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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 2025 On 06-February-20 | | | Bond Future | 136.10 | 136.1176 | 136.1037 | 136.1176 | 5,063.00 |
| 02/01/2020 | 2025 On 07-May-20 | | | Bond Future | 138.61 | 138.6257 | 138.6115 | 138.6257 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2025 On 06-August-20 | | | Bond Future | 139.73 | 139.7339 | 139.7279 | 139.7339 | 0.00 |
| 02/01/2020 | 2025 On 05-November-20 | | | Bond Future | 142.34 | 142.3486 | 142.3426 | 142.3486 | 0.00 |
| 02/01/2020 | 2029 On 06-February-20 | | | Bond Future | 101.62 | 101.6745 | 101.6227 | 101.6745 | 3,765.00 |
| 02/01/2020 | 2029 On 07-May-20 | | | Bond Future | 102.39 | 102.4382 | 102.3916 | 102.4382 | 0.00 |
| 02/01/2020 | 2029 On 06-August-20 | | | Bond Future | 104.32 | 104.3669 | 104.3194 | 104.3669 | 0.00 |
| 02/01/2020 | 2029 On 05-November-20 | | | Bond Future | 105.14 | 105.1798 | 105.1378 | 105.1798 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | | | Bond Future | 9.00 | 93.4655 | 8.9987 | 93.4655 | 77,538.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.00 | Call | Bond Future | 985 | 1 | 985 | 1 | 5,820.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.25 | Call | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 8.40 | Call | Bond Future | 48 | 0 | 48 | 0 | 5,820.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.14 | Call | Bond Future | 1492 | 1 | 1492 | 1 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.40 | Call | Bond Future | 2687 | 2 | 2687 | 2 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.15 | Call | Bond Future | 1532 | 1 | 1532 | 1 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.16 | Call | Bond Future | 1573 | 1 | 1573 | 1 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.16 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.14 | Put | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.25 | Put | Bond Future | 418 | 1 | 418 | 1 | 5,000.00 |
| 02/01/2020 | 2030 On 06-February-20 | 8.40 | Put | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.40 | Put | Bond Future | 238 | 0 | 238 | 0 | 5,000.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.15 | Put | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 02/01/2020 | 2030 On 06-February-20 | 9.00 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 02/01/2020 | 2030 On 07-May-20 | | | Bond Future | 9.06 | 95.1648 | 9.0612 | 95.1648 | 0.00 |
| 02/01/2020 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 02/01/2020 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 02/01/2020 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 02/01/2020 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 02/01/2020 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 02/01/2020 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 2790 | 3 | 2790 | 3 | 0.00 |
| 02/01/2020 | 2030 On 06-August-20 | | | Bond Future | 9.13 | 92.9013 | 9.1253 | 92.9013 | 0.00 |
| 02/01/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 02/01/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 2541 | 2 | 2541 | 2 | 0.00 |
| 02/01/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 2510 | 2 | 2510 | 2 | 0.00 |
| 02/01/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 2661 | 3 | 2661 | 3 | 0.00 |
| 02/01/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 2632 | 3 | 2632 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | | | Bond Future | 9.18 | 94.6416 | 9.1823 | 94.6416 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 1163 | 1 | 1163 | 1 | 1,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 2746 | 3 | 2746 | 3 | 1,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 3,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 6374 | 6 | 6374 | 6 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 2717 | 3 | 2717 | 3 | 16,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 7663 | 7 | 7663 | 7 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 8074 | 8 | 8074 | 8 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 3308 | 3 | 3308 | 3 | 3,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 1511 | 1 | 1511 | 1 | 16,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 3612 | 4 | 3612 | 4 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 5425 | 6 | 5425 | 6 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 934 | 1 | 934 | 1 | 3,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 2597 | 3 | 2597 | 3 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 4636 | 5 | 4636 | 5 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 3030 | 3 | 3030 | 3 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 16,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 2621 | 3 | 2621 | 3 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 1427 | 2 | 1427 | 2 | 1,000.00 |
| 02/01/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 3581 | 4 | 3581 | 4 | 0.00 |
| 02/01/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 6257 | 6 | 6257 | 6 | 0.00 |
| 02/01/2020 | 2032 On 06-February-20 | | | Bond Future | 9.38 | 94.6269 | 9.3765 | 94.6269 | 70,272.00 |
| 02/01/2020 | 2032 On 06-February-20 | 9.39 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 02/01/2020 | 2032 On 06-February-20 | 9.40 | Call | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 02/01/2020 | 2032 On 06-February-20 | 9.38 | Call | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 02/01/2020 | 2032 On 06-February-20 | 9.38 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 02/01/2020 | 2032 On 06-February-20 | 9.39 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 02/01/2020 | 2032 On 06-February-20 | 9.40 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 02/01/2020 | 2032 On 07-May-20 | | | Bond Future | 9.44 | 92.1876 | 9.4445 | 92.1876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 1293 | 1 | 1293 | 1 | 0.00 |
| 02/01/2020 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 02/01/2020 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 02/01/2020 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 02/01/2020 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 02/01/2020 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 3141 | 3 | 3141 | 3 | 0.00 |
| 02/01/2020 | 2032 On 06-August-20 | | | Bond Future | 9.51 | 93.8770 | 9.5134 | 93.8770 | 0.00 |
| 02/01/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 02/01/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 02/01/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 2869 | 3 | 2869 | 3 | 0.00 |
| 02/01/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 02/01/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 02/01/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | | | Bond Future | 9.58 | 91.4770 | 9.5808 | 91.4770 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 9822 | 10 | 9822 | 10 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 9416 | 9 | 9416 | 9 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 2197 | 2 | 2197 | 2 | 3,000.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 3676 | 4 | 3676 | 4 | 3,000.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 3129 | 3 | 3129 | 3 | 1,000.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 4230 | 4 | 4230 | 4 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 1789 | 2 | 1789 | 2 | 1,000.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 5286 | 6 | 5286 | 6 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 6028 | 6 | 6028 | 6 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 863 | 1 | 863 | 1 | 1,000.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 3489 | 4 | 3489 | 4 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 3054 | 3 | 3054 | 3 | 0.00 |
| 02/01/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 960 | 1 | 960 | 1 | 3,000.00 |
| 02/01/2020 | 2033 On 06-February-20 | | | Bond Future | 101.56 | 101.5667 | 101.5572 | 101.5667 | 6,960.00 |
| 02/01/2020 | 2033 On 07-May-20 | | | Bond Future | 102.24 | 102.2460 | 102.2425 | 102.2460 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2033 On 06-August-20 | | | Bond Future | 104.17 | 104.1711 | 104.1676 | 104.1711 | 0.00 |
| 02/01/2020 | 2033 On 05-November-20 | | | Bond Future | 104.91 | 104.9020 | 104.9052 | 104.9020 | 0.00 |
| 02/01/2020 | 2037 On 06-February-20 | | | Bond Future | 9.88 | 88.6299 | 9.8787 | 88.6299 | 77,689.00 |
| 02/01/2020 | 2037 On 06-February-20 | 9.68 | Call | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 02/01/2020 | 2037 On 06-February-20 | 9.67 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 02/01/2020 | 2037 On 06-February-20 | 9.66 | Call | Bond Future | 570 | 0 | 570 | 0 | 0.00 |
| 02/01/2020 | 2037 On 06-February-20 | 9.67 | Put | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 02/01/2020 | 2037 On 06-February-20 | 9.66 | Put | Bond Future | 2222 | 3 | 2222 | 3 | 0.00 |
| 02/01/2020 | 2037 On 06-February-20 | 9.68 | Put | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 02/01/2020 | 2037 On 07-May-20 | | | Bond Future | 9.95 | 90.2412 | 9.9536 | 90.2412 | 0.00 |
| 02/01/2020 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 02/01/2020 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 02/01/2020 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 02/01/2020 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 02/01/2020 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 3985 | 4 | 3985 | 4 | 0.00 |
| 02/01/2020 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 02/01/2020 | 2037 On 06-August-20 | | | Bond Future | 10.03 | 87.6348 | 10.0308 | 87.6348 | 0.00 |
| 02/01/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 2912 | 3 | 2912 | 3 | 0.00 |
| 02/01/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 2947 | 3 | 2947 | 3 | 0.00 |
| 02/01/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 2878 | 3 | 2878 | 3 | 0.00 |
| 02/01/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 02/01/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 4088 | 4 | 4088 | 4 | 0.00 |
| 02/01/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 02/01/2020 | 2037 On 05-November-20 | | | Bond Future | 10.10 | 89.2785 | 10.1013 | 89.2785 | 0.00 |
| 02/01/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |
| 02/01/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 4402 | 4 | 4402 | 4 | 0.00 |
| 02/01/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 4440 | 4 | 4440 | 4 | 0.00 |
| 02/01/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 3914 | 4 | 3914 | 4 | 0.00 |
| 02/01/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 02/01/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 02/01/2020 | 2038 On 06-February-20 | | | Bond Future | 116.95 | 116.9627 | 116.9515 | 116.9627 | 10,886.00 |
| 02/01/2020 | 2038 On 07-May-20 | | | Bond Future | 119.11 | 119.1179 | 119.1065 | 119.1179 | 0.00 |
| 02/01/2020 | 2038 On 06-August-20 | | | Bond Future | 119.67 | 119.6711 | 119.6690 | 119.6711 | 0.00 |
| 02/01/2020 | 2038 On 05-November-20 | | | Bond Future | 121.91 | 121.9104 | 121.9082 | 121.9104 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2040 On 06-February-20 | | | Bond Future | 10.00 | 91.2496 | 9.9988 | 91.2496 | 52,644.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.74 | Call | Bond Future | 535 | 0 | 535 | 0 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 8.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.76 | Call | Bond Future | 583 | 0 | 583 | 0 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.00 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.75 | Call | Bond Future | 559 | 0 | 559 | 0 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.75 | Put | Bond Future | 2582 | 3 | 2582 | 3 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.76 | Put | Bond Future | 2523 | 3 | 2523 | 3 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.00 | Put | Bond Future | 8570 | 9 | 8570 | 9 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 9.74 | Put | Bond Future | 2641 | 3 | 2641 | 3 | 0.00 |
| 02/01/2020 | 2040 On 06-February-20 | 8.40 | Put | Bond Future | 14329 | 15 | 14329 | 15 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | | | Bond Future | 10.07 | 92.9085 | 10.0742 | 92.9085 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.50 | Call | Bond Future | 724 | 1 | 724 | 1 | 2,640.00 |
| 02/01/2020 | 2040 On 07-May-20 | 10.00 | Call | Bond Future | 2298 | 2 | 2298 | 2 | 2,640.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 1398 | 1 | 1398 | 1 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 4113 | 5 | 4113 | 5 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 10.00 | Put | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 02/01/2020 | 2040 On 07-May-20 | 9.50 | Put | Bond Future | 5434 | 6 | 5434 | 6 | 0.00 |
| 02/01/2020 | 2040 On 06-August-20 | | | Bond Future | 10.15 | 90.1001 | 10.1518 | 90.1001 | 0.00 |
| 02/01/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 02/01/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 02/01/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 3223 | 3 | 3223 | 3 | 0.00 |
| 02/01/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 02/01/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 4136 | 4 | 4136 | 4 | 0.00 |
| 02/01/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | | | Bond Future | 10.22 | 91.7904 | 10.2227 | 91.7904 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 2752 | 3 | 2752 | 3 | 2,000.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 4512 | 4 | 4512 | 4 | 2,000.00 |
| 02/01/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 2095 | 2 | 2095 | 2 | 2,000.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 3648 | 3 | 3648 | 3 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 11475 | 11 | 11475 | 11 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 4832 | 5 | 4832 | 5 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 10482 | 10 | 10482 | 10 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 4873 | 5 | 4873 | 5 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 4167 | 4 | 4167 | 4 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 1474 | 2 | 1474 | 2 | 2,000.00 |
| 02/01/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 7919 | 8 | 7919 | 8 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 5382 | 6 | 5382 | 6 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 1189 | 1 | 1189 | 1 | 2,000.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 4456 | 5 | 4456 | 5 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 4202 | 4 | 4202 | 4 | 0.00 |
| 02/01/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 6660 | 7 | 6660 | 7 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | | | Bond Future | 10.07 | 87.9127 | 10.0732 | 87.9127 | 50,701.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.77 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.09 | Call | Bond Future | 4 | 0 | 4 | 0 | 328.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.74 | Call | Bond Future | 350 | 0 | 350 | 0 | 328.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.78 | Call | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 10.78 | Call | Bond Future | 5538 | 5 | 5538 | 5 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.76 | Call | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.78 | Put | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.76 | Put | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 10.78 | Put | Bond Future | 118 | 0 | 118 | 0 | 328.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.77 | Put | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.74 | Put | Bond Future | 3116 | 4 | 3116 | 4 | 0.00 |
| 02/01/2020 | 2044 On 06-February-20 | 9.09 | Put | Bond Future | 8599 | 9 | 8599 | 9 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | | | Bond Future | 10.15 | 89.5110 | 10.1469 | 89.5110 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 10.81 | Call | Bond Future | 6053 | 6 | 6053 | 6 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 363 | 0 | 363 | 0 | 100.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 100.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 284 | 0 | 284 | 0 | 556.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 1417 | 1 | 1417 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2044 On 07-May-20 | 9.45 | Call | Bond Future | 532 | 0 | 532 | 0 | 129.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.97 | Call | Bond Future | 1969 | 2 | 1969 | 2 | 129.00 |
| 02/01/2020 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 7707 | 7 | 7707 | 7 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 556.00 |
| 02/01/2020 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 7289 | 7 | 7289 | 7 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 756 | 1 | 756 | 1 | 556.00 |
| 02/01/2020 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 686 | 1 | 686 | 1 | 100.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 7873 | 8 | 7873 | 8 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 3677 | 4 | 3677 | 4 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 4230 | 5 | 4230 | 5 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 4284 | 5 | 4284 | 5 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.45 | Put | Bond Future | 6406 | 7 | 6406 | 7 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.97 | Put | Bond Future | 3401 | 4 | 3401 | 4 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 10.81 | Put | Bond Future | 1015 | 1 | 1015 | 1 | 129.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 7314 | 8 | 7314 | 8 | 0.00 |
| 02/01/2020 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 4177 | 5 | 4177 | 5 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | | | Bond Future | 10.22 | 86.7655 | 10.2226 | 86.7655 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 602.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 2854 | 3 | 2854 | 3 | 602.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 524 | 0 | 524 | 0 | 140.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 140.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 2499 | 2 | 2499 | 2 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 8030 | 8 | 8030 | 8 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 7171 | 7 | 7171 | 7 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 2465 | 2 | 2465 | 2 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 5318 | 6 | 5318 | 6 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 1884 | 2 | 1884 | 2 | 140.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 11021 | 11 | 11021 | 11 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 6428 | 7 | 6428 | 7 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 5269 | 6 | 5269 | 6 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 602.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 4801 | 5 | 4801 | 5 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 8306 | 9 | 8306 | 9 | 0.00 |
| 02/01/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 5367 | 6 | 5367 | 6 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | | | Bond Future | 10.29 | 88.3933 | 10.2918 | 88.3933 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 2583 | 2 | 2583 | 2 | 1,815.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 3354 | 3 | 3354 | 3 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 9663 | 9 | 9663 | 9 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 3389 | 3 | 3389 | 3 | 568.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 4860 | 5 | 4860 | 5 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 9903 | 10 | 9903 | 10 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 1479 | 1 | 1479 | 1 | 568.00 |
| 02/01/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 8640 | 8 | 8640 | 8 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 817 | 1 | 817 | 1 | 1,815.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 3563 | 3 | 3563 | 3 | 1,815.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 4368 | 5 | 4368 | 5 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 5722 | 6 | 5722 | 6 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 4331 | 5 | 4331 | 5 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 2232 | 2 | 2232 | 2 | 1,815.00 |
| 02/01/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 1751 | 2 | 1751 | 2 | 1,815.00 |
| 02/01/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 13172 | 14 | 13172 | 14 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 7230 | 8 | 7230 | 8 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 9898 | 10 | 9898 | 10 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 4404 | 5 | 4404 | 5 | 0.00 |
| 02/01/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 568.00 |
| 02/01/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 5954 | 6 | 5954 | 6 | 0.00 |
| 02/01/2020 | 2046 On 06-February-20 | | | Bond Future | 107.88 | 107.8878 | 107.8780 | 107.8878 | 12,850.00 |
| 02/01/2020 | 2046 On 07-May-20 | | | Bond Future | 108.13 | 108.1320 | 108.1315 | 108.1320 | 0.00 |
| 02/01/2020 | 2046 On 06-August-20 | | | Bond Future | 110.17 | 110.1678 | 110.1674 | 110.1678 | 0.00 |
| 02/01/2020 | 2046 On 05-November-20 | | | Bond Future | 110.45 | 110.4381 | 110.4475 | 110.4381 | 0.00 |
| 02/01/2020 | 2050 On 06-February-20 | | | Bond Future | 109.79 | 109.7986 | 109.7886 | 109.7986 | 11,797.00 |
| 02/01/2020 | 2050 On 07-May-20 | | | Bond Future | 111.81 | 111.8217 | 111.8116 | 111.8217 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | 2050 On 06-August-20 | | | Bond Future | 112.05 | 112.0515 | 112.0516 | 112.0515 | 0.00 |
| 02/01/2020 | 2050 On 05-November-20 | | | Bond Future | 114.15 | 114.1483 | 114.1485 | 114.1483 | 0.00 |
| 02/01/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | AL37 On 06-February-20 | | | Index Future | 683.73 | 682.3790 | 683.7260 | 682.3790 | 0.00 |
| 02/01/2020 | AL37 On 07-May-20 | | | Index Future | 696.16 | 694.7840 | 696.1560 | 694.7840 | 0.00 |
| 02/01/2020 | AL37 On 06-August-20 | | | Index Future | 708.96 | 707.5620 | 708.9590 | 707.5620 | 0.00 |
| 02/01/2020 | AL7T On 06-February-20 | | | Index Future | 792.74 | 790.1770 | 792.7410 | 790.1770 | 0.00 |
| 02/01/2020 | AL7T On 07-May-20 | | | Index Future | 807.15 | 804.5420 | 807.1530 | 804.5420 | 0.00 |
| 02/01/2020 | AL7T On 06-August-20 | | | Index Future | 822.00 | 819.3380 | 821.9980 | 819.3380 | 0.00 |
| 02/01/2020 | ALBI On 06-February-20 | | | Index Future | 706.07 | 703.5780 | 706.0660 | 703.5780 | 416.00 |
| 02/01/2020 | ALBI On 07-May-20 | | | Index Future | 718.90 | 716.3690 | 718.9030 | 716.3690 | 0.00 |
| 02/01/2020 | ALBI On 06-August-20 | | | Index Future | 732.12 | 729.5430 | 732.1240 | 729.5430 | 0.00 |
| 02/01/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/01/2020 | C210 On 31-March-28 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2020 | ES33 On 06-February-20 | | | Bond Future | 10.92 | 78.8457 | 10.9157 | 78.8457 | 350.00 |
| 02/01/2020 | ES33 On 07-May-20 | | | Bond Future | 11.03 | 76.4856 | 11.0311 | 76.4856 | 0.00 |
| 02/01/2020 | ES33 On 06-August-20 | | | Bond Future | 11.15 | 77.8842 | 11.1494 | 77.8842 | 0.00 |
| 02/01/2020 | ES33 On 05-November-20 | | | Bond Future | 11.27 | 75.5541 | 11.2695 | 75.5541 | 0.00 |
| 02/01/2020 | ES42 On 06-February-20 | | | Bond Future | 11.21 | 80.0458 | 11.2131 | 80.0458 | 4,919.00 |
| 02/01/2020 | ES42 On 07-May-20 | | | Bond Future | 11.33 | 77.2366 | 11.3264 | 77.2366 | 0.00 |
| 02/01/2020 | ES42 On 06-August-20 | | | Bond Future | 11.44 | 78.6480 | 11.4409 | 78.6480 | 0.00 |
| 02/01/2020 | ES42 On 05-November-20 | | | Bond Future | 11.56 | 75.8624 | 11.5558 | 75.8624 | 0.00 |
| 02/01/2020 | GOVI On 06-February-20 | | | GOVI | 698.33 | 695.8080 | 698.3290 | 695.8080 | 1,243.00 |
| 02/01/2020 | GOVI On 06-February-20 | 703.15 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 06-February-20 | 703.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 06-February-20 | 703.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 06-February-20 | 703.13 | Put | GOVI | 48010 | 7 | 48010 | 7 | 0.00 |
| 02/01/2020 | GOVI On 06-February-20 | 703.15 | Put | GOVI | 48210 | 7 | 48210 | 7 | 0.00 |
| 02/01/2020 | GOVI On 06-February-20 | 703.14 | Put | GOVI | 48110 | 7 | 48110 | 7 | 0.00 |
| 02/01/2020 | GOVI On 07-May-20 | | | GOVI | 711.02 | 708.4570 | 711.0240 | 708.4570 | 0.00 |
| 02/01/2020 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 89760 | 12 | 89760 | 12 | 0.00 |
| 02/01/2020 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 89560 | 12 | 89560 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 89660 | 12 | 89660 | 12 | 0.00 |
| 02/01/2020 | GOVI On 06-August-20 | | | GOVI | 724.10 | 721.4860 | 724.1010 | 721.4860 | 0.00 |
| 02/01/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 40290 | 7 | 40290 | 7 | 0.00 |
| 02/01/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 40190 | 7 | 40190 | 7 | 0.00 |
| 02/01/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 40390 | 7 | 40390 | 7 | 0.00 |
| 02/01/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/01/2020 | IGOV On 06-February-20 | | | Index Future | 259.72 | 259.7820 | 259.7240 | 259.7820 | 1,011.00 |
| 02/01/2020 | IGOV On 07-May-20 | | | Index Future | 264.51 | 264.5690 | 264.5090 | 264.5690 | 47.00 |
| 02/01/2020 | IGOV On 06-August-20 | | | Index Future | 269.44 | 269.4970 | 269.4370 | 269.4970 | 0.00 |
| 02/01/2020 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.60 | 98.6000 | 98.6000 | 98.6000 | 0.00 |
| 02/01/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.04 | 102.0400 | 102.0400 | 102.0400 | 0.00 |
| 02/01/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.75 | 98.7500 | 98.7500 | 98.7500 | 0.00 |
| 02/01/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.45 | 95.4500 | 95.4500 | 95.4500 | 0.00 |
| 02/01/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.40 | 94.4100 | 94.4000 | 94.4100 | 0.00 |
| 02/01/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.30 | 93.3200 | 93.3000 | 93.3200 | 0.00 |
| 02/01/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.17 | 93.2000 | 93.1700 | 93.2000 | 0.00 |
| 02/01/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.11 | 95.1300 | 95.1100 | 95.1300 | 51.00 |
| 02/01/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.00 | 95.0200 | 95.0000 | 95.0200 | 0.00 |
| 02/01/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 95.92 | 95.9500 | 95.9200 | 95.9500 | 0.00 |
| 02/01/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.62 | 99.6600 | 99.6200 | 99.6600 | 0.00 |
| 02/01/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.64 | 100.7000 | 100.6400 | 100.7000 | 0.00 |
| 02/01/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 93.69 | 93.7700 | 93.6900 | 93.7700 | 0.00 |
| 02/01/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 99.59 | 99.6600 | 99.5900 | 99.6600 | 0.00 |
| 02/01/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.74 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 02/01/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 89.99 | 90.2300 | 89.9900 | 90.2300 | 0.00 |
| 02/01/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 86.80 | 87.0500 | 86.8000 | 87.0500 | 0.00 |
| 02/01/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 85.39 | 85.6600 | 85.3900 | 85.6600 | 0.00 |
| 02/01/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 87.51 | 87.7800 | 87.5100 | 87.7800 | 0.00 |
| 02/01/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 91.33 | 91.6100 | 91.3300 | 91.6100 | 0.00 |
| 02/01/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 89.80 | 90.0900 | 89.8000 | 90.0900 | 0.00 |
| 02/01/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 91.88 | 92.1800 | 91.8800 | 92.1800 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 97.42 | 97.7300 | 97.4200 | 97.7300 | 0.00 |
| 02/01/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 97.76 | 98.0800 | 97.7600 | 98.0800 | 0.00 |
| 02/01/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 91.07 | 91.4000 | 91.0700 | 91.4000 | 0.00 |
| 02/01/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 98.47 | 98.7800 | 98.4700 | 98.7800 | 0.00 |
| 02/01/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.68 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 02/01/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/01/2020 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/01/2020 | R023 On 06-February-20 | | | Bond Future | 7.18 | 104.8888 | 7.1840 | 104.8888 | 44,450.00 |
| 02/01/2020 | R023 On 06-February-20 | 7.52 | Call | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-February-20 | 7.54 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-February-20 | 7.53 | Call | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-February-20 | 7.53 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 02/01/2020 | R023 On 06-February-20 | 7.54 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 02/01/2020 | R023 On 06-February-20 | 7.52 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 02/01/2020 | R023 On 07-May-20 | | | Bond Future | 7.16 | 102.8634 | 7.1600 | 102.8634 | 13,512.00 |
| 02/01/2020 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 02/01/2020 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 02/01/2020 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 02/01/2020 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 02/01/2020 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 02/01/2020 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-August-20 | | | Bond Future | 7.12 | 104.7554 | 7.1181 | 104.7554 | 0.00 |
| 02/01/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 936 | 1 | 936 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 561 | 1 | 561 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 02/01/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 02/01/2020 | R023 On 05-November-20 | | | Bond Future | 7.07 | 102.7806 | 7.0686 | 102.7806 | 0.00 |
| 02/01/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 02/01/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 1357 | 1 | 1357 | 1 | 0.00 |
| 02/01/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 02/01/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 02/01/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 548 | 1 | 548 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 02/01/2020 | R035 On 06-February-20 | | | Bond Future | 9.70 | 97.0947 | 9.7049 | 97.0947 | 118,282.00 |
| 02/01/2020 | R035 On 06-February-20 | 9.61 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 02/01/2020 | R035 On 06-February-20 | 9.60 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 02/01/2020 | R035 On 06-February-20 | 9.59 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 02/01/2020 | R035 On 06-February-20 | 9.59 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 02/01/2020 | R035 On 06-February-20 | 9.61 | Put | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 02/01/2020 | R035 On 06-February-20 | 9.60 | Put | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | | | Bond Future | 9.77 | 94.3567 | 9.7750 | 94.3567 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 561 | 0 | 561 | 0 | 5,000.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 1413 | 1 | 1413 | 1 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 2353 | 2 | 2353 | 2 | 5,000.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.78 | Call | Bond Future | 2469 | 2 | 2469 | 2 | 3,530.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.18 | Call | Bond Future | 693 | 1 | 693 | 1 | 3,530.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 10.57 | Call | Bond Future | 6358 | 6 | 6358 | 6 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 7377 | 7 | 7377 | 7 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.78 | Put | Bond Future | 2432 | 3 | 2432 | 3 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 3601 | 4 | 3601 | 4 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.18 | Put | Bond Future | 5216 | 6 | 5216 | 6 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 600 | 1 | 600 | 1 | 5,000.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 02/01/2020 | R035 On 07-May-20 | 10.57 | Put | Bond Future | 776 | 1 | 776 | 1 | 3,530.00 |
| 02/01/2020 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 5638 | 6 | 5638 | 6 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | | | Bond Future | 9.85 | 96.0854 | 9.8458 | 96.0854 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 911 | 1 | 911 | 1 | 24,761.00 |
| 02/01/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 3662 | 3 | 3662 | 3 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 3623 | 3 | 3623 | 3 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 580 | 1 | 580 | 1 | 3,000.00 |
| 02/01/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 3702 | 3 | 3702 | 3 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 3160 | 3 | 3160 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 9025 | 9 | 9025 | 9 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 7334 | 8 | 7334 | 8 | 0.00 |
| 02/01/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 02/01/2020 | R035 On 05-November-20 | | | Bond Future | 9.92 | 93.3849 | 9.9184 | 93.3849 | 0.00 |
| 02/01/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 5722 | 5 | 5722 | 5 | 0.00 |
| 02/01/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 5679 | 5 | 5679 | 5 | 0.00 |
| 02/01/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 5765 | 5 | 5765 | 5 | 0.00 |
| 02/01/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 2881 | 3 | 2881 | 3 | 0.00 |
| 02/01/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 02/01/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 2832 | 3 | 2832 | 3 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | | | Bond Future | 8.22 | 113.0032 | 8.2170 | 113.0032 | 103,551.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.55 | Call | Bond Future | 2041 | 2 | 2041 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.11 | Call | Bond Future | 526 | 0 | 526 | 0 | 821.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.57 | Call | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.50 | Call | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.56 | Call | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 9.00 | Call | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.56 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.57 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 9.00 | Put | Bond Future | 24 | 0 | 24 | 0 | 821.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.50 | Put | Bond Future | 264 | 0 | 264 | 0 | 821.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.11 | Put | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 02/01/2020 | R186 On 06-February-20 | 8.55 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | | | Bond Future | 8.26 | 115.0576 | 8.2601 | 115.0576 | 1,650.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.50 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 7.90 | Call | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 1585 | 1 | 1585 | 1 | 6,000.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 318 | 0 | 318 | 0 | 6,000.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 3936 | 4 | 3936 | 4 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 459 | 1 | 459 | 1 | 6,000.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 7.90 | Put | Bond Future | 2672 | 3 | 2672 | 3 | 2,500.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 1478 | 2 | 1478 | 2 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 02/01/2020 | R186 On 07-May-20 | 8.50 | Put | Bond Future | 1002 | 1 | 1002 | 1 | 23,230.00 |
| 02/01/2020 | R186 On 06-August-20 | | | Bond Future | 8.30 | 111.8659 | 8.3026 | 111.8659 | 0.00 |
| 02/01/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 2278 | 2 | 2278 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 1900 | 2 | 1900 | 2 | 0.00 |
| 02/01/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 1878 | 2 | 1878 | 2 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | | | Bond Future | 8.34 | 113.9593 | 8.3411 | 113.9593 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 2459 | 2 | 2459 | 2 | 3,500.00 |
| 02/01/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 5467 | 5 | 5467 | 5 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 1333 | 1 | 1333 | 1 | 3,500.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 979 | 1 | 979 | 1 | 3,500.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 2464 | 3 | 2464 | 3 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 02/01/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 02/01/2020 | R197 On 06-February-20 | | | Bond Future | 301.13 | 301.3257 | 301.1338 | 301.3257 | 2,540.00 |
| 02/01/2020 | R197 On 07-May-20 | | | Bond Future | 306.68 | 306.8779 | 306.6825 | 306.8779 | 0.00 |
| 02/01/2020 | R197 On 06-August-20 | | | Bond Future | 304.73 | 304.8816 | 304.7255 | 304.8816 | 0.00 |
| 02/01/2020 | R197 On 05-November-20 | | | Bond Future | 310.43 | 310.5863 | 310.4275 | 310.5863 | 0.00 |
| 02/01/2020 | R202 On 06-February-20 | | | Bond Future | 226.95 | 226.9756 | 226.9540 | 226.9756 | 8,469.00 |
| 02/01/2020 | R202 On 07-May-20 | | | Bond Future | 231.14 | 231.1576 | 231.1356 | 231.1576 | 0.00 |
| 02/01/2020 | R202 On 06-August-20 | | | Bond Future | 231.38 | 231.3805 | 231.3811 | 231.3805 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R202 On 05-November-20 | | | Bond Future | 235.71 | 235.7101 | 235.7110 | 235.7101 | 0.00 |
| 02/01/2020 | R208 On 06-February-20 | | | Bond Future | 6.66 | 102.5542 | 6.6641 | 102.5542 | 14,955.00 |
| 02/01/2020 | R208 On 06-February-20 | 6.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-February-20 | 6.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-February-20 | 6.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-February-20 | 6.12 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 02/01/2020 | R208 On 06-February-20 | 6.14 | Put | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 02/01/2020 | R208 On 06-February-20 | 6.13 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 02/01/2020 | R208 On 07-May-20 | | | Bond Future | 6.46 | 101.0154 | 6.4564 | 101.0154 | 60.00 |
| 02/01/2020 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 02/01/2020 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 1424 | 1 | 1424 | 1 | 0.00 |
| 02/01/2020 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 1407 | 1 | 1407 | 1 | 0.00 |
| 02/01/2020 | R208 On 06-August-20 | | | Bond Future | 6.05 | 102.8762 | 6.0483 | 102.8762 | 0.00 |
| 02/01/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 02/01/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 02/01/2020 | R208 On 05-November-20 | | | Bond Future | 5.07 | 101.3916 | 5.0678 | 101.3916 | 0.00 |
| 02/01/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 02/01/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 02/01/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 02/01/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 02/01/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 02/01/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 02/01/2020 | R209 On 06-February-20 | | | Bond Future | 9.75 | 73.8039 | 9.7460 | 73.8039 | 103,446.00 |
| 02/01/2020 | R209 On 06-February-20 | 9.51 | Call | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 02/01/2020 | R209 On 06-February-20 | 9.40 | Call | Bond Future | 288 | 0 | 288 | 0 | 7,500.00 |
| 02/01/2020 | R209 On 06-February-20 | 9.52 | Call | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 02/01/2020 | R209 On 06-February-20 | 9.50 | Call | Bond Future | 453 | 0 | 453 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R209 On 06-February-20 | 9.50 | Put | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 02/01/2020 | R209 On 06-February-20 | 9.51 | Put | Bond Future | 1994 | 2 | 1994 | 2 | 0.00 |
| 02/01/2020 | R209 On 06-February-20 | 9.40 | Put | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 02/01/2020 | R209 On 06-February-20 | 9.52 | Put | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 02/01/2020 | R209 On 07-May-20 | | | Bond Future | 9.81 | 71.9944 | 9.8125 | 71.9944 | 0.00 |
| 02/01/2020 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 02/01/2020 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 1168 | 1 | 1168 | 1 | 0.00 |
| 02/01/2020 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 02/01/2020 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 3406 | 4 | 3406 | 4 | 0.00 |
| 02/01/2020 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 3364 | 4 | 3364 | 4 | 0.00 |
| 02/01/2020 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 02/01/2020 | R209 On 06-August-20 | | | Bond Future | 9.88 | 73.3131 | 9.8797 | 73.3131 | 0.00 |
| 02/01/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 35758 | 36 | 35758 | 36 | 0.00 |
| 02/01/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 35866 | 36 | 35866 | 36 | 0.00 |
| 02/01/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 35649 | 36 | 35649 | 36 | 0.00 |
| 02/01/2020 | R209 On 05-November-20 | | | Bond Future | 9.95 | 71.5368 | 9.9451 | 71.5368 | 0.00 |
| 02/01/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 02/01/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 02/01/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 02/01/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 3389 | 4 | 3389 | 4 | 0.00 |
| 02/01/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 3360 | 4 | 3360 | 4 | 0.00 |
| 02/01/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 3417 | 4 | 3417 | 4 | 0.00 |
| 02/01/2020 | R210 On 06-February-20 | | | Bond Future | 188.67 | 188.6925 | 188.6738 | 188.6925 | 1,721.00 |
| 02/01/2020 | R210 On 07-May-20 | | | Bond Future | 189.52 | 189.5259 | 189.5214 | 189.5259 | 0.00 |
| 02/01/2020 | R210 On 06-August-20 | | | Bond Future | 193.09 | 193.0942 | 193.0898 | 193.0942 | 0.00 |
| 02/01/2020 | R210 On 05-November-20 | | | Bond Future | 194.00 | 193.9919 | 194.0025 | 193.9919 | 0.00 |
| 02/01/2020 | R212 On 06-February-20 | | | Bond Future | 161.64 | 161.6566 | 161.6378 | 161.6566 | 7,963.00 |
| 02/01/2020 | R212 On 07-May-20 | | | Bond Future | 164.62 | 164.6352 | 164.6161 | 164.6352 | 0.00 |
| 02/01/2020 | R212 On 06-August-20 | | | Bond Future | 165.44 | 165.4467 | 165.4400 | 165.4467 | 0.00 |
| 02/01/2020 | R212 On 05-November-20 | | | Bond Future | 168.54 | 168.5426 | 168.5358 | 168.5426 | 0.00 |
| 02/01/2020 | R213 On 06-February-20 | | | Bond Future | 9.22 | 87.6894 | 9.2163 | 87.6894 | 24,111.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R213 On 06-February-20 | 9.28 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 02/01/2020 | R213 On 06-February-20 | 9.27 | Call | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 02/01/2020 | R213 On 06-February-20 | 9.26 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 02/01/2020 | R213 On 06-February-20 | 9.27 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 02/01/2020 | R213 On 06-February-20 | 9.26 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 02/01/2020 | R213 On 06-February-20 | 9.28 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 02/01/2020 | R213 On 07-May-20 | | | Bond Future | 9.28 | 85.7318 | 9.2772 | 85.7318 | 0.00 |
| 02/01/2020 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 02/01/2020 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 02/01/2020 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 02/01/2020 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 02/01/2020 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 02/01/2020 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 02/01/2020 | R213 On 06-August-20 | | | Bond Future | 9.34 | 87.3037 | 9.3383 | 87.3037 | 0.00 |
| 02/01/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 02/01/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 2541 | 2 | 2541 | 2 | 0.00 |
| 02/01/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 2510 | 2 | 2510 | 2 | 0.00 |
| 02/01/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 02/01/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 02/01/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 02/01/2020 | R213 On 05-November-20 | | | Bond Future | 9.40 | 85.3885 | 9.4016 | 85.3885 | 0.00 |
| 02/01/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 3814 | 4 | 3814 | 4 | 0.00 |
| 02/01/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 02/01/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 02/01/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 02/01/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 02/01/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | | | Bond Future | 9.96 | 72.3006 | 9.9577 | 72.3006 | 19,434.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.71 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.73 | Call | Bond Future | 521 | 0 | 521 | 0 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 10.42 | Call | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.52 | Call | Bond Future | 191 | 0 | 191 | 0 | 1,000.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.87 | Call | Bond Future | 872 | 1 | 872 | 1 | 1,000.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.72 | Call | Bond Future | 500 | 0 | 500 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R214 On 06-February-20 | 9.72 | Put | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.52 | Put | Bond Future | 3181 | 4 | 3181 | 4 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.73 | Put | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.87 | Put | Bond Future | 1456 | 2 | 1456 | 2 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 9.71 | Put | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 02/01/2020 | R214 On 06-February-20 | 10.42 | Put | Bond Future | 267 | 0 | 267 | 0 | 1,000.00 |
| 02/01/2020 | R214 On 07-May-20 | | | Bond Future | 10.02 | 70.3170 | 10.0229 | 70.3170 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 1479 | 1 | 1479 | 1 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.31 | Call | Bond Future | 494 | 0 | 494 | 0 | 1,250.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.91 | Call | Bond Future | 1890 | 2 | 1890 | 2 | 1,250.00 |
| 02/01/2020 | R214 On 07-May-20 | 10.66 | Call | Bond Future | 4908 | 5 | 4908 | 5 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 3246 | 4 | 3246 | 4 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.91 | Put | Bond Future | 2634 | 3 | 2634 | 3 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.31 | Put | Bond Future | 5411 | 6 | 5411 | 6 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 10.66 | Put | Bond Future | 934 | 1 | 934 | 1 | 1,250.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 02/01/2020 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 3164 | 3 | 3164 | 3 | 0.00 |
| 02/01/2020 | R214 On 06-August-20 | | | Bond Future | 10.09 | 71.6048 | 10.0886 | 71.6048 | 0.00 |
| 02/01/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 02/01/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 02/01/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 02/01/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 3429 | 4 | 3429 | 4 | 0.00 |
| 02/01/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 02/01/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 3462 | 4 | 3462 | 4 | 0.00 |
| 02/01/2020 | R214 On 05-November-20 | | | Bond Future | 10.16 | 69.6505 | 10.1553 | 69.6505 | 0.00 |
| 02/01/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 4108 | 4 | 4108 | 4 | 0.00 |
| 02/01/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 02/01/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 02/01/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 02/01/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 3507 | 4 | 3507 | 4 | 0.00 |
| 02/01/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 3478 | 4 | 3478 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-February-20 | | | Bond Future | 10.06 | 91.3469 | 10.0588 | 91.3469 | 95,183.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2020 | R248 On 06-February-20 | 9.72 | Call | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 02/01/2020 | R248 On 06-February-20 | 9.70 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 02/01/2020 | R248 On 06-February-20 | 9.71 | Call | Bond Future | 369 | 0 | 369 | 0 | 0.00 |
| 02/01/2020 | R248 On 06-February-20 | 9.70 | Put | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-February-20 | 9.72 | Put | Bond Future | 3287 | 4 | 3287 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-February-20 | 9.71 | Put | Bond Future | 3356 | 4 | 3356 | 4 | 0.00 |
| 02/01/2020 | R248 On 07-May-20 | | | Bond Future | 10.13 | 88.5679 | 10.1267 | 88.5679 | 0.00 |
| 02/01/2020 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 02/01/2020 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 02/01/2020 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 02/01/2020 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 4326 | 5 | 4326 | 5 | 0.00 |
| 02/01/2020 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 4382 | 5 | 4382 | 5 | 0.00 |
| 02/01/2020 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 4271 | 5 | 4271 | 5 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | | | Bond Future | 10.20 | 90.1898 | 10.1951 | 90.1898 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 858 | 1 | 858 | 1 | 20,640.00 |
| 02/01/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 528 | 0 | 528 | 0 | 3,000.00 |
| 02/01/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 11257 | 12 | 11257 | 12 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 3914 | 4 | 3914 | 4 | 0.00 |
| 02/01/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 9161 | 10 | 9161 | 10 | 0.00 |
| 02/01/2020 | R248 On 05-November-20 | | | Bond Future | 10.26 | 87.4428 | 10.2647 | 87.4428 | 0.00 |
| 02/01/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 02/01/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 02/01/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 02/01/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |
| 02/01/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 5723 | 6 | 5723 | 6 | 0.00 |
| 02/01/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 5630 | 6 | 5630 | 6 | 0.00 |