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 10504 | 10 | 11 | 10 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | | | Bond Future | 12.04 | 77.1264 | 77.0067 | 77.1264 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 5821 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 5787 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 5993 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 5753 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 2562 | 3 | 3 | 3 | 3,100.00 |
| 27/10/2020 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 4060 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 4883 | 5 | 5 | 5 | 3,100.00 |
| 27/10/2020 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 6899 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 3413 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 3278 | 3 | 3 | 3 | 3,100.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 3436 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 3390 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | 2044 On 05-August-21 | | | Bond Future | 12.28 | 73.5861 | 73.4594 | 73.5861 | 0.00 |
| 27/10/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 5333 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 5365 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 5300 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 3557 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 3534 | 3 | 4 | 3 | 0.00 |
| 27/10/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 3510 | 3 | 4 | 3 | 0.00 |
| 27/10/2020 | 2044 On 04-November-21 | | | Bond Future | 12.54 | 74.3227 | 74.1925 | 74.3227 | 0.00 |
| 27/10/2020 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 1943 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 2050 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 1996 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | 2046 On 05-November-20 | | | Bond Future | 92.80 | 92.8371 | 92.8007 | 92.8371 | 4,012.00 |
| 27/10/2020 | 2046 On 04-February-21 | | | Bond Future | 93.73 | 93.7674 | 93.7318 | 93.7674 | 12,411.00 |
| 27/10/2020 | 2046 On 06-May-21 | | | Bond Future | 92.96 | 93.0043 | 92.9630 | 93.0043 | 0.00 |
| 27/10/2020 | 2046 On 05-August-21 | | | Bond Future | 93.99 | 94.0395 | 93.9910 | 94.0395 | 0.00 |
| 27/10/2020 | 2046 On 04-November-21 | | | Bond Future | 93.15 | 93.1988 | 93.1468 | 93.1988 | 0.00 |
| 27/10/2020 | 2050 On 05-November-20 | | | Bond Future | 94.90 | 95.0310 | 94.9022 | 95.0310 | 5,045.00 |
| 27/10/2020 | 2050 On 04-February-21 | | | Bond Future | 93.97 | 94.0945 | 93.9656 | 94.0945 | 11,439.00 |
| 27/10/2020 | 2050 On 06-May-21 | | | Bond Future | 94.99 | 95.1241 | 94.9885 | 95.1241 | 0.00 |
| 27/10/2020 | 2050 On 05-August-21 | | | Bond Future | 94.11 | 94.2562 | 94.1121 | 94.2562 | 0.00 |
| 27/10/2020 | 2050 On 04-November-21 | | | Bond Future | 95.07 | 95.2233 | 95.0746 | 95.2233 | 0.00 |
| 27/10/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | AL37 On 05-November-20 | | | Index Future | 761.24 | 762.6990 | 761.2360 | 762.6990 | 0.00 |
| 27/10/2020 | AL37 On 04-February-21 | | | Index Future | 768.68 | 770.1470 | 768.6790 | 770.1470 | 0.00 |
| 27/10/2020 | AL37 On 06-May-21 | | | Index Future | 776.85 | 778.3760 | 776.8500 | 778.3760 | 0.00 |
| 27/10/2020 | AL37 On 05-August-21 | | | Index Future | 785.16 | 786.7600 | 785.1600 | 786.7600 | 0.00 |
| 27/10/2020 | AL37 On 04-November-21 | | | Index Future | 789.43 | 789.4300 | 789.4300 | 789.4300 | 0.00 |
| 27/10/2020 | AL7T On 05-November-20 | | | Index Future | 825.25 | 824.2730 | 825.2510 | 824.2730 | 0.00 |
| 27/10/2020 | AL7T On 04-February-21 | | | Index Future | 833.32 | 832.3210 | 833.3190 | 832.3210 | 0.00 |
| 27/10/2020 | AL7T On 06-May-21 | | | Index Future | 842.18 | 841.2150 | 842.1770 | 841.2150 | 0.00 |
| 27/10/2020 | AL7T On 05-August-21 | | | Index Future | 851.19 | 850.2760 | 851.1870 | 850.2760 | 0.00 |
| 27/10/2020 | AL7T On 04-November-21 | | | Index Future | 839.55 | 839.5500 | 839.5500 | 839.5500 | 0.00 |
| 27/10/2020 | ALBI On 05-November-20 | | | Index Future | 722.14 | 722.5800 | 722.1390 | 722.5800 | 68.00 |
| 27/10/2020 | ALBI On 04-February-21 | | | Index Future | 729.20 | 729.6360 | 729.1990 | 729.6360 | 181.00 |
| 27/10/2020 | ALBI On 06-May-21 | | | Index Future | 736.95 | 737.4320 | 736.9500 | 737.4320 | 0.00 |
| 27/10/2020 | ALBI On 05-August-21 | | | Index Future | 744.83 | 745.3750 | 744.8340 | 745.3750 | 0.00 |
| 27/10/2020 | ALBI On 04-November-21 | | | Index Future | 737.26 | 737.2600 | 737.2600 | 737.2600 | 0.00 |
| 27/10/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/10/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2020 | ES33 On 05-November-20 | | | Bond Future | 11.77 | 73.2281 | 73.1914 | 73.2281 | 0.00 |
| 27/10/2020 | ES33 On 04-February-21 | | | Bond Future | 12.05 | 73.9437 | 73.9076 | 73.9437 | 350.00 |
| 27/10/2020 | ES33 On 06-May-21 | | | Bond Future | 12.33 | 70.9604 | 70.9198 | 70.9604 | 0.00 |
| 27/10/2020 | ES33 On 05-August-21 | | | Bond Future | 12.62 | 71.7337 | 71.6873 | 71.7337 | 0.00 |
| 27/10/2020 | ES33 On 04-November-21 | | | Bond Future | 12.93 | 68.6793 | 68.6302 | 68.6793 | 0.00 |
| 27/10/2020 | ES42 On 05-November-20 | | | Bond Future | 12.40 | 71.3774 | 71.3090 | 71.3774 | 0.00 |
| 27/10/2020 | ES42 On 04-February-21 | | | Bond Future | 12.67 | 72.0749 | 72.0067 | 72.0749 | 4,789.00 |
| 27/10/2020 | ES42 On 06-May-21 | | | Bond Future | 12.94 | 68.5880 | 68.5151 | 68.5880 | 0.00 |
| 27/10/2020 | ES42 On 05-August-21 | | | Bond Future | 13.23 | 69.3359 | 69.2569 | 69.3359 | 0.00 |
| 27/10/2020 | ES42 On 04-November-21 | | | Bond Future | 13.54 | 65.7735 | 65.6916 | 65.7735 | 0.00 |
| 27/10/2020 | GOVI On 05-November-20 | | | GOVI | 713.20 | 713.6020 | 713.1980 | 713.6020 | 254.00 |
| 27/10/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 246520 | 24 | 25 | 24 | 0.00 |
| 27/10/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 246320 | 24 | 25 | 24 | 0.00 |
| 27/10/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 246420 | 24 | 25 | 24 | 0.00 |
| 27/10/2020 | GOVI On 04-February-21 | | | GOVI | 720.17 | 720.5700 | 720.1700 | 720.5700 | 941.00 |
| 27/10/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 307700 | 30 | 31 | 30 | 0.00 |
| 27/10/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 307800 | 30 | 31 | 30 | 0.00 |
| 27/10/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 307900 | 30 | 31 | 30 | 0.00 |
| 27/10/2020 | GOVI On 06-May-21 | | | GOVI | 727.83 | 728.2700 | 727.8250 | 728.2700 | 0.00 |
| 27/10/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 491550 | 50 | 49 | 50 | 0.00 |
| 27/10/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 491350 | 50 | 49 | 50 | 0.00 |
| 27/10/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 491450 | 50 | 49 | 50 | 0.00 |
| 27/10/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 05-August-21 | | | GOVI | 735.61 | 736.1140 | 735.6120 | 736.1140 | 0.00 |
| 27/10/2020 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 164620 | 17 | 16 | 17 | 0.00 |
| 27/10/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 164720 | 17 | 16 | 17 | 0.00 |
| 27/10/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 164820 | 17 | 16 | 17 | 0.00 |
| 27/10/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-November-21 | | | GOVI | 728.41 | 728.4100 | 728.4100 | 728.4100 | 0.00 |
| 27/10/2020 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 100 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 100 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/10/2020 | IGOV On 05-November-20 | | | Index Future | 257.39 | 257.4390 | 257.3920 | 257.4390 | 273.00 |
| 27/10/2020 | IGOV On 04-February-21 | | | Index Future | 259.97 | 260.0170 | 259.9730 | 260.0170 | 737.00 |
| 27/10/2020 | IGOV On 06-May-21 | | | Index Future | 262.80 | 262.8580 | 262.8000 | 262.8580 | 0.00 |
| 27/10/2020 | IGOV On 05-August-21 | | | Index Future | 265.67 | 265.7520 | 265.6740 | 265.7520 | 0.00 |
| 27/10/2020 | IGOV On 04-November-21 | | | Index Future | 266.83 | 266.8300 | 266.8300 | 266.8300 | 0.00 |
| 27/10/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 93.97 | 93.9700 | 93.9700 | 93.9700 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.14 | 92.1400 | 92.1400 | 92.1400 | 0.00 |
| 27/10/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.21 | 90.2100 | 90.2100 | 90.2100 | 0.00 |
| 27/10/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.06 | 89.0500 | 89.0600 | 89.0500 | 0.00 |
| 27/10/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.22 | 90.2100 | 90.2200 | 90.2100 | 51.00 |
| 27/10/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 89.54 | 89.5200 | 89.5400 | 89.5200 | 0.00 |
| 27/10/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 89.54 | 89.5200 | 89.5400 | 89.5200 | 0.00 |
| 27/10/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 92.58 | 92.5600 | 92.5800 | 92.5600 | 0.00 |
| 27/10/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.01 | 92.9900 | 93.0100 | 92.9900 | 0.00 |
| 27/10/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 85.37 | 85.3400 | 85.3700 | 85.3400 | 0.00 |
| 27/10/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 90.93 | 90.8900 | 90.9300 | 90.8900 | 0.00 |
| 27/10/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 27/10/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 79.00 | 78.8900 | 79.0000 | 78.8900 | 0.00 |
| 27/10/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 75.60 | 75.5100 | 75.6000 | 75.5100 | 0.00 |
| 27/10/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 74.09 | 74.0200 | 74.0900 | 74.0200 | 0.00 |
| 27/10/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 76.22 | 76.1700 | 76.2200 | 76.1700 | 0.00 |
| 27/10/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 80.36 | 80.3100 | 80.3600 | 80.3100 | 0.00 |
| 27/10/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 78.95 | 78.8800 | 78.9500 | 78.8800 | 0.00 |
| 27/10/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.16 | 81.0700 | 81.1600 | 81.0700 | 0.00 |
| 27/10/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.11 | 87.0100 | 87.1100 | 87.0100 | 0.00 |
| 27/10/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.66 | 87.5500 | 87.6600 | 87.5500 | 0.00 |
| 27/10/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.81 | 80.7100 | 80.8100 | 80.7100 | 0.00 |
| 27/10/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.84 | 88.7500 | 88.8400 | 88.7500 | 0.00 |
| 27/10/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 27/10/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 27/10/2020 | JBAF On 18-November-20 | | | Jibar Tradeable Future | 3.34 | 96.6650 | 96.6650 | 96.6650 | 0.00 |
| 27/10/2020 | JBAF On 15-December-20 | | | Jibar Tradeable Future | 3.23 | 96.7750 | 96.7750 | 96.7750 | 30,010.00 |
| 27/10/2020 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.21 | 96.8000 | 96.7900 | 96.8000 | 0.00 |
| 27/10/2020 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.16 | 96.8400 | 96.8400 | 96.8400 | 0.00 |
| 27/10/2020 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.17 | 96.8450 | 96.8350 | 96.8450 | 0.00 |
| 27/10/2020 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.13 | 96.8600 | 96.8700 | 96.8600 | 0.00 |
| 27/10/2020 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.18 | 96.8100 | 96.8200 | 96.8100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.30 | 96.7150 | 96.7050 | 96.7150 | 30,000.00 |
| 27/10/2020 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.47 | 96.5300 | 96.5300 | 96.5300 | 0.00 |
| 27/10/2020 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 3.56 | 96.4300 | 96.4400 | 96.4300 | 0.00 |
| 27/10/2020 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 3.99 | 96.0050 | 96.0150 | 96.0050 | 0.00 |
| 27/10/2020 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.31 | 95.6950 | 95.6950 | 95.6950 | 0.00 |
| 27/10/2020 | R023 On 05-November-20 | | | Bond Future | 4.35 | 108.8537 | 108.8783 | 108.8537 | 31,267.00 |
| 27/10/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 6772 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 6792 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 6751 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-February-21 | | | Bond Future | 4.41 | 109.9175 | 109.9437 | 109.9175 | 5,379.00 |
| 27/10/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 3808 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 3788 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 06-May-21 | | | Bond Future | 4.43 | 107.1866 | 107.2070 | 107.1866 | 0.00 |
| 27/10/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 5393 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 5426 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 5410 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 05-August-21 | | | Bond Future | 4.44 | 108.3542 | 108.3668 | 108.3542 | 0.00 |
| 27/10/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 1509 | 1 | 2 | 1 | 0.00 |
| 27/10/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 1497 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 1484 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-November-21 | | | Bond Future | 4.52 | 105.5348 | 105.5442 | 105.5348 | 0.00 |
| 27/10/2020 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 492 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 504 | 0 | 1 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 05-November-20 | | | Bond Future | 11.02 | 86.4958 | 86.4172 | 86.4958 | 83,551.00 |
| 27/10/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 4631 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 4564 | 4 | 5 | 4 | 0.00 |
| 27/10/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | | | Bond Future | 11.27 | 87.3410 | 87.2628 | 87.3410 | 37,234.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 2919 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 8683 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 8742 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 8161 | 8 | 8 | 8 | 650.00 |
| 27/10/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 3717 | 4 | 4 | 4 | 650.00 |
| 27/10/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 8624 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | | | Bond Future | 11.51 | 83.8016 | 83.7177 | 83.8016 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 7130 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 4350 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 8783 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 7207 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 1358 | 1 | 1 | 1 | 793.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 2345 | 2 | 2 | 2 | 1,650.00 |
| 27/10/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 3664 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 5902 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 7168 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 4779 | 5 | 5 | 5 | 793.00 |
| 27/10/2020 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 6621 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 2948 | 3 | 3 | 3 | 793.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 4094 | 4 | 4 | 4 | 1,650.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 1791 | 2 | 2 | 2 | 1,650.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 2360 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 9379 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R035 On 05-August-21 | | | Bond Future | 11.76 | 84.7147 | 84.6236 | 84.7147 | 0.00 |
| 27/10/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 53584 | 53 | 54 | 53 | 0.00 |
| 27/10/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 53467 | 53 | 53 | 53 | 0.00 |
| 27/10/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 53700 | 54 | 54 | 54 | 0.00 |
| 27/10/2020 | R035 On 04-November-21 | | | Bond Future | 12.03 | 81.0911 | 80.9964 | 81.0911 | 0.00 |
| 27/10/2020 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 2693 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 2588 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | | | Bond Future | 7.19 | 120.4457 | 120.2129 | 120.4457 | 82,430.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 7566 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 170 | 0 | 0 | 0 | 1,200.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 7517 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 7.50 | Call | Bond Future | 1736 | 2 | 2 | 2 | 80.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 5977 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 10470 | 11 | 10 | 11 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 3437 | 4 | 3 | 4 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 6.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 80.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 4256 | 4 | 4 | 4 | 1,200.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 7468 | 8 | 7 | 8 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 6.50 | Put | Bond Future | 3760 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 7.50 | Put | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 1180 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 04-February-21 | | | Bond Future | 7.37 | 116.3446 | 116.1111 | 116.3446 | 15,820.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 4523 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 3943 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 4602 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 4562 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 597 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 774 | 1 | 1 | 1 | 15,177.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 606 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 06-May-21 | | | Bond Future | 7.55 | 117.5901 | 117.3474 | 117.5901 | 0.00 |
| 27/10/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 14475 | 15 | 14 | 15 | 0.00 |
| 27/10/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 14435 | 15 | 14 | 15 | 0.00 |
| 27/10/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 14394 | 15 | 14 | 15 | 0.00 |
| 27/10/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 05-August-21 | | | Bond Future | 7.75 | 113.5898 | 113.3359 | 113.5898 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 4941 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 4974 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5006 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 1003 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 04-November-21 | | | Bond Future | 7.97 | 114.7280 | 114.4680 | 114.7280 | 0.00 |
| 27/10/2020 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 508 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R197 On 05-November-20 | | | Bond Future | 316.99 | 316.8716 | 316.9881 | 316.8716 | 1,942.00 |
| 27/10/2020 | R197 On 04-February-21 | | | Bond Future | 312.32 | 312.2002 | 312.3221 | 312.2002 | 2,405.00 |
| 27/10/2020 | R197 On 06-May-21 | | | Bond Future | 315.72 | 315.6163 | 315.7218 | 315.6163 | 0.00 |
| 27/10/2020 | R197 On 05-August-21 | | | Bond Future | 311.21 | 311.1299 | 311.2134 | 311.1299 | 0.00 |
| 27/10/2020 | R197 On 04-November-21 | | | Bond Future | 314.40 | 314.3217 | 314.3961 | 314.3217 | 0.00 |
| 27/10/2020 | R202 On 05-November-20 | | | Bond Future | 213.26 | 213.1691 | 213.2620 | 213.1691 | 3,471.00 |
| 27/10/2020 | R202 On 04-February-21 | | | Bond Future | 211.23 | 211.1375 | 211.2342 | 211.1375 | 7,827.00 |
| 27/10/2020 | R202 On 06-May-21 | | | Bond Future | 213.53 | 213.4476 | 213.5335 | 213.4476 | 0.00 |
| 27/10/2020 | R202 On 05-August-21 | | | Bond Future | 211.65 | 211.5744 | 211.6455 | 211.5744 | 0.00 |
| 27/10/2020 | R202 On 04-November-21 | | | Bond Future | 213.81 | 213.7453 | 213.8103 | 213.7453 | 0.00 |
| 27/10/2020 | R208 On 05-November-20 | | | Bond Future | 3.48 | 101.9817 | 102.0038 | 101.9817 | 7,525.00 |
| 27/10/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 507 | 0 | 1 | 0 | 0.00 |
| 27/10/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 503 | 0 | 1 | 0 | 0.00 |
| 27/10/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 499 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R209 On 05-November-20 | | | Bond Future | 10.76 | 67.1482 | 67.1047 | 67.1482 | 12,198.00 |
| 27/10/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 4392 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 4332 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 4452 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R209 On 04-February-21 | | | Bond Future | 10.97 | 67.8044 | 67.7613 | 67.8044 | 15,888.00 |
| 27/10/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 6096 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 6051 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 6006 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | | | Bond Future | 11.18 | 65.3901 | 65.3428 | 65.3901 | 2,975.00 |
| 27/10/2020 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 1730 | 2 | 2 | 2 | 5,825.00 |
| 27/10/2020 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 7022 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 7091 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 7126 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 7057 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 1829 | 2 | 2 | 2 | 8,150.00 |
| 27/10/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 1853 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 3577 | 4 | 4 | 4 | 8,150.00 |
| 27/10/2020 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 6860 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R209 On 05-August-21 | | | Bond Future | 11.39 | 66.1026 | 66.0500 | 66.1026 | 0.00 |
| 27/10/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 4926 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 4956 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 2878 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 2860 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R209 On 04-November-21 | | | Bond Future | 11.62 | 63.6261 | 63.5709 | 63.6261 | 0.00 |
| 27/10/2020 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 2658 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R210 On 05-November-20 | | | Bond Future | 188.02 | 187.9403 | 188.0189 | 187.9403 | 1,087.00 |
| 27/10/2020 | R210 On 04-February-21 | | | Bond Future | 189.91 | 189.8237 | 189.9055 | 189.8237 | 1,215.00 |
| 27/10/2020 | R210 On 06-May-21 | | | Bond Future | 189.26 | 189.1882 | 189.2603 | 189.1882 | 0.00 |
| 27/10/2020 | R210 On 05-August-21 | | | Bond Future | 191.35 | 191.2940 | 191.3528 | 191.2940 | 0.00 |
| 27/10/2020 | R210 On 04-November-21 | | | Bond Future | 190.57 | 190.5199 | 190.5731 | 190.5199 | 0.00 |
| 27/10/2020 | R212 On 05-November-20 | | | Bond Future | 171.17 | 171.1275 | 171.1739 | 171.1275 | 2,801.00 |
| 27/10/2020 | R212 On 04-February-21 | | | Bond Future | 170.59 | 170.5454 | 170.5945 | 170.5454 | 6,750.00 |
| 27/10/2020 | R212 On 06-May-21 | | | Bond Future | 172.45 | 172.4117 | 172.4517 | 172.4117 | 0.00 |
| 27/10/2020 | R212 On 05-August-21 | | | Bond Future | 172.03 | 172.0001 | 172.0278 | 172.0001 | 0.00 |
| 27/10/2020 | R212 On 04-November-21 | | | Bond Future | 173.79 | 173.7649 | 173.7874 | 173.7649 | 0.00 |
| 27/10/2020 | R213 On 05-November-20 | | | Bond Future | 9.76 | 83.6756 | 83.6888 | 83.6756 | 8,284.00 |
| 27/10/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 1321 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 04-February-21 | | | Bond Future | 9.98 | 84.4933 | 84.5077 | 84.4933 | 802.00 |
| 27/10/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 1421 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 1403 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 1384 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 4628 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 4667 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 4590 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R213 On 06-May-21 | | | Bond Future | 10.19 | 81.8686 | 81.8784 | 81.8686 | 0.00 |
| 27/10/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 9263 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 9301 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 9226 | 9 | 9 | 9 | 0.00 |
| 27/10/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 811 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | | | Bond Future | 10.41 | 82.7605 | 82.7643 | 82.7605 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 4490 | 0 | 4 | 0 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 2748 | 0 | 3 | 0 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 4739 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 1214 | 0 | 1 | 0 | 200.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 4676 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 6982 | 0 | 7 | 0 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 2500 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 2519 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 4164 | 0 | 4 | 0 | 200.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 2482 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 2631 | 0 | 3 | 0 | 200.00 |
| 27/10/2020 | R213 On 04-November-21 | | | Bond Future | 10.66 | 80.0623 | 80.0636 | 80.0623 | 0.00 |
| 27/10/2020 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 2154 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R214 On 05-November-20 | | | Bond Future | 11.26 | 63.6184 | 63.5486 | 63.6184 | 16,310.00 |
| 27/10/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 5993 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 5930 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 5867 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R214 On 04-February-21 | | | Bond Future | 11.48 | 64.2401 | 64.1705 | 64.2401 | 5,714.00 |
| 27/10/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 858 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 7495 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 7444 | 7 | 7 | 7 | 0.00 |
| 27/10/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 7546 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | R214 On 06-May-21 | | | Bond Future | 11.68 | 61.6507 | 61.5768 | 61.6507 | 0.00 |
| 27/10/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 5518 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 5487 | 6 | 5 | 6 | 0.00 |
| 27/10/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 5456 | 6 | 5 | 6 | 0.00 |
| 27/10/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 2628 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 2645 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 2612 | 3 | 3 | 3 | 0.00 |
| 27/10/2020 | R214 On 05-August-21 | | | Bond Future | 11.90 | 62.3225 | 62.2432 | 62.3225 | 0.00 |
| 27/10/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 4147 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 4174 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 4200 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 3580 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 3557 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R214 On 04-November-21 | | | Bond Future | 12.13 | 59.6713 | 59.5893 | 59.6713 | 0.00 |
| 27/10/2020 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 1598 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | | | Bond Future | 11.54 | 78.7403 | 78.6244 | 78.7403 | 106,394.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 62 | 0 | 0 | 0 | 950.00 |
| 27/10/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 950.00 |
| 27/10/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 11186 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 11270 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 11437 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 11103 | 11 | 11 | 11 | 0.00 |
| 27/10/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 3770 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | | | Bond Future | 11.77 | 79.5098 | 79.3938 | 79.5098 | 4,997.00 |
| 27/10/2020 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 2687 | 3 | 3 | 3 | 2,590.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 1028 | 1 | 1 | 1 | 2,590.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 9734 | 10 | 10 | 10 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 9867 | 10 | 10 | 10 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 9800 | 10 | 10 | 10 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 8029 | 8 | 8 | 8 | 0.00 |
| 27/10/2020 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 4446 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R248 On 06-May-21 | | | Bond Future | 11.99 | 75.9497 | 75.8280 | 75.9497 | 0.00 |
| 27/10/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 5698 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 5768 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 5733 | 6 | 6 | 6 | 0.00 |
| 27/10/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 3610 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 3587 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 3633 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R248 On 05-August-21 | | | Bond Future | 12.23 | 76.7773 | 76.6486 | 76.7773 | 0.00 |
| 27/10/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 5295 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 5328 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 5261 | 5 | 5 | 5 | 0.00 |
| 27/10/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 3652 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 3698 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 3675 | 4 | 4 | 4 | 0.00 |
| 27/10/2020 | R248 On 04-November-21 | | | Bond Future | 12.48 | 73.1370 | 73.0046 | 73.1370 | 0.00 |
| 27/10/2020 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 2046 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 1992 | 2 | 2 | 2 | 0.00 |
| 27/10/2020 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2020 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |